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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/03/2026 TO: 27/03/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	2029 On 07-May-26			Bond Future	146.14	146.2630	146.1391	146.2630	4,508.00
27/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4319	4	4	4	0.00
27/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
27/03/2026	2029 On 06-August-26			Bond Future	148.83	148.9575	148.8266	148.9575	0.00
27/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4727	5	5	5	0.00
27/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
27/03/2026	2029 On 05-November-26			Bond Future	150.12	150.2434	150.1163	150.2434	0.00
27/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2556	3	3	3	0.00
27/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
27/03/2026	2029 On 04-February-27			Bond Future	152.98	153.1053	152.9826	153.1053	0.00
27/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3263	3	3	3	0.00
27/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	2029 On 06-May-27			Bond Future	154.37	154.4445	154.3662	154.4445	0.00
27/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1046	1	1	1	0.00
27/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
27/03/2026	2030 On 07-May-26			Bond Future	8.47	101.2601	100.7343	101.2601	146,635.00
27/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	2857	3	3	3	0.00
27/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
27/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	8	0	0	0	1,000.00
27/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	36	0	0	0	0.00
27/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1768	1	2	1	1,000.00
27/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	2410	2	2	2	0.00
27/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	4019	3	4	3	0.00
27/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	50	0	0	0	0.00
27/03/2026	2030 On 06-August-26			Bond Future	8.58	99.0910	98.5524	99.0910	31,547.00
27/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2300	3	2	3	0.00
27/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	133	0	0	0	1,000.00
27/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	339	0	0	0	0.00
27/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	35	0	0	0	1,000.00
27/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	2705	2	3	2	0.00
27/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1864	1	2	1	1,000.00
27/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	4125	4	4	4	0.00
27/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	451	0	0	0	0.00
27/03/2026	2030 On 05-November-26			Bond Future	8.66	100.9091	100.3645	100.9091	0.00
27/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	830	1	1	1	0.00
27/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1581	1	2	1	0.00
27/03/2026	2030 On 04-February-27			Bond Future	8.76	98.8010	98.2507	98.8010	0.00
27/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	360	0	0	0	0.00
27/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2774	2	3	2	0.00
27/03/2026	2030 On 06-May-27			Bond Future	8.89	100.6173	100.0874	100.6173	0.00
27/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	212	0	0	0	0.00
27/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	4092	3	4	3	0.00
27/03/2026	2031 On 07-May-26			Bond Future	114.45	113.6640	114.4517	113.6640	1,878.00
27/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	808	0	1	0	0.00
27/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	196	0	0	0	0.00
27/03/2026	2031 On 06-August-26			Bond Future	114.14	113.3407	114.1396	113.3407	1,727.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	901	0	1	0	0.00
27/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	572	1	1	1	0.00
27/03/2026	2031 On 05-November-26			Bond Future	116.26	115.4464	116.2647	115.4464	0.00
27/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4785	4	5	4	0.00
27/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	11	0	0	0	0.00
27/03/2026	2031 On 04-February-27			Bond Future	116.02	115.1780	116.0184	115.1780	0.00
27/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	922	0	1	0	0.00
27/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	1084	1	1	1	0.00
27/03/2026	2031 On 06-May-27			Bond Future	118.21	117.3221	118.2135	117.3221	0.00
27/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1857	1	2	1	0.00
27/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	514	1	1	1	0.00
27/03/2026	2032 On 07-May-26			Bond Future	8.86	98.9995	98.1628	98.9995	166,642.00
27/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	5506	6	6	6	0.00
27/03/2026	2032 On 07-May-26		Call	Bond Future	458.31	0.3699	0.4583	0.3699	0.00
27/03/2026	2032 On 07-May-26		Put	Bond Future	2295.56	1.3704	2.2956	1.3704	0.00
27/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	47	0	0	0	0.00
27/03/2026	2032 On 06-August-26			Bond Future	8.95	100.7988	99.9437	100.7988	230.00
27/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	5226	6	5	6	0.00
27/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	400	0	0	0	0.00
27/03/2026	2032 On 05-November-26			Bond Future	9.04	98.4885	97.6215	98.4885	0.00
27/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2305	2	2	2	0.00
27/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	1794	1	2	1	0.00
27/03/2026	2032 On 04-February-27			Bond Future	9.12	100.3423	99.4635	100.3423	0.00
27/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	1079	1	1	1	0.00
27/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	3648	3	4	3	0.00
27/03/2026	2032 On 06-May-27			Bond Future	9.22	98.0285	97.1635	98.0285	0.00
27/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	538	0	1	0	0.00
27/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	6085	5	6	5	0.00
27/03/2026	2033 On 07-May-26			Bond Future	140.72	140.7146	140.7183	140.7146	9,570.00
27/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	5558	6	6	6	0.00
27/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
27/03/2026	2033 On 06-August-26			Bond Future	143.31	143.3069	143.3062	143.3069	0.00
27/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	9056	9	9	9	0.00
27/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	2033 On 05-November-26			Bond Future	144.39	144.3860	144.3913	144.3860	0.00
27/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	7131	7	7	7	0.00
27/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
27/03/2026	2033 On 04-February-27			Bond Future	147.15	147.1364	147.1482	147.1364	0.00
27/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	4438	4	4	4	0.00
27/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
27/03/2026	2033 On 06-May-27			Bond Future	148.32	148.2593	148.3162	148.2593	0.00
27/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0	0	0	0	0.00
27/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	2894	3	3	3	0.00
27/03/2026	2037 On 07-May-26			Bond Future	9.49	97.0473	95.7546	97.0473	220,444.00
27/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	10694	12	11	12	0.00
27/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	16207	17	16	17	0.00
27/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	8703	10	9	10	142.00
27/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	1407	2	1	2	1,500.00
27/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	3911	5	4	5	0.00
27/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	301	0	0	0	1,500.00
27/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	1428	1	1	1	0.00
27/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	3502	2	4	2	0.00
27/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	409	0	0	0	1,500.00
27/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
27/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	52	0	0	0	0.00
27/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	21	0	0	0	0.00
27/03/2026	2037 On 06-August-26			Bond Future	9.58	94.5510	93.2318	94.5510	230.00
27/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	12227	13	12	13	0.00
27/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	10259	11	10	11	0.00
27/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	7309	8	7	8	0.00
27/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	4152	5	4	5	2,541.00
27/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	692	0	1	0	2,541.00
27/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	1472	1	1	1	0.00
27/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	359	0	0	0	2,541.00
27/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	182	0	0	0	0.00
27/03/2026	2037 On 05-November-26			Bond Future	9.65	96.2858	94.9462	96.2858	0.00
27/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	7030	8	7	8	0.00
27/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	7981	9	8	9	0.00

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27/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	5320	6	5	6	0.00
27/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2454	2	2	2	4,490.00
27/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	1891	1	2	1	4,490.00
27/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	3636	2	4	2	0.00
27/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	1168	0	1	0	4,490.00
27/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	1381	1	1	1	0.00
27/03/2026	2037 On 04-February-27			Bond Future	9.73	93.8403	92.4797	93.8403	0.00
27/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2844	2	3	2	0.00
27/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	3820	4	4	4	0.00
27/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	2293	2	2	2	0.00
27/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	873	0	1	0	4,490.00
27/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	4829	3	5	3	4,490.00
27/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	9000	7	9	7	0.00
27/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	3330	2	3	2	4,490.00
27/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	4155	2	4	2	0.00
27/03/2026	2037 On 06-May-27			Bond Future	9.81	95.5652	94.2083	95.5652	0.00
27/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	1206	0	1	0	0.00
27/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	8803	7	9	7	0.00
27/03/2026	2038 On 07-May-26			Bond Future	154.30	153.7628	154.3048	153.7628	4,978.00
27/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	9775	9	10	9	0.00
27/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
27/03/2026	2038 On 06-August-26			Bond Future	154.95	154.4008	154.9482	154.4008	0.00
27/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	10228	10	10	10	0.00
27/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
27/03/2026	2038 On 05-November-26			Bond Future	157.83	157.2692	157.8328	157.2692	0.00
27/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	11523	11	12	11	0.00
27/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
27/03/2026	2038 On 04-February-27			Bond Future	158.61	158.0247	158.6074	158.0247	0.00
27/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	4777	4	5	4	0.00
27/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
27/03/2026	2038 On 06-May-27			Bond Future	161.61	160.9674	161.6090	160.9674	0.00
27/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0	0	0	0	0.00
27/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	4491	5	4	5	0.00
27/03/2026	2040 On 07-May-26			Bond Future	9.72	98.6164	97.1094	98.6164	55,752.00

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27/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	12702	14	13	14	0.00
27/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	17489	19	17	19	0.00
27/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	15808	17	16	17	0.00
27/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	14752	16	15	16	0.00
27/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	9448	11	9	11	0.00
27/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	12990	14	13	14	0.00
27/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	6903	8	7	8	1,460.00
27/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	35	0	0	0	27,500.00
27/03/2026	2040 On 07-May-26		Call	Bond Future	926.41	0.5765	0.9264	0.5765	0.00
27/03/2026	2040 On 07-May-26		Put	Bond Future	3817.05	1.9601	3.8171	1.9601	0.00
27/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	8194	7	8	7	0.00
27/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	16	0	0	0	1,460.00
27/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	189	0	0	0	0.00
27/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	5	0	0	0	0.00
27/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	74	0	0	0	0.00
27/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	2	0	0	0	1,460.00
27/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	1	0	0	0	0.00
27/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	19	0	0	0	0.00
27/03/2026	2040 On 06-August-26			Bond Future	9.80	95.8981	94.3605	95.8981	47,936.00
27/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	15077	16	15	16	0.00
27/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	150	0	0	0	0.00
27/03/2026	2040 On 05-November-26			Bond Future	9.87	97.6577	96.0957	97.6577	0.00
27/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	9144	10	9	10	0.00
27/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	10217	11	10	11	0.00
27/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	7189	8	7	8	0.00
27/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	3719	4	4	4	2,300.00
27/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	1867	1	2	1	2,300.00
27/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	3464	2	3	2	0.00
27/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	1169	0	1	0	2,300.00
27/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	1374	0	1	0	0.00
27/03/2026	2040 On 04-February-27			Bond Future	9.95	94.9875	93.4004	94.9875	0.00
27/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	4069	4	4	4	0.00
27/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	1184	0	1	0	2,300.00
27/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	5034	5	5	5	0.00
27/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	3144	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	5068	3	5	3	2,300.00
27/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	9687	7	10	7	0.00
27/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	3523	2	4	2	2,300.00
27/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	4185	2	4	2	0.00
27/03/2026	2040 On 06-May-27			Bond Future	10.03	96.7333	95.1461	96.7333	0.00
27/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	1571	1	2	1	0.00
27/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	9791	7	10	7	0.00
27/03/2026	2043 On 07-May-26			Bond Future	118.85	119.9289	118.8498	119.9289	0.00
27/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	7152	8	7	8	0.00
27/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	3	0	0	0	0.00
27/03/2026	2043 On 06-August-26			Bond Future	118.19	119.2908	118.1886	119.2908	3,416.00
27/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	7423	8	7	8	0.00
27/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	114	0	0	0	0.00
27/03/2026	2043 On 05-November-26			Bond Future	120.39	121.5070	120.3890	121.5070	0.00
27/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	7829	9	8	9	0.00
27/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	280	0	0	0	0.00
27/03/2026	2043 On 04-February-27			Bond Future	119.78	120.9149	119.7825	120.9149	0.00
27/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	4013	4	4	4	0.00
27/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	1860	1	2	1	0.00
27/03/2026	2043 On 06-May-27			Bond Future	122.05	123.1656	122.0487	123.1656	0.00
27/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1206	1	1	1	0.00
27/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	6637	5	7	5	0.00
27/03/2026	2044 On 07-May-26			Bond Future	9.76	95.5834	93.9470	95.5834	153,676.00
27/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	14012	16	14	16	0.00
27/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	2906	4	3	4	0.00
27/03/2026	2044 On 07-May-26		Call	Bond Future	427.68	0.1166	0.4277	0.1166	0.00
27/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	1092	0	1	0	15,000.00
27/03/2026	2044 On 07-May-26		Put	Bond Future	6480.69	4.5332	6.4807	4.5332	0.00
27/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	16	0	0	0	0.00
27/03/2026	2044 On 06-August-26			Bond Future	9.84	92.9353	91.2661	92.9353	4,100.00
27/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	17075	19	17	19	0.00
27/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	1158	1	1	1	0.00
27/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	736	0	1	0	0.00
27/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	2701	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	3402	2	3	2	14,500.00
27/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	7569	6	8	6	7,000.00
27/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	5880	4	6	4	7,000.00
27/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	138	0	0	0	0.00
27/03/2026	2044 On 05-November-26			Bond Future	9.91	94.6405	92.9443	94.6405	0.00
27/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	11245	12	11	12	0.00
27/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	1274	0	1	0	0.00
27/03/2026	2044 On 04-February-27			Bond Future	9.97	92.0388	90.3149	92.0388	0.00
27/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	5455	5	5	5	0.00
27/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	3909	2	4	2	0.00
27/03/2026	2044 On 06-May-27			Bond Future	10.04	93.7303	92.0029	93.7303	0.00
27/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	2061	1	2	1	0.00
27/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	9640	7	10	7	0.00
27/03/2026	2046 On 07-May-26			Bond Future	134.08	132.9949	134.0755	132.9949	18,662.00
27/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	9126	8	9	8	0.00
27/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
27/03/2026	2046 On 06-August-26			Bond Future	136.54	135.4449	136.5412	135.4449	0.00
27/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	14161	13	14	13	0.00
27/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
27/03/2026	2046 On 05-November-26			Bond Future	136.76	135.6336	136.7562	135.6336	0.00
27/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	11276	10	11	10	0.00
27/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
27/03/2026	2046 On 04-February-27			Bond Future	139.37	138.2174	139.3674	138.2174	0.00
27/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	8277	7	8	7	0.00
27/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
27/03/2026	2046 On 06-May-27			Bond Future	139.63	138.4144	139.6293	138.4144	0.00
27/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
27/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	9361	11	9	11	0.00
27/03/2026	2050 On 07-May-26			Bond Future	136.61	136.3768	136.6079	136.3768	17,367.00
27/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	12538	12	13	12	0.00
27/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
27/03/2026	2050 On 06-August-26			Bond Future	136.68	136.4448	136.6760	136.4448	0.00
27/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	13406	13	13	13	0.00
27/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	2050 On 05-November-26			Bond Future	139.22	138.9796	139.2205	138.9796	0.00
27/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	15380	15	15	15	0.00
27/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
27/03/2026	2050 On 04-February-27			Bond Future	139.39	139.1329	139.3857	139.1329	0.00
27/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	6996	7	7	7	0.00
27/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
27/03/2026	2050 On 06-May-27			Bond Future	142.02	141.7237	142.0234	141.7237	0.00
27/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	0	0	0	0.00
27/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	8437	9	8	9	0.00
27/03/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	AL37 On 07-May-26			Index Future	1237.55	1245.3110	1237.5470	1245.3110	0.00
27/03/2026	AL37 On 06-August-26			Index Future	1259.76	1267.7000	1259.7570	1267.7000	0.00
27/03/2026	AL37 On 05-November-26			Index Future	1283.16	1291.2000	1283.1600	1291.2000	0.00
27/03/2026	AL37 On 04-February-27			Index Future	1307.37	1315.5020	1307.3670	1315.5020	0.00
27/03/2026	AL37 On 06-May-27			Index Future	1331.83	1339.7250	1331.8310	1339.7250	0.00
27/03/2026	AL7T On 07-May-26			Index Future	1574.94	1594.0180	1574.9430	1594.0180	0.00
27/03/2026	AL7T On 06-August-26			Index Future	1603.21	1622.6770	1603.2080	1622.6770	0.00
27/03/2026	AL7T On 05-November-26			Index Future	1632.99	1652.7570	1632.9900	1652.7570	0.00
27/03/2026	AL7T On 04-February-27			Index Future	1663.80	1683.8640	1663.7980	1683.8640	0.00
27/03/2026	AL7T On 06-May-27			Index Future	1694.93	1714.8690	1694.9310	1714.8690	0.00
27/03/2026	ALBI On 07-May-26			Index Future	1336.89	1353.1550	1336.8930	1353.1550	77.00
27/03/2026	ALBI On 06-August-26			Index Future	1360.89	1377.4830	1360.8860	1377.4830	0.00
27/03/2026	ALBI On 05-November-26			Index Future	1386.17	1403.0180	1386.1670	1403.0180	0.00
27/03/2026	ALBI On 04-February-27			Index Future	1412.32	1429.4250	1412.3180	1429.4250	0.00
27/03/2026	ALBI On 06-May-27			Index Future	1438.75	1455.7450	1438.7450	1455.7450	0.00
27/03/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/03/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
27/03/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/03/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	ES33 On 07-May-26			Bond Future	9.65	91.0137	90.0593	91.0137	0.00
27/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	9179	10	9	10	0.00
27/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
27/03/2026	ES33 On 06-August-26			Bond Future	9.75	92.6904	91.7155	92.6904	0.00
27/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	9847	11	10	11	0.00
27/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
27/03/2026	ES33 On 05-November-26			Bond Future	9.85	90.6192	89.6297	90.6192	0.00
27/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	4301	5	4	5	0.00
27/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
27/03/2026	ES33 On 04-February-27			Bond Future	9.96	92.3454	91.3411	92.3454	0.00
27/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0	0	0	0	0.00
27/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	1155	0	1	0	0.00
27/03/2026	ES33 On 06-May-27			Bond Future	10.08	90.2699	89.2743	90.2699	0.00
27/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
27/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	5651	5	6	5	0.00
27/03/2026	ES42 On 07-May-26			Bond Future	10.08	89.4084	87.9556	89.4084	0.00
27/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	13314	15	13	15	0.00
27/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
27/03/2026	ES42 On 06-August-26			Bond Future	10.17	91.0556	89.5732	91.0556	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	15099	17	15	17	0.00
27/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
27/03/2026	ES42 On 05-November-26			Bond Future	10.24	88.4832	86.9767	88.4832	0.00
27/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	9012	11	9	11	0.00
27/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
27/03/2026	ES42 On 04-February-27			Bond Future	10.32	90.1688	88.6376	90.1688	0.00
27/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	0	1	0	1	0.00
27/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	222	0	0	0	0.00
27/03/2026	ES42 On 06-May-27			Bond Future	10.41	87.5828	86.0501	87.5828	0.00
27/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
27/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	7692	6	8	6	0.00
27/03/2026	GOVI On 07-May-26			GOVI	1310.00	1326.3780	1310.0040	1326.3780	622.00
27/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1330040	149	133	149	0.00
27/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
27/03/2026	GOVI On 06-August-26			GOVI	1333.51	1350.2250	1333.5140	1350.2250	0.00
27/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1445140	161	145	161	0.00
27/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
27/03/2026	GOVI On 05-November-26			GOVI	1358.29	1375.2540	1358.2870	1375.2540	0.00
27/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	812870	98	81	98	0.00
27/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
27/03/2026	GOVI On 04-February-27			GOVI	1383.91	1401.1380	1383.9120	1401.1380	0.00
27/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	149120	32	15	32	0.00
27/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
27/03/2026	GOVI On 06-May-27			GOVI	1409.81	1426.9380	1409.8070	1426.9380	0.00
27/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0	0	0	0	0.00
27/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	171930	0	17	0	0.00
27/03/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/03/2026	I258 On 07-May-26			Bond Future	124.07	124.4688	124.0660	124.4688	0.00
27/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	10342	11	10	11	0.00
27/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	6	0	0	0	0.00
27/03/2026	I258 On 06-August-26			Bond Future	123.50	123.9145	123.5007	123.9145	0.00
27/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	10757	11	11	11	0.00
27/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	206	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	I258 On 05-November-26			Bond Future	125.80	126.2166	125.8000	126.2166	0.00
27/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	11352	11	11	11	0.00
27/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	502	0	1	0	0.00
27/03/2026	I258 On 04-February-27			Bond Future	125.30	125.7141	125.2970	125.7141	0.00
27/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	8233	7	8	7	0.00
27/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	1836	1	2	1	0.00
27/03/2026	I258 On 06-May-27			Bond Future	127.67	128.0543	127.6675	128.0543	0.00
27/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	2297	1	2	1	0.00
27/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	9410	8	9	8	0.00
27/03/2026	IGOV On 07-May-26			Index Future	427.91	429.1150	427.9100	429.1150	263.00
27/03/2026	IGOV On 06-August-26			Index Future	435.70	436.9350	435.6950	436.9350	0.00
27/03/2026	IGOV On 05-November-26			Index Future	443.89	445.1380	443.8920	445.1380	0.00
27/03/2026	IGOV On 04-February-27			Index Future	452.37	453.6170	452.3670	453.6170	0.00
27/03/2026	IGOV On 06-May-27			Index Future	460.93	462.0690	460.9310	462.0690	0.00
27/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/03/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
27/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	8.3720	91.6280	8.3720	0.00
27/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
27/03/2026	R033 On 07-May-26			Bond Future	8.93	107.5209	106.5332	107.5209	9,549.00
27/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	7278	8	7	8	0.00
27/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	34	0	0	0	0.00
27/03/2026	R033 On 06-August-26			Bond Future	9.02	109.4751	108.4659	109.4751	223.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	6454	8	6	8	0.00
27/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	442	0	0	0	0.00
27/03/2026	R033 On 05-November-26			Bond Future	9.10	106.4416	105.4182	106.4416	0.00
27/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	3058	4	3	4	0.00
27/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1916	2	2	2	0.00
27/03/2026	R033 On 04-February-27			Bond Future	9.18	108.4452	107.4073	108.4452	0.00
27/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	1483	2	1	2	0.00
27/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	4007	4	4	4	0.00
27/03/2026	R033 On 06-May-27			Bond Future	9.27	105.3979	104.3733	105.3979	0.00
27/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	755	1	1	1	0.00
27/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	7075	6	7	6	0.00
27/03/2026	R035 On 07-May-26			Bond Future	9.20	100.9713	99.8044	100.9713	106,763.00
27/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	9170	10	9	10	0.00
27/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	8145	9	8	9	0.00
27/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	5571	7	6	7	0.00
27/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	3113	4	3	4	200.00
27/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	8402	10	8	10	0.00
27/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	3021	4	3	4	250.00
27/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	5827	7	6	7	0.00
27/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	3345	4	3	4	350.00
27/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	8042	9	8	9	0.00
27/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	5469	7	5	7	0.00
27/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	49	0	0	0	0.00
27/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	137	0	0	0	0.00
27/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	45	0	0	0	1,000.00
27/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	362	0	0	0	1,000.00
27/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	1285	2	1	2	0.00
27/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	1286	0	1	0	1,000.00
27/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	2809	2	3	2	0.00
27/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	5584	4	6	4	0.00
27/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	4052	3	4	3	16,000.00
27/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	5462	4	5	4	16,000.00
27/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	147	0	0	0	250.00
27/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	482	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	44	0	0	0	250.00
27/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	124	0	0	0	350.00
27/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	409	0	0	0	0.00
27/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	37	0	0	0	350.00
27/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	140	0	0	0	200.00
27/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	460	0	0	0	0.00
27/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	42	0	0	0	200.00
27/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	26	0	0	0	0.00
27/03/2026	R035 On 06-August-26			Bond Future	9.28	102.8064	101.6151	102.8064	100.00
27/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	9819	11	10	11	0.00
27/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	3745	4	4	4	0.00
27/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	1955	2	2	2	250.00
27/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	5904	7	6	7	0.00
27/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	122	0	0	0	5,000.00
27/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	166	0	0	0	0.00
27/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	388	0	0	0	0.00
27/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	180	0	0	0	5,000.00
27/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	810	1	1	1	350.00
27/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	352	0	0	0	1,000.00
27/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	948	1	1	1	1,000.00
27/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	2503	3	3	3	0.00
27/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	3704	4	4	4	0.00
27/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	1927	2	2	2	0.00
27/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	1712	2	2	2	200.00
27/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	3388	4	3	4	0.00
27/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	5498	6	5	6	0.00
27/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	784	0	1	0	200.00
27/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	1410	1	1	1	200.00
27/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	2576	1	3	1	0.00
27/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	2329	1	2	1	350.00
27/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	4146	3	4	3	0.00
27/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	1282	1	1	1	350.00
27/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	1875	1	2	1	1,000.00
27/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	3806	2	4	2	0.00
27/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	6241	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	5969	5	6	5	5,000.00
27/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	8197	7	8	7	0.00
27/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	8502	7	9	7	0.00
27/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	9741	8	10	8	0.00
27/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	709	0	1	0	250.00
27/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	1267	1	1	1	250.00
27/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	2299	1	2	1	0.00
27/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	284	0	0	0	0.00
27/03/2026	R035 On 05-November-26			Bond Future	9.36	100.1909	98.9817	100.1909	210.00
27/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	5217	6	5	6	0.00
27/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1330	1	1	1	200.00
27/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	4313	5	4	5	0.00
27/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2579	3	3	3	0.00
27/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1688	1	2	1	0.00
27/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	835	0	1	0	0.00
27/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	441	0	0	0	600.00
27/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	5953	4	6	4	600.00
27/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	8600	7	9	7	0.00
27/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	3876	2	4	2	600.00
27/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	2892	2	3	2	200.00
27/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	4502	3	5	3	0.00
27/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	1873	1	2	1	200.00
27/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	1544	1	2	1	0.00
27/03/2026	R035 On 04-February-27			Bond Future	9.44	102.0768	100.8493	102.0768	0.00
27/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	2018	2	2	2	0.00
27/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	511	0	1	0	3,000.00
27/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	782	0	1	0	3,000.00
27/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1655	1	2	1	0.00
27/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	4911	3	5	3	3,000.00
27/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	7818	6	8	6	0.00
27/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	10580	9	11	9	0.00
27/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	4314	3	4	3	0.00
27/03/2026	R035 On 06-May-27			Bond Future	9.52	99.4512	98.2313	99.4512	0.00
27/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	984	0	1	0	0.00
27/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	8013	6	8	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	R038 On 07-May-26			Bond Future	9.56	111.9930	110.4703	111.9930	4,641.00
27/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	12642	14	13	14	0.00
27/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	21	0	0	0	0.00
27/03/2026	R038 On 06-August-26			Bond Future	9.64	114.0285	112.4745	114.0285	0.00
27/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	14290	16	14	16	0.00
27/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	172	0	0	0	0.00
27/03/2026	R038 On 05-November-26			Bond Future	9.72	110.6374	109.0593	110.6374	0.00
27/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	8440	9	8	9	0.00
27/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	1587	0	2	0	0.00
27/03/2026	R038 On 04-February-27			Bond Future	9.80	112.7200	111.1172	112.7200	0.00
27/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	3431	3	3	3	0.00
27/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	4839	3	5	3	0.00
27/03/2026	R038 On 06-May-27			Bond Future	9.88	109.3099	107.7112	109.3099	0.00
27/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	1503	0	2	0	0.00
27/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	10022	7	10	7	0.00
27/03/2026	R053 On 07-May-26			Bond Future	9.64	122.5005	120.2281	122.5005	78,019.00
27/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	19478	22	19	22	0.00
27/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	26	0	0	0	0.00
27/03/2026	R053 On 06-August-26			Bond Future	9.71	124.7269	122.4094	124.7269	0.00
27/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	23512	26	24	26	0.00
27/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	259	0	0	0	530.00
27/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	592	0	1	0	0.00
27/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1567	1	2	1	530.00
27/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	3718	4	4	4	0.00
27/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	4896	3	5	3	530.00
27/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	8542	6	9	6	530.00
27/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	13854	11	14	11	0.00
27/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	20351	18	20	18	0.00
27/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	214	0	0	0	0.00
27/03/2026	R053 On 05-November-26			Bond Future	9.76	121.1539	118.7987	121.1539	0.00
27/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	15829	17	16	17	0.00
27/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	1806	1	2	1	0.00
27/03/2026	R053 On 04-February-27			Bond Future	9.82	123.4345	121.0403	123.4345	0.00
27/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	7439	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	5672	3	6	3	0.00
27/03/2026	R053 On 06-May-27			Bond Future	9.88	119.8434	117.4416	119.8434	0.00
27/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	2862	1	3	1	0.00
27/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	13859	10	14	10	0.00
27/03/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
27/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	53	0	0	0	0.00
27/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	53	0	0	0	0.00
27/03/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
27/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	65	0	0	0	0.00
27/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	65	0	0	0	0.00
27/03/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
27/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	42	0	0	0	0.00
27/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	42	0	0	0	0.00
27/03/2026	R202 On 07-May-26			Bond Future	292.53	292.9019	292.5267	292.9019	772.00
27/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	14977	15	15	15	0.00
27/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
27/03/2026	R202 On 06-August-26			Bond Future	292.50	292.8942	292.5026	292.8942	253.00
27/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	13643	14	14	14	0.00
27/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
27/03/2026	R202 On 05-November-26			Bond Future	297.95	298.3352	297.9479	298.3352	0.00
27/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	17488	18	17	18	0.00
27/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
27/03/2026	R202 On 04-February-27			Bond Future	298.13	298.5059	298.1268	298.5059	0.00
27/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	3397	4	3	4	0.00
27/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
27/03/2026	R202 On 06-May-27			Bond Future	303.77	304.0647	303.7686	304.0647	0.00
27/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	0	0	0	0	0.00
27/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	3221	3	3	3	0.00
27/03/2026	R209 On 07-May-26			Bond Future	9.33	82.1762	81.0780	82.1762	45,953.00
27/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	8930	10	9	10	0.00
27/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	22	0	0	0	0.00
27/03/2026	R209 On 06-August-26			Bond Future	9.41	83.6697	82.5489	83.6697	770.00
27/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	10106	11	10	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	223	0	0	0	0.00
27/03/2026	R209 On 05-November-26			Bond Future	9.48	82.0535	80.9153	82.0535	0.00
27/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	5662	6	6	6	0.00
27/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	1334	0	1	0	0.00
27/03/2026	R209 On 04-February-27			Bond Future	9.55	83.5980	82.4421	83.5980	0.00
27/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	2341	2	2	2	0.00
27/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1633	1	2	1	0.00
27/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	602	0	1	0	3,237.00
27/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	4776	3	5	3	3,237.00
27/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	9043	7	9	7	0.00
27/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	3754	2	4	2	0.00
27/03/2026	R209 On 06-May-27			Bond Future	9.62	81.9846	80.8323	81.9846	0.00
27/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	1051	0	1	0	0.00
27/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	932	0	1	0	4,620.00
27/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2555	2	3	2	0.00
27/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	4130	3	4	3	4,620.00
27/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	8364	6	8	6	0.00
27/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	7574	6	8	6	0.00
27/03/2026	R210 On 07-May-26			Bond Future	261.19	261.6384	261.1867	261.6384	1,096.00
27/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5787	6	6	6	0.00
27/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
27/03/2026	R210 On 06-August-26			Bond Future	265.99	266.4584	265.9900	266.4584	0.00
27/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	6150	7	6	7	0.00
27/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
27/03/2026	R210 On 05-November-26			Bond Future	267.41	267.8800	267.4143	267.8800	0.00
27/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	14084	15	14	15	0.00
27/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
27/03/2026	R210 On 04-February-27			Bond Future	272.52	272.9828	272.5202	272.9828	0.00
27/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	6490	7	6	7	0.00
27/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
27/03/2026	R210 On 06-May-27			Bond Future	274.08	274.4639	274.0767	274.4639	0.00
27/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	2947	3	3	3	0.00
27/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
27/03/2026	R213 On 07-May-26			Bond Future	8.69	95.4974	94.8353	95.4974	81,280.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	4036	5	4	5	0.00
27/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	46	0	0	0	0.00
27/03/2026	R213 On 06-August-26			Bond Future	8.78	97.2330	96.5559	97.2330	0.00
27/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	3581	4	4	4	0.00
27/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	441	0	0	0	0.00
27/03/2026	R213 On 05-November-26			Bond Future	8.87	95.4663	94.7804	95.4663	0.00
27/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1347	1	1	1	0.00
27/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1756	1	2	1	0.00
27/03/2026	R213 On 04-February-27			Bond Future	8.97	97.2632	96.5687	97.2632	0.00
27/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	621	0	1	0	0.00
27/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	3309	2	3	2	0.00
27/03/2026	R213 On 06-May-27			Bond Future	9.07	95.5007	94.8224	95.5007	0.00
27/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	329	0	0	0	0.00
27/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	668	0	1	0	2,830.00
27/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2259	2	2	2	0.00
27/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1707	1	2	1	2,830.00
27/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	3564	3	4	3	0.00
27/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	5039	4	5	4	0.00
27/03/2026	R214 On 07-May-26			Bond Future	9.68	77.8542	76.5535	77.8542	38,818.00
27/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	10635	12	11	12	0.00
27/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	25	0	0	0	0.00
27/03/2026	R214 On 06-August-26			Bond Future	9.75	79.2692	77.9424	79.2692	0.00
27/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	12508	14	13	14	0.00
27/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	192	0	0	0	0.00
27/03/2026	R214 On 05-November-26			Bond Future	9.81	77.4265	76.0784	77.4265	0.00
27/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	7995	8	8	8	0.00
27/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	1268	0	1	0	0.00
27/03/2026	R214 On 04-February-27			Bond Future	9.88	78.8838	77.5138	78.8838	0.00
27/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	3768	3	4	3	0.00
27/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	3645	2	4	2	0.00
27/03/2026	R214 On 06-May-27			Bond Future	9.95	77.0368	75.6648	77.0368	0.00
27/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	1512	1	2	1	0.00
27/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	8377	6	8	6	0.00
27/03/2026	R248 On 07-May-26			Bond Future	9.72	94.6654	92.9566	94.6654	276,768.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	14498	16	14	16	0.00
27/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	10	0	0	0	1,620.00
27/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	48	0	0	0	1,620.00
27/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	346	0	0	0	0.00
27/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	360	0	0	0	0.00
27/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	5003	3	5	3	0.00
27/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	5080	3	5	3	0.00
27/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	9290	8	9	8	0.00
27/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	13269	12	13	12	0.00
27/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	22	0	0	0	0.00
27/03/2026	R248 On 06-August-26			Bond Future	9.79	96.3859	94.6430	96.3859	0.00
27/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	17942	20	18	20	0.00
27/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	837	1	1	1	0.00
27/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	4299	5	4	5	0.00
27/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	2595	1	3	1	1,762.00
27/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	7747	6	8	6	1,762.00
27/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	148	0	0	0	0.00
27/03/2026	R248 On 05-November-26			Bond Future	9.85	93.7160	91.9448	93.7160	0.00
27/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	12052	13	12	13	0.00
27/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	1332	0	1	0	0.00
27/03/2026	R248 On 04-February-27			Bond Future	9.92	95.4800	93.6797	95.4800	0.00
27/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	5769	5	6	5	0.00
27/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	4229	2	4	2	0.00
27/03/2026	R248 On 06-May-27			Bond Future	9.98	92.7964	90.9911	92.7964	0.00
27/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	2273	1	2	1	0.00
27/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	10181	7	10	7	0.00
27/03/2026	R2R9 On 07-May-26			Bond Future	9.66	104.2084	102.6684	104.2084	0.00
27/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	91819	93	92	93	0.00
27/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
27/03/2026	R2R9 On 06-August-26			Bond Future	9.74	106.1024	104.5311	106.1024	0.00
27/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	91412	93	91	93	0.00
27/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
27/03/2026	R2R9 On 05-November-26			Bond Future	9.82	103.0701	101.4741	103.0701	0.00
27/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	90504	92	91	92	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
27/03/2026	R2R9 On 04-February-27			Bond Future	9.90	105.0102	103.3887	105.0102	0.00
27/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	4069	3	4	3	0.00
27/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	4133	2	4	2	0.00
27/03/2026	R2R9 On 06-May-27			Bond Future	9.98	101.9627	100.3425	101.9627	0.00
27/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1632	1	2	1	0.00
27/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	9975	7	10	7	0.00
27/03/2026	R4R2 On 07-May-26			Bond Future	9.75	105.8556	104.1437	105.8556	10,039.00
27/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	93055	95	93	95	0.00
27/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
27/03/2026	R4R2 On 06-August-26			Bond Future	9.83	107.7795	106.0332	107.7795	0.00
27/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	92616	94	93	94	0.00
27/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
27/03/2026	R4R2 On 05-November-26			Bond Future	9.90	104.6520	102.8777	104.6520	0.00
27/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	91655	93	92	93	0.00
27/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
27/03/2026	R4R2 On 04-February-27			Bond Future	9.97	106.6219	104.8189	106.6219	0.00
27/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	5194	4	5	4	0.00
27/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	3984	1	4	1	0.00
27/03/2026	R4R2 On 06-May-27			Bond Future	10.05	103.4778	101.6734	103.4778	0.00
27/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2035	1	2	1	0.00
27/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	10606	8	11	8	0.00
27/03/2026	RR87 On 07-May-26			Bond Future	7.24	102.8022	102.7795	102.8022	0.00
27/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	8	0	0	0	0.00
27/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	253	0	0	0	0.00
27/03/2026	RR87 On 06-August-26			Bond Future	7.17	100.9297	100.9021	100.9297	0.00
27/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	17	0	0	0	0.00
27/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	245	0	0	0	0.00
27/03/2026	RR87 On 05-November-26			Bond Future	6.43	102.7814	102.7574	102.7814	0.00
27/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	2	0	0	0	0.00
27/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	135	0	0	0	0.00
27/03/2026	RR88 On 07-May-26			Bond Future	7.67	105.4252	105.1221	105.4252	0.00
27/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	1	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1253	1	1	1	0.00
27/03/2026	RR88 On 06-August-26			Bond Future	7.75	104.4893	104.1975	104.4893	0.00
27/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	36	0	0	0	0.00
27/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1185	1	1	1	0.00
27/03/2026	RR88 On 05-November-26			Bond Future	7.79	105.7735	105.4634	105.7735	0.00
27/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	50	0	0	0	0.00
27/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1183	1	1	1	0.00
27/03/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/03/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00