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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 30/03/2026 TO: 30/03/2026**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	2029 On 07-May-26			Bond Future	145.93	146.1391	145.9263	146.1391	4,557.00
30/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4106	4	4	4	0.00
30/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
30/03/2026	2029 On 06-August-26			Bond Future	148.61	148.8266	148.6100	148.8266	0.00
30/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4510	5	5	5	0.00
30/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
30/03/2026	2029 On 05-November-26			Bond Future	149.89	150.1163	149.8948	150.1163	0.00
30/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2335	3	2	3	0.00
30/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
30/03/2026	2029 On 04-February-27			Bond Future	152.76	152.9826	152.7568	152.9826	0.00
30/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3037	3	3	3	0.00
30/03/2026	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
30/03/2026	2029 On 06-May-27			Bond Future	154.13	154.3662	154.1279	154.3662	0.00
30/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	808	1	1	1	0.00
30/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
30/03/2026	2030 On 07-May-26			Bond Future	8.50	100.7343	100.6575	100.7343	146,685.00
30/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	2776	3	3	3	0.00
30/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
30/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	5	0	0	0	1,000.00
30/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	26	0	0	0	0.00
30/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1835	2	2	2	1,000.00
30/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	2484	2	2	2	0.00
30/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	4096	4	4	4	0.00
30/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	46	0	0	0	0.00
30/03/2026	2030 On 06-August-26			Bond Future	8.61	98.5524	98.4742	98.5524	31,547.00
30/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2231	2	2	2	0.00
30/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	118	0	0	0	1,000.00
30/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	311	0	0	0	0.00
30/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	30	0	0	0	1,000.00
30/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	2768	3	3	3	0.00
30/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1915	2	2	2	1,000.00
30/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	4199	4	4	4	0.00
30/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	461	0	0	0	0.00
30/03/2026	2030 On 05-November-26			Bond Future	8.69	100.3645	100.2848	100.3645	0.00
30/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	791	1	1	1	0.00
30/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1621	2	2	2	0.00
30/03/2026	2030 On 04-February-27			Bond Future	8.79	98.2507	98.1694	98.2507	0.00
30/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	338	0	0	0	0.00
30/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2834	3	3	3	0.00
30/03/2026	2030 On 06-May-27			Bond Future	8.92	100.0874	100.0047	100.0874	0.00
30/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	199	0	0	0	0.00
30/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	4162	4	4	4	0.00
30/03/2026	2031 On 07-May-26			Bond Future	114.03	114.4517	114.0322	114.4517	1,878.00
30/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	521	1	1	1	0.00
30/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	329	0	0	0	0.00
30/03/2026	2031 On 06-August-26			Bond Future	113.71	114.1396	113.7124	114.1396	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
30/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	667	1	1	1	0.00
30/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	765	1	1	1	0.00
30/03/2026	2031 On 05-November-26			Bond Future	115.83	116.2647	115.8293	116.2647	0.00
30/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4357	5	4	5	0.00
30/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	18	0	0	0	0.00
30/03/2026	2031 On 04-February-27			Bond Future	115.57	116.0184	115.5656	116.0184	0.00
30/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	717	1	1	1	0.00
30/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	1331	1	1	1	0.00
30/03/2026	2031 On 06-May-27			Bond Future	117.75	118.2135	117.7523	118.2135	0.00
30/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1546	2	2	2	0.00
30/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	664	1	1	1	0.00
30/03/2026	2032 On 07-May-26			Bond Future	8.90	98.1628	97.9857	98.1628	166,642.00
30/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	5326	6	5	6	0.00
30/03/2026	2032 On 07-May-26		Call	Bond Future	379.55	0.4583	0.3796	0.4583	0.00
30/03/2026	2032 On 07-May-26		Put	Bond Future	2393.86	2.2956	2.3939	2.2956	0.00
30/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	44	0	0	0	0.00
30/03/2026	2032 On 06-August-26			Bond Future	9.00	99.9437	99.7634	99.9437	230.00
30/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	5061	5	5	5	0.00
30/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	415	0	0	0	0.00
30/03/2026	2032 On 05-November-26			Bond Future	9.08	97.6215	97.4379	97.6215	0.00
30/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2191	2	2	2	0.00
30/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	1864	2	2	2	0.00
30/03/2026	2032 On 04-February-27			Bond Future	9.17	99.4635	99.2763	99.4635	0.00
30/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	1011	1	1	1	0.00
30/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	3767	4	4	4	0.00
30/03/2026	2032 On 06-May-27			Bond Future	9.27	97.1635	96.9729	97.1635	0.00
30/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	499	1	0	1	0.00
30/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	6237	6	6	6	0.00
30/03/2026	2033 On 07-May-26			Bond Future	140.18	140.7183	140.1843	140.7183	9,818.00
30/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	5024	6	5	6	0.00
30/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
30/03/2026	2033 On 06-August-26			Bond Future	142.76	143.3062	142.7624	143.3062	0.00
30/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	8512	9	9	9	0.00
30/03/2026	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
30/03/2026	2033 On 05-November-26			Bond Future	143.84	144.3913	143.8369	144.3913	0.00
30/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	6577	7	7	7	0.00
30/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
30/03/2026	2033 On 04-February-27			Bond Future	146.58	147.1482	146.5832	147.1482	0.00
30/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	3873	4	4	4	0.00
30/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
30/03/2026	2033 On 06-May-27			Bond Future	147.73	148.3162	147.7331	148.3162	0.00
30/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0	0	0	0	0.00
30/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	3477	3	3	3	0.00
30/03/2026	2037 On 07-May-26			Bond Future	9.59	95.7546	95.1507	95.7546	220,632.00
30/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	10091	11	10	11	0.00
30/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	15603	16	16	16	0.00
30/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	8105	9	8	9	142.00
30/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	1070	1	1	1	1,500.00
30/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	3385	4	3	4	0.00
30/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	185	0	0	0	1,500.00
30/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	1696	1	2	1	0.00
30/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	3989	4	4	4	0.00
30/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	488	0	0	0	1,500.00
30/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
30/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	58	0	0	0	0.00
30/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	22	0	0	0	0.00
30/03/2026	2037 On 06-August-26			Bond Future	9.68	93.2318	92.6170	93.2318	230.00
30/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	11635	12	12	12	0.00
30/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	9687	10	10	10	0.00
30/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	6781	7	7	7	0.00
30/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	3720	4	4	4	2,541.00
30/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	779	1	1	1	2,541.00
30/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	1656	1	2	1	0.00
30/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	403	0	0	0	2,541.00
30/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	205	0	0	0	0.00
30/03/2026	2037 On 05-November-26			Bond Future	9.76	94.9462	94.3199	94.9462	0.00
30/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	6544	7	7	7	0.00
30/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	7473	8	7	8	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
30/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	4885	5	5	5	0.00
30/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2161	2	2	2	4,490.00
30/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	2082	2	2	2	4,490.00
30/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	3969	4	4	4	0.00
30/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	1287	1	1	1	4,490.00
30/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	1522	1	2	1	0.00
30/03/2026	2037 On 04-February-27			Bond Future	9.84	92.4797	91.8415	92.4797	0.00
30/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2545	3	3	3	0.00
30/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	3467	4	3	4	0.00
30/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	2031	2	2	2	0.00
30/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	746	1	1	1	4,490.00
30/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	5206	5	5	5	4,490.00
30/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	9511	9	10	9	0.00
30/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	3615	3	4	3	4,490.00
30/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	4494	4	4	4	0.00
30/03/2026	2037 On 06-May-27			Bond Future	9.93	94.2083	93.5583	94.2083	0.00
30/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	1052	1	1	1	0.00
30/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	9299	9	9	9	0.00
30/03/2026	2038 On 07-May-26			Bond Future	153.00	154.3048	153.0035	154.3048	4,978.00
30/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	8473	10	8	10	0.00
30/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
30/03/2026	2038 On 06-August-26			Bond Future	153.62	154.9482	153.6230	154.9482	0.00
30/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	8903	10	9	10	0.00
30/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
30/03/2026	2038 On 05-November-26			Bond Future	156.48	157.8328	156.4829	157.8328	0.00
30/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	10173	12	10	12	0.00
30/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
30/03/2026	2038 On 04-February-27			Bond Future	157.22	158.6074	157.2233	158.6074	0.00
30/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	3393	5	3	5	0.00
30/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
30/03/2026	2038 On 06-May-27			Bond Future	160.20	161.6090	160.1987	161.6090	0.00
30/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0	0	0	0	0.00
30/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	5901	4	6	4	0.00
30/03/2026	2040 On 07-May-26			Bond Future	9.86	97.1094	96.0636	97.1094	55,752.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	11661	13	12	13	0.00
30/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	16443	17	16	17	0.00
30/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	14763	16	15	16	0.00
30/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	13708	15	14	15	0.00
30/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	8426	9	8	9	0.00
30/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	11949	13	12	13	0.00
30/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	5923	7	6	7	1,460.00
30/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	12	0	0	0	27,500.00
30/03/2026	2040 On 07-May-26		Call	Bond Future	596.09	0.9264	0.5961	0.9264	0.00
30/03/2026	2040 On 07-May-26		Put	Bond Future	4532.52	3.8171	4.5325	3.8171	0.00
30/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	9217	8	9	8	0.00
30/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	20	0	0	0	1,460.00
30/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	255	0	0	0	0.00
30/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	6	0	0	0	0.00
30/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	97	0	0	0	0.00
30/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	3	0	0	0	1,460.00
30/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	1	0	0	0	0.00
30/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	24	0	0	0	0.00
30/03/2026	2040 On 06-August-26			Bond Future	9.95	94.3605	93.2957	94.3605	47,936.00
30/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	14047	15	14	15	0.00
30/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	185	0	0	0	0.00
30/03/2026	2040 On 05-November-26			Bond Future	10.03	96.0957	95.0112	96.0957	0.00
30/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	8282	9	8	9	0.00
30/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	9323	10	9	10	0.00
30/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	6402	7	6	7	0.00
30/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	3146	4	3	4	2,300.00
30/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	2164	2	2	2	2,300.00
30/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	3976	3	4	3	0.00
30/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	1360	1	1	1	2,300.00
30/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	1596	1	2	1	0.00
30/03/2026	2040 On 04-February-27			Bond Future	10.11	93.4004	92.2955	93.4004	0.00
30/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	3501	4	4	4	0.00
30/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	946	1	1	1	2,300.00
30/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	4396	5	4	5	0.00
30/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	2657	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
30/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	5687	5	6	5	2,300.00
30/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	10554	10	11	10	0.00
30/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	3991	4	4	4	2,300.00
30/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	4722	4	5	4	0.00
30/03/2026	2040 On 06-May-27			Bond Future	10.20	95.1461	94.0206	95.1461	0.00
30/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	1292	2	1	2	0.00
30/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	10638	10	11	10	0.00
30/03/2026	2043 On 07-May-26			Bond Future	120.34	118.8498	120.3405	118.8498	0.00
30/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	8641	7	9	7	0.00
30/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
30/03/2026	2043 On 06-August-26			Bond Future	119.71	118.1886	119.7065	118.1886	3,416.00
30/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	8876	7	9	7	0.00
30/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	50	0	0	0	0.00
30/03/2026	2043 On 05-November-26			Bond Future	121.94	120.3890	121.9352	120.3890	0.00
30/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	9252	8	9	8	0.00
30/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	156	0	0	0	0.00
30/03/2026	2043 On 04-February-27			Bond Future	121.35	119.7825	121.3475	119.7825	0.00
30/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	5052	4	5	4	0.00
30/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	1335	2	1	2	0.00
30/03/2026	2043 On 06-May-27			Bond Future	123.64	122.0487	123.6435	122.0487	0.00
30/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1665	1	2	1	0.00
30/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	5502	7	6	7	0.00
30/03/2026	2044 On 07-May-26			Bond Future	9.91	93.9470	92.8546	93.9470	153,671.00
30/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	12923	14	13	14	0.00
30/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	2164	3	2	3	0.00
30/03/2026	2044 On 07-May-26		Call	Bond Future	247.77	0.4277	0.2478	0.4277	0.00
30/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	1442	1	1	1	15,000.00
30/03/2026	2044 On 07-May-26		Put	Bond Future	7393.17	6.4807	7.3932	6.4807	0.00
30/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	20	0	0	0	0.00
30/03/2026	2044 On 06-August-26			Bond Future	9.99	91.2661	90.1538	91.2661	4,100.00
30/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	15993	17	16	17	0.00
30/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	858	1	1	1	0.00
30/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	527	1	1	1	0.00
30/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	2166	3	2	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
30/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	3980	3	4	3	14,500.00
30/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	8471	8	8	8	7,000.00
30/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	6692	6	7	6	7,000.00
30/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	169	0	0	0	0.00
30/03/2026	2044 On 05-November-26			Bond Future	10.06	92.9443	91.8116	92.9443	0.00
30/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	10306	11	10	11	0.00
30/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	1467	1	1	1	0.00
30/03/2026	2044 On 04-February-27			Bond Future	10.13	90.3149	89.1606	90.3149	0.00
30/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	4788	5	5	5	0.00
30/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	4396	4	4	4	0.00
30/03/2026	2044 On 06-May-27			Bond Future	10.21	92.0029	90.8272	92.0029	0.00
30/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	1722	2	2	2	0.00
30/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	10476	10	10	10	0.00
30/03/2026	2046 On 07-May-26			Bond Future	132.22	134.0755	132.2221	134.0755	18,662.00
30/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	7272	9	7	9	0.00
30/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
30/03/2026	2046 On 06-August-26			Bond Future	134.65	136.5412	134.6539	136.5412	0.00
30/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	12274	14	12	14	0.00
30/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
30/03/2026	2046 On 05-November-26			Bond Future	134.83	136.7562	134.8326	136.7562	0.00
30/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	9353	11	9	11	0.00
30/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
30/03/2026	2046 On 04-February-27			Bond Future	137.41	139.3674	137.4071	139.3674	0.00
30/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	6317	8	6	8	0.00
30/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
30/03/2026	2046 On 06-May-27			Bond Future	137.62	139.6293	137.6186	139.6293	0.00
30/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
30/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	11371	9	11	9	0.00
30/03/2026	2050 On 07-May-26			Bond Future	137.52	136.6079	137.5192	136.6079	17,367.00
30/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	13449	13	13	13	0.00
30/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
30/03/2026	2050 On 06-August-26			Bond Future	137.60	136.6760	137.6042	136.6760	0.00
30/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	14334	13	14	13	0.00
30/03/2026	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
30/03/2026	2050 On 05-November-26			Bond Future	140.17	139.2205	140.1656	139.2205	0.00
30/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	16326	15	16	15	0.00
30/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
30/03/2026	2050 On 04-February-27			Bond Future	140.34	139.3857	140.3427	139.3857	0.00
30/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	7953	7	8	7	0.00
30/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
30/03/2026	2050 On 06-May-27			Bond Future	143.00	142.0234	142.9986	142.0234	0.00
30/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	0	0	0	0.00
30/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	7461	8	7	8	0.00
30/03/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	AL37 On 07-May-26			Index Future	1235.90	1237.5470	1235.9020	1237.5470	0.00
30/03/2026	AL37 On 06-August-26			Index Future	1258.08	1259.7570	1258.0830	1259.7570	0.00
30/03/2026	AL37 On 05-November-26			Index Future	1281.45	1283.1600	1281.4500	1283.1600	0.00
30/03/2026	AL37 On 04-February-27			Index Future	1305.62	1307.3670	1305.6240	1307.3670	0.00
30/03/2026	AL37 On 06-May-27			Index Future	1330.06	1331.8310	1330.0580	1331.8310	0.00
30/03/2026	AL7T On 07-May-26			Index Future	1566.46	1574.9430	1566.4640	1574.9430	0.00
30/03/2026	AL7T On 06-August-26			Index Future	1594.58	1603.2080	1594.5770	1603.2080	0.00
30/03/2026	AL7T On 05-November-26			Index Future	1624.19	1632.9900	1624.1940	1632.9900	0.00
30/03/2026	AL7T On 04-February-27			Index Future	1654.83	1663.7980	1654.8330	1663.7980	0.00
30/03/2026	AL7T On 06-May-27			Index Future	1685.80	1694.9310	1685.8040	1694.9310	0.00
30/03/2026	ALBI On 07-May-26			Index Future	1327.92	1336.8930	1327.9160	1336.8930	77.00
30/03/2026	ALBI On 06-August-26			Index Future	1351.75	1360.8860	1351.7480	1360.8860	0.00
30/03/2026	ALBI On 05-November-26			Index Future	1376.85	1386.1670	1376.8540	1386.1670	0.00
30/03/2026	ALBI On 04-February-27			Index Future	1402.83	1412.3180	1402.8280	1412.3180	0.00
30/03/2026	ALBI On 06-May-27			Index Future	1429.08	1438.7450	1429.0820	1438.7450	0.00
30/03/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	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
30/03/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/03/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
30/03/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/03/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	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
30/03/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	ES33 On 07-May-26			Bond Future	9.74	90.0593	89.6003	90.0593	0.00
30/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	8720	9	9	9	0.00
30/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
30/03/2026	ES33 On 06-August-26			Bond Future	9.85	91.7155	91.2481	91.7155	0.00
30/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	9379	10	9	10	0.00
30/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
30/03/2026	ES33 On 05-November-26			Bond Future	9.96	89.6297	89.1535	89.6297	0.00
30/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	3825	4	4	4	0.00
30/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
30/03/2026	ES33 On 04-February-27			Bond Future	10.07	91.3411	90.8558	91.3411	0.00
30/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0	0	0	0	0.00
30/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	1641	1	2	1	0.00
30/03/2026	ES33 On 06-May-27			Bond Future	10.19	89.2743	88.7799	89.2743	0.00
30/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
30/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	6145	6	6	6	0.00
30/03/2026	ES42 On 07-May-26			Bond Future	10.22	87.9556	86.9597	87.9556	0.00
30/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	12318	13	12	13	0.00
30/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
30/03/2026	ES42 On 06-August-26			Bond Future	10.31	89.5732	88.5589	89.5732	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
30/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	14085		15	14	15	0.00
30/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0		0	0	0	0.00
30/03/2026	ES42 On 05-November-26			Bond Future	10.39		86.9767	85.9435	86.9767	0.00
30/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	7979		9	8	9	0.00
30/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0		0	0	0	0.00
30/03/2026	ES42 On 04-February-27			Bond Future	10.48		88.6376	87.5846	88.6376	0.00
30/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	0		0	0	0	0.00
30/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	1275		0	1	0	0.00
30/03/2026	ES42 On 06-May-27			Bond Future	10.57		86.0501	84.9772	86.0501	0.00
30/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0		0	0	0	0.00
30/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	8765		8	9	8	0.00
30/03/2026	GOVI On 07-May-26			GOVI	1301.00		1310.0040	1300.9950	1310.0040	622.00
30/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1239950		133	124	133	0.00
30/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0		0	0	0	0.00
30/03/2026	GOVI On 06-August-26			GOVI	1324.35		1333.5140	1324.3450	1333.5140	0.00
30/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1353450		145	135	145	0.00
30/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0		0	0	0	0.00
30/03/2026	GOVI On 05-November-26			GOVI	1348.94		1358.2870	1348.9420	1358.2870	0.00
30/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	719420		81	72	81	0.00
30/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0		0	0	0	0.00
30/03/2026	GOVI On 04-February-27			GOVI	1374.39		1383.9120	1374.3890	1383.9120	0.00
30/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	53890		15	5	15	0.00
30/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0		0	0	0	0.00
30/03/2026	GOVI On 06-May-27			GOVI	1400.11		1409.8070	1400.1110	1409.8070	0.00
30/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0		0	0	0	0.00
30/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	268890		17	27	17	0.00
30/03/2026	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
30/03/2026	I258 On 07-May-26			Bond Future	125.08		124.0660	125.0843	124.0660	0.00
30/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	11356		10	11	10	0.00
30/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	2		0	0	0	0.00
30/03/2026	I258 On 06-August-26			Bond Future	124.54		123.5007	124.5378	123.5007	0.00
30/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	11729		11	12	11	0.00
30/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	141		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
30/03/2026	I258 On 05-November-26			Bond Future	126.86	125.8000	126.8562	125.8000	0.00
30/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	12295	11	12	11	0.00
30/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	389	1	0	1	0.00
30/03/2026	I258 On 04-February-27			Bond Future	126.36	125.2970	126.3625	125.2970	0.00
30/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	9020	8	9	8	0.00
30/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	1557	2	2	2	0.00
30/03/2026	I258 On 06-May-27			Bond Future	128.75	127.6675	128.7533	127.6675	0.00
30/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	2628	2	3	2	0.00
30/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	8655	9	9	9	0.00
30/03/2026	IGOV On 07-May-26			Index Future	426.71	427.9100	426.7090	427.9100	263.00
30/03/2026	IGOV On 06-August-26			Index Future	434.47	435.6950	434.4720	435.6950	0.00
30/03/2026	IGOV On 05-November-26			Index Future	442.65	443.8920	442.6450	443.8920	0.00
30/03/2026	IGOV On 04-February-27			Index Future	451.10	452.3670	451.0960	452.3670	0.00
30/03/2026	IGOV On 06-May-27			Index Future	459.64	460.9310	459.6370	460.9310	0.00
30/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/03/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
30/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	8.3720	91.6280	8.3720	0.00
30/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
30/03/2026	R033 On 07-May-26			Bond Future	8.98	106.5332	106.2975	106.5332	9,549.00
30/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	7041	7	7	7	0.00
30/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	31	0	0	0	0.00
30/03/2026	R033 On 06-August-26			Bond Future	9.06	108.4659	108.2260	108.4659	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
30/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	6233	6	6	6	0.00
30/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	461	0	0	0	0.00
30/03/2026	R033 On 05-November-26			Bond Future	9.15	105.4182	105.1737	105.4182	0.00
30/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	2900	3	3	3	0.00
30/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	2003	2	2	2	0.00
30/03/2026	R033 On 04-February-27			Bond Future	9.23	107.4073	107.1582	107.4073	0.00
30/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	1385	1	1	1	0.00
30/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	4158	4	4	4	0.00
30/03/2026	R033 On 06-May-27			Bond Future	9.32	104.3733	104.1196	104.3733	0.00
30/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	698	1	1	1	0.00
30/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	7272	7	7	7	0.00
30/03/2026	R035 On 07-May-26			Bond Future	9.29	99.8044	99.3029	99.8044	107,038.00
30/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	8670	9	9	9	0.00
30/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	7647	8	8	8	0.00
30/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	5088	6	5	6	0.00
30/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	2690	3	3	3	200.00
30/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	7903	8	8	8	0.00
30/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	2602	3	3	3	250.00
30/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	5341	6	5	6	0.00
30/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	2912	3	3	3	350.00
30/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	7544	8	8	8	0.00
30/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	4987	5	5	5	0.00
30/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	25	0	0	0	0.00
30/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	79	0	0	0	0.00
30/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	23	0	0	0	1,000.00
30/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	238	0	0	0	1,000.00
30/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	1000	1	1	1	0.00
30/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	1502	1	2	1	1,000.00
30/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	3186	3	3	3	0.00
30/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	6063	6	6	6	0.00
30/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	4497	4	4	4	16,000.00
30/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	5940	5	6	5	16,000.00
30/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	167	0	0	0	250.00
30/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	564	0	1	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
30/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	47	0	0	0	250.00
30/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	140	0	0	0	350.00
30/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	478	0	0	0	0.00
30/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	40	0	0	0	350.00
30/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	159	0	0	0	200.00
30/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	538	0	1	0	0.00
30/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	45	0	0	0	200.00
30/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	27	0	0	0	0.00
30/03/2026	R035 On 06-August-26			Bond Future	9.37	101.6151	101.1045	101.6151	100.00
30/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	9339	10	9	10	0.00
30/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	3382	4	3	4	0.00
30/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	1693	2	2	2	250.00
30/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	5477	6	5	6	0.00
30/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	92	0	0	0	5,000.00
30/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	126	0	0	0	0.00
30/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	305	0	0	0	0.00
30/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	136	0	0	0	5,000.00
30/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	664	1	1	1	350.00
30/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	275	0	0	0	1,000.00
30/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	784	1	1	1	1,000.00
30/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	2204	3	2	3	0.00
30/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	3344	4	3	4	0.00
30/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	1668	2	2	2	0.00
30/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	1471	2	1	2	200.00
30/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	3041	3	3	3	0.00
30/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	5080	5	5	5	0.00
30/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	877	1	1	1	200.00
30/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	1574	1	2	1	200.00
30/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	2845	3	3	3	0.00
30/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	2580	2	3	2	350.00
30/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	4510	4	5	4	0.00
30/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	1432	1	1	1	350.00
30/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	2087	2	2	2	1,000.00
30/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	4154	4	4	4	0.00
30/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	6675	6	7	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
30/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	6397	6	6	6	5,000.00
30/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	8665	8	9	8	0.00
30/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	8972	9	9	9	0.00
30/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	10221	10	10	10	0.00
30/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	793	1	1	1	250.00
30/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	1415	1	1	1	250.00
30/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	2548	2	3	2	0.00
30/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	315	0	0	0	0.00
30/03/2026	R035 On 05-November-26			Bond Future	9.45	98.9817	98.4616	98.9817	210.00
30/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	4841	5	5	5	0.00
30/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1153	1	1	1	200.00
30/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	3966	4	4	4	0.00
30/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2311	3	2	3	0.00
30/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1481	2	1	2	0.00
30/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	710	1	1	1	0.00
30/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	367	0	0	0	600.00
30/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	6348	6	6	6	600.00
30/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	9047	9	9	9	0.00
30/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	4189	4	4	4	600.00
30/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	3144	3	3	3	200.00
30/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	4845	5	5	5	0.00
30/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	2046	2	2	2	200.00
30/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	1688	2	2	2	0.00
30/03/2026	R035 On 04-February-27			Bond Future	9.53	100.8493	100.3193	100.8493	0.00
30/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	1802	2	2	2	0.00
30/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	438	1	0	1	3,000.00
30/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	675	1	1	1	3,000.00
30/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1466	2	1	2	0.00
30/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	5251	5	5	5	3,000.00
30/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	8241	8	8	8	0.00
30/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	11038	11	11	11	0.00
30/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	4628	4	5	4	0.00
30/03/2026	R035 On 06-May-27			Bond Future	9.62	98.2313	97.6916	98.2313	0.00
30/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	864	1	1	1	0.00
30/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	8432	8	8	8	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
30/03/2026	R038 On 07-May-26			Bond Future	9.65	110.4703	109.7969	110.4703	4,638.00
30/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	11970	13	12	13	0.00
30/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	22	0	0	0	0.00
30/03/2026	R038 On 06-August-26			Bond Future	9.74	112.4745	111.7889	112.4745	0.00
30/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	13626	14	14	14	0.00
30/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	194	0	0	0	0.00
30/03/2026	R038 On 05-November-26			Bond Future	9.82	109.0593	108.3609	109.0593	0.00
30/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	7892	8	8	8	0.00
30/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	1737	2	2	2	0.00
30/03/2026	R038 On 04-February-27			Bond Future	9.90	111.1172	110.4055	111.1172	0.00
30/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	3092	3	3	3	0.00
30/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	5211	5	5	5	0.00
30/03/2026	R038 On 06-May-27			Bond Future	9.99	107.7112	106.9864	107.7112	0.00
30/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	1322	2	1	2	0.00
30/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	10566	10	11	10	0.00
30/03/2026	R053 On 07-May-26			Bond Future	9.79	120.2281	118.6250	120.2281	78,018.00
30/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	17882	19	18	19	0.00
30/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	32	0	0	0	0.00
30/03/2026	R053 On 06-August-26			Bond Future	9.86	122.4094	120.7772	122.4094	0.00
30/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	21929	24	22	24	0.00
30/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	169	0	0	0	530.00
30/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	401	1	0	1	0.00
30/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1143	2	1	2	530.00
30/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	2947	4	3	4	0.00
30/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	5757	5	6	5	530.00
30/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	9750	9	10	9	530.00
30/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	15295	14	15	14	0.00
30/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	21893	20	22	20	0.00
30/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	263	0	0	0	0.00
30/03/2026	R053 On 05-November-26			Bond Future	9.92	118.7987	117.1363	118.7987	0.00
30/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	14450	16	14	16	0.00
30/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	2090	2	2	2	0.00
30/03/2026	R053 On 04-February-27			Bond Future	9.98	121.0403	119.3465	121.0403	0.00
30/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	6477	7	6	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
30/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	6404	6	6	6	0.00
30/03/2026	R053 On 06-May-27			Bond Future	10.05	117.4416	115.7164	117.4416	0.00
30/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	2371	3	2	3	0.00
30/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	15093	14	15	14	0.00
30/03/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
30/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	51	0	0	0	0.00
30/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	51	0	0	0	0.00
30/03/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
30/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	64	0	0	0	0.00
30/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	64	0	0	0	0.00
30/03/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
30/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	41	0	0	0	0.00
30/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	41	0	0	0	0.00
30/03/2026	R202 On 07-May-26			Bond Future	292.52	292.5267	292.5239	292.5267	772.00
30/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	14974	15	15	15	0.00
30/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
30/03/2026	R202 On 06-August-26			Bond Future	292.50	292.5026	292.5001	292.5026	253.00
30/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	13640	14	14	14	0.00
30/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
30/03/2026	R202 On 05-November-26			Bond Future	297.94	297.9479	297.9449	297.9479	0.00
30/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	17485	17	17	17	0.00
30/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
30/03/2026	R202 On 04-February-27			Bond Future	298.11	298.1268	298.1144	298.1268	0.00
30/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	3384	3	3	3	0.00
30/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
30/03/2026	R202 On 06-May-27			Bond Future	303.76	303.7686	303.7564	303.7686	0.00
30/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	0	0	0	0	0.00
30/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	3234	3	3	3	0.00
30/03/2026	R209 On 07-May-26			Bond Future	9.43	81.0780	80.5509	81.0780	45,953.00
30/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	8405	9	8	9	0.00
30/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	24	0	0	0	0.00
30/03/2026	R209 On 06-August-26			Bond Future	9.51	82.5489	82.0123	82.5489	770.00
30/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	9596	10	10	10	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
30/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	250	0	0	0	0.00
30/03/2026	R209 On 05-November-26			Bond Future	9.58	80.9153	80.3688	80.9153	0.00
30/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	5250	6	5	6	0.00
30/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	1468	1	1	1	0.00
30/03/2026	R209 On 04-February-27			Bond Future	9.65	82.4421	81.8852	82.4421	0.00
30/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	2089	2	2	2	0.00
30/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1433	2	1	2	0.00
30/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	511	1	1	1	3,237.00
30/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	5133	5	5	5	3,237.00
30/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	9509	9	10	9	0.00
30/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	4059	4	4	4	0.00
30/03/2026	R209 On 06-May-27			Bond Future	9.74	80.8323	80.2651	80.8323	0.00
30/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	916	1	1	1	0.00
30/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	811	1	1	1	4,620.00
30/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2300	3	2	3	0.00
30/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	4441	4	4	4	4,620.00
30/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	8810	8	9	8	0.00
30/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	8006	8	8	8	0.00
30/03/2026	R210 On 07-May-26			Bond Future	261.18	261.1867	261.1784	261.1867	1,096.00
30/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5778	6	6	6	0.00
30/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
30/03/2026	R210 On 06-August-26			Bond Future	265.98	265.9900	265.9816	265.9900	0.00
30/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	6142	6	6	6	0.00
30/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
30/03/2026	R210 On 05-November-26			Bond Future	267.40	267.4143	267.4039	267.4143	0.00
30/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	14074	14	14	14	0.00
30/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
30/03/2026	R210 On 04-February-27			Bond Future	272.51	272.5202	272.5096	272.5202	0.00
30/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	6480	6	6	6	0.00
30/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
30/03/2026	R210 On 06-May-27			Bond Future	274.05	274.0767	274.0460	274.0767	0.00
30/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	2916	3	3	3	0.00
30/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
30/03/2026	R213 On 07-May-26			Bond Future	8.74	94.8353	94.6679	94.8353	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
30/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	3868	4	4	4	0.00
30/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	45	0	0	0	0.00
30/03/2026	R213 On 06-August-26			Bond Future	8.83	96.5559	96.3854	96.5559	0.00
30/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	3433	4	3	4	0.00
30/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	464	0	0	0	0.00
30/03/2026	R213 On 05-November-26			Bond Future	8.92	94.7804	94.6067	94.7804	0.00
30/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1257	1	1	1	0.00
30/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1840	2	2	2	0.00
30/03/2026	R213 On 04-February-27			Bond Future	9.02	96.5687	96.3916	96.5687	0.00
30/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	570	1	1	1	0.00
30/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	3435	3	3	3	0.00
30/03/2026	R213 On 06-May-27			Bond Future	9.13	94.8224	94.6421	94.8224	0.00
30/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	299	0	0	0	0.00
30/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	617	1	1	1	2,830.00
30/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2153	2	2	2	0.00
30/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1781	2	2	2	2,830.00
30/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	3693	4	4	4	0.00
30/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	5190	5	5	5	0.00
30/03/2026	R214 On 07-May-26			Bond Future	9.82	76.5535	75.6613	76.5535	41,002.00
30/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	9749	11	10	11	0.00
30/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	31	0	0	0	0.00
30/03/2026	R214 On 06-August-26			Bond Future	9.89	77.9424	77.0340	77.9424	0.00
30/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	11640	13	12	13	0.00
30/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	232	0	0	0	0.00
30/03/2026	R214 On 05-November-26			Bond Future	9.96	76.0784	75.1532	76.0784	0.00
30/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	7262	8	7	8	0.00
30/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	1460	1	1	1	0.00
30/03/2026	R214 On 04-February-27			Bond Future	10.04	77.5138	76.5712	77.5138	0.00
30/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	3271	4	3	4	0.00
30/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	4091	4	4	4	0.00
30/03/2026	R214 On 06-May-27			Bond Future	10.11	75.6648	74.7046	75.6648	0.00
30/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	1256	2	1	2	0.00
30/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	9082	8	9	8	0.00
30/03/2026	R248 On 07-May-26			Bond Future	9.87	92.9566	91.7487	92.9566	276,763.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	13296	14	13	14	0.00
30/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	3	0	0	0	1,620.00
30/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	18	0	0	0	1,620.00
30/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	169	0	0	0	0.00
30/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	177	0	0	0	0.00
30/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	6028	5	6	5	0.00
30/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	6111	5	6	5	0.00
30/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	10467	9	10	9	0.00
30/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	14470	13	14	13	0.00
30/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	28	0	0	0	0.00
30/03/2026	R248 On 06-August-26			Bond Future	9.94	94.6430	93.4133	94.6430	0.00
30/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	16747	18	17	18	0.00
30/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	594	1	1	1	0.00
30/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	3561	4	4	4	0.00
30/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	3087	3	3	3	1,762.00
30/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	8733	8	9	8	1,762.00
30/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	183	0	0	0	0.00
30/03/2026	R248 On 05-November-26			Bond Future	10.01	91.9448	90.6924	91.9448	0.00
30/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	11009	12	11	12	0.00
30/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	1542	1	2	1	0.00
30/03/2026	R248 On 04-February-27			Bond Future	10.08	93.6797	92.4035	93.6797	0.00
30/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	5036	6	5	6	0.00
30/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	4773	4	5	4	0.00
30/03/2026	R248 On 06-May-27			Bond Future	10.14	90.9911	89.6910	90.9911	0.00
30/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	1889	2	2	2	0.00
30/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	11098	10	11	10	0.00
30/03/2026	R2R9 On 07-May-26			Bond Future	9.76	102.6684	101.9679	102.6684	0.00
30/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	91118	92	91	92	0.00
30/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
30/03/2026	R2R9 On 06-August-26			Bond Future	9.84	104.5311	103.8178	104.5311	0.00
30/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	90698	91	91	91	0.00
30/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
30/03/2026	R2R9 On 05-November-26			Bond Future	9.92	101.4741	100.7476	101.4741	0.00
30/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	89778	91	90	91	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
30/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
30/03/2026	R2R9 On 04-February-27			Bond Future	10.01	103.3887	102.6485	103.3887	0.00
30/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	3677	4	4	4	0.00
30/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	4481	4	4	4	0.00
30/03/2026	R2R9 On 06-May-27			Bond Future	10.09	100.3425	99.5886	100.3425	0.00
30/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1435	2	1	2	0.00
30/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	10532	10	11	10	0.00
30/03/2026	R4R2 On 07-May-26			Bond Future	9.90	104.1437	102.9579	104.1437	10,149.00
30/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	91869	93	92	93	0.00
30/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
30/03/2026	R4R2 On 06-August-26			Bond Future	9.98	106.0332	104.8258	106.0332	0.00
30/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	91409	93	91	93	0.00
30/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
30/03/2026	R4R2 On 05-November-26			Bond Future	10.06	102.8777	101.6480	102.8777	0.00
30/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	90425	92	90	92	0.00
30/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
30/03/2026	R4R2 On 04-February-27			Bond Future	10.14	104.8189	103.5660	104.8189	0.00
30/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	4493	5	4	5	0.00
30/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	4536	4	5	4	0.00
30/03/2026	R4R2 On 06-May-27			Bond Future	10.22	101.6734	100.3971	101.6734	0.00
30/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1687	2	2	2	0.00
30/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	11535	11	12	11	0.00
30/03/2026	RR87 On 07-May-26			Bond Future	7.37	102.7795	102.7061	102.7795	0.00
30/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	2	0	0	0	0.00
30/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	321	0	0	0	0.00
30/03/2026	RR87 On 06-August-26			Bond Future	7.39	100.9021	100.8242	100.9021	0.00
30/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	8	0	0	0	0.00
30/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	313	0	0	0	0.00
30/03/2026	RR87 On 05-November-26			Bond Future	7.13	102.7574	102.6778	102.7574	0.00
30/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
30/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	213	0	0	0	0.00
30/03/2026	RR88 On 07-May-26			Bond Future	7.78	105.1221	104.9459	105.1221	0.00
30/03/2026	RR88 On 07-May-26	6.84	Call	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
30/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1428	1	1	1	0.00
30/03/2026	RR88 On 06-August-26			Bond Future	7.89	104.1975	104.0298	104.1975	0.00
30/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	22	0	0	0	0.00
30/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1339	1	1	1	0.00
30/03/2026	RR88 On 05-November-26			Bond Future	7.97	105.4634	105.2826	105.4634	0.00
30/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	32	0	0	0	0.00
30/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1346	1	1	1	0.00
30/03/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/03/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00