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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/03/2026 TO: 31/03/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	2029 On 07-May-26			Bond Future	146.18	145.9263	146.1805	145.9263	4,503.00
31/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4361	4	4	4	0.00
31/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
31/03/2026	2029 On 06-August-26			Bond Future	148.87	148.6100	148.8691	148.6100	0.00
31/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4769	5	5	5	0.00
31/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
31/03/2026	2029 On 05-November-26			Bond Future	150.16	149.8948	150.1582	149.8948	0.00
31/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2598	2	3	2	0.00
31/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
31/03/2026	2029 On 04-February-27			Bond Future	153.02	152.7568	153.0250	152.7568	0.00
31/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3305	3	3	3	0.00
31/03/2026	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
31/03/2026	2029 On 06-May-27			Bond Future	154.41	154.1279	154.4071	154.1279	0.00
31/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1087	1	1	1	0.00
31/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
31/03/2026	2030 On 07-May-26			Bond Future	8.36	100.6575	101.0768	100.6575	144,483.00
31/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	3174	3	3	3	0.00
31/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
31/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	13	0	0	0	1,000.00
31/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	57	0	0	0	0.00
31/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1447	2	1	2	1,000.00
31/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	2072	2	2	2	0.00
31/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	3677	4	4	4	0.00
31/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	25	0	0	0	0.00
31/03/2026	2030 On 06-August-26			Bond Future	8.46	98.4742	98.9012	98.4742	31,547.00
31/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2553	2	3	2	0.00
31/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	174	0	0	0	1,000.00
31/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	424	0	0	0	0.00
31/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	48	0	0	0	1,000.00
31/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	2397	3	2	3	0.00
31/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1600	2	2	2	1,000.00
31/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	3789	4	4	4	0.00
31/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	356	0	0	0	0.00
31/03/2026	2030 On 05-November-26			Bond Future	8.53	100.2848	100.7190	100.2848	0.00
31/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	971	1	1	1	0.00
31/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1368	2	1	2	0.00
31/03/2026	2030 On 04-February-27			Bond Future	8.61	98.1694	98.6116	98.1694	0.00
31/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	438	0	0	0	0.00
31/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2491	3	2	3	0.00
31/03/2026	2030 On 06-May-27			Bond Future	8.73	100.0047	100.4557	100.0047	0.00
31/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	261	0	0	0	0.00
31/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	3772	4	4	4	0.00
31/03/2026	2031 On 07-May-26			Bond Future	114.15	114.0322	114.1456	114.0322	1,878.00
31/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	583	1	1	1	0.00
31/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	278	0	0	0	0.00
31/03/2026	2031 On 06-August-26			Bond Future	113.83	113.7124	113.8279	113.7124	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
31/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	722	1	1	1	0.00
31/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	704	1	1	1	0.00
31/03/2026	2031 On 05-November-26			Bond Future	115.95	115.8293	115.9463	115.8293	0.00
31/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4471	4	4	4	0.00
31/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	15	0	0	0	0.00
31/03/2026	2031 On 04-February-27			Bond Future	115.69	115.5656	115.6895	115.5656	0.00
31/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	767	1	1	1	0.00
31/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	1258	1	1	1	0.00
31/03/2026	2031 On 06-May-27			Bond Future	117.88	117.7523	117.8792	117.7523	0.00
31/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1627	2	2	2	0.00
31/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	617	1	1	1	0.00
31/03/2026	2032 On 07-May-26			Bond Future	8.79	97.9857	98.5058	97.9857	166,642.00
31/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	5828	5	6	5	0.00
31/03/2026	2032 On 07-May-26		Call	Bond Future	506.69	0.3796	0.5067	0.3796	0.00
31/03/2026	2032 On 07-May-26		Put	Bond Future	2000.86	2.3939	2.0009	2.3939	0.00
31/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	26	0	0	0	0.00
31/03/2026	2032 On 06-August-26			Bond Future	8.87	99.7634	100.2931	99.7634	230.00
31/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	5509	5	6	5	0.00
31/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	333	0	0	0	0.00
31/03/2026	2032 On 05-November-26			Bond Future	8.95	97.4379	97.9766	97.4379	0.00
31/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2487	2	2	2	0.00
31/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	1621	2	2	2	0.00
31/03/2026	2032 On 04-February-27			Bond Future	9.03	99.2763	99.8250	99.2763	0.00
31/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	1188	1	1	1	0.00
31/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	3396	4	3	4	0.00
31/03/2026	2032 On 06-May-27			Bond Future	9.12	96.9729	97.5324	96.9729	0.00
31/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	600	0	1	0	0.00
31/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	5778	6	6	6	0.00
31/03/2026	2033 On 07-May-26			Bond Future	140.71	140.1843	140.7083	140.1843	9,818.00
31/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	5548	5	6	5	0.00
31/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
31/03/2026	2033 On 06-August-26			Bond Future	143.30	142.7624	143.2963	142.7624	0.00
31/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	9046	9	9	9	0.00
31/03/2026	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
31/03/2026	2033 On 05-November-26			Bond Future	144.38	143.8369	144.3799	143.8369	0.00
31/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	7120	7	7	7	0.00
31/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
31/03/2026	2033 On 04-February-27			Bond Future	147.14	146.5832	147.1363	146.5832	0.00
31/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	4426	4	4	4	0.00
31/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
31/03/2026	2033 On 06-May-27			Bond Future	148.30	147.7331	148.3017	147.7331	0.00
31/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0	0	0	0	0.00
31/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	2908	3	3	3	0.00
31/03/2026	2037 On 07-May-26			Bond Future	9.50	95.1507	95.6941	95.1507	226,526.00
31/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	10627	10	11	10	0.00
31/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	16147	16	16	16	0.00
31/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	8630	8	9	8	142.00
31/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	251	0	0	0	1,500.00
31/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	1306	1	1	1	1,500.00
31/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	3808	3	4	3	0.00
31/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	367	0	0	0	1,500.00
31/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	1387	2	1	2	0.00
31/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	3511	4	4	4	0.00
31/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
31/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	39	0	0	0	0.00
31/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	15	0	0	0	0.00
31/03/2026	2037 On 06-August-26			Bond Future	9.59	92.6170	93.1703	92.6170	230.00
31/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	12155	12	12	12	0.00
31/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	10182	10	10	10	0.00
31/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	7229	7	7	7	0.00
31/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	4074	4	4	4	2,541.00
31/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	674	1	1	1	2,541.00
31/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	1456	2	1	2	0.00
31/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	345	0	0	0	2,541.00
31/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	172	0	0	0	0.00
31/03/2026	2037 On 05-November-26			Bond Future	9.66	94.3199	94.8828	94.3199	0.00
31/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	6956	7	7	7	0.00
31/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	7907	7	8	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
31/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	5250	5	5	5	0.00
31/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2399	2	2	2	4,490.00
31/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	1884	2	2	2	4,490.00
31/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	3644	4	4	4	0.00
31/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	1157	1	1	1	4,490.00
31/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	1371	2	1	2	0.00
31/03/2026	2037 On 04-February-27			Bond Future	9.74	91.8415	92.4149	91.8415	0.00
31/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2793	3	3	3	0.00
31/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	3762	3	4	3	0.00
31/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	2246	2	2	2	0.00
31/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	846	1	1	1	4,490.00
31/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	4848	5	5	5	4,490.00
31/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	9038	10	9	10	0.00
31/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	3337	4	3	4	4,490.00
31/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	4168	4	4	4	0.00
31/03/2026	2037 On 06-May-27			Bond Future	9.83	93.5583	94.1429	93.5583	0.00
31/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	1177	1	1	1	0.00
31/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	8839	9	9	9	0.00
31/03/2026	2038 On 07-May-26			Bond Future	153.92	153.0035	153.9154	153.0035	4,978.00
31/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	9385	8	9	8	0.00
31/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
31/03/2026	2038 On 06-August-26			Bond Future	154.55	153.6230	154.5517	153.6230	0.00
31/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	9832	9	10	9	0.00
31/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
31/03/2026	2038 On 05-November-26			Bond Future	157.43	156.4829	157.4279	156.4829	0.00
31/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	11118	10	11	10	0.00
31/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
31/03/2026	2038 On 04-February-27			Bond Future	158.19	157.2233	158.1906	157.2233	0.00
31/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	4361	3	4	3	0.00
31/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
31/03/2026	2038 On 06-May-27			Bond Future	161.19	160.1987	161.1852	160.1987	0.00
31/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0	0	0	0	0.00
31/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	4915	6	5	6	0.00
31/03/2026	2040 On 07-May-26			Bond Future	9.81	96.0636	96.4227	96.0636	55,752.00

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31/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	12014	12	12	12	0.00
31/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	16802	16	17	16	0.00
31/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	14065	14	14	14	0.00
31/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	15121	15	15	15	0.00
31/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	12303	12	12	12	0.00
31/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	8765	8	9	8	0.00
31/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	6236	6	6	6	1,460.00
31/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	15	0	0	0	27,500.00
31/03/2026	2040 On 07-May-26		Call	Bond Future	659.06	0.5961	0.6591	0.5961	0.00
31/03/2026	2040 On 07-May-26		Put	Bond Future	4236.39	4.5325	4.2364	4.5325	0.00
31/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	8860	9	9	9	0.00
31/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	15	0	0	0	1,460.00
31/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	208	0	0	0	0.00
31/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	2	0	0	0	1,460.00
31/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	4	0	0	0	0.00
31/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	77	0	0	0	0.00
31/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	1	0	0	0	0.00
31/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	18	0	0	0	0.00
31/03/2026	2040 On 06-August-26			Bond Future	9.90	93.2957	93.6615	93.2957	47,936.00
31/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	14393	14	14	14	0.00
31/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	166	0	0	0	0.00
31/03/2026	2040 On 05-November-26			Bond Future	9.98	95.0112	95.3831	95.0112	0.00
31/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	8559	8	9	8	0.00
31/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	9612	9	10	9	0.00
31/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	6651	6	7	6	0.00
31/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	3320	3	3	3	2,300.00
31/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	2041	2	2	2	2,300.00
31/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	3778	4	4	4	0.00
31/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	1277	1	1	1	2,300.00
31/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	1502	2	2	2	0.00
31/03/2026	2040 On 04-February-27			Bond Future	10.05	92.2955	92.6742	92.2955	0.00
31/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	3677	4	4	4	0.00
31/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	2806	3	3	3	0.00
31/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	1015	1	1	1	2,300.00
31/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	4596	4	5	4	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
31/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	3812	4	4	4	2,300.00
31/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	5457	6	5	6	2,300.00
31/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	10244	11	10	11	0.00
31/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	4519	5	5	5	0.00
31/03/2026	2040 On 06-May-27			Bond Future	10.14	94.0206	94.4069	94.0206	0.00
31/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	1375	1	1	1	0.00
31/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	10334	11	10	11	0.00
31/03/2026	2043 On 07-May-26			Bond Future	118.85	120.3405	118.8451	120.3405	0.00
31/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	7147	9	7	9	0.00
31/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	2	0	0	0	0.00
31/03/2026	2043 On 06-August-26			Bond Future	118.18	119.7065	118.1836	119.7065	3,416.00
31/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	7410	9	7	9	0.00
31/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	107	0	0	0	0.00
31/03/2026	2043 On 05-November-26			Bond Future	120.38	121.9352	120.3832	121.9352	0.00
31/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	7814	9	8	9	0.00
31/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	271	0	0	0	0.00
31/03/2026	2043 On 04-February-27			Bond Future	119.77	121.3475	119.7714	121.3475	0.00
31/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	3989	5	4	5	0.00
31/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	1847	1	2	1	0.00
31/03/2026	2043 On 06-May-27			Bond Future	122.04	123.6435	122.0382	123.6435	0.00
31/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1190	2	1	2	0.00
31/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	6632	6	7	6	0.00
31/03/2026	2044 On 07-May-26			Bond Future	9.88	92.8546	93.0832	92.8546	153,671.00
31/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	13148	13	13	13	0.00
31/03/2026	2044 On 07-May-26		Call	Bond Future	258.83	0.2478	0.2588	0.2478	0.00
31/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	2274	2	2	2	0.00
31/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	1324	1	1	1	15,000.00
31/03/2026	2044 On 07-May-26		Put	Bond Future	7175.59	7.3932	7.1756	7.3932	0.00
31/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	16	0	0	0	0.00
31/03/2026	2044 On 06-August-26			Bond Future	9.96	90.1538	90.3868	90.1538	4,100.00
31/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	16214	16	16	16	0.00
31/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	902	1	1	1	0.00
31/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	556	1	1	1	0.00
31/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	2254	2	2	2	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
31/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	3835	4	4	4	14,500.00
31/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	8268	8	8	8	7,000.00
31/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	6503	7	7	7	7,000.00
31/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	156	0	0	0	0.00
31/03/2026	2044 On 05-November-26			Bond Future	10.02	91.8116	92.0482	91.8116	0.00
31/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	10488	10	10	10	0.00
31/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	1412	1	1	1	0.00
31/03/2026	2044 On 04-February-27			Bond Future	10.09	89.1606	89.4016	89.1606	0.00
31/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	4911	5	5	5	0.00
31/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	4278	4	4	4	0.00
31/03/2026	2044 On 06-May-27			Bond Future	10.17	90.8272	91.0731	90.8272	0.00
31/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	1781	2	2	2	0.00
31/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	10290	10	10	10	0.00
31/03/2026	2046 On 07-May-26			Bond Future	134.36	132.2221	134.3640	132.2221	18,662.00
31/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	9414	7	9	7	0.00
31/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
31/03/2026	2046 On 06-August-26			Bond Future	136.84	134.6539	136.8352	134.6539	0.00
31/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	14455	12	14	12	0.00
31/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
31/03/2026	2046 On 05-November-26			Bond Future	137.05	134.8326	137.0543	134.8326	0.00
31/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	11574	9	12	9	0.00
31/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
31/03/2026	2046 On 04-February-27			Bond Future	139.67	137.4071	139.6709	137.4071	0.00
31/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	8581	6	9	6	0.00
31/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
31/03/2026	2046 On 06-May-27			Bond Future	139.93	137.6186	139.9343	137.6186	0.00
31/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
31/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	9056	11	9	11	0.00
31/03/2026	2050 On 07-May-26			Bond Future	136.83	137.5192	136.8294	137.5192	17,367.00
31/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	12759	13	13	13	0.00
31/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
31/03/2026	2050 On 06-August-26			Bond Future	136.90	137.6042	136.9018	137.6042	0.00
31/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	13632	14	14	14	0.00
31/03/2026	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
31/03/2026	2050 On 05-November-26			Bond Future	139.45	140.1656	139.4495	140.1656	0.00
31/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	15609	16	16	16	0.00
31/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
31/03/2026	2050 On 04-February-27			Bond Future	139.62	140.3427	139.6160	140.3427	0.00
31/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	7226	8	7	8	0.00
31/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
31/03/2026	2050 On 06-May-27			Bond Future	142.26	142.9986	142.2589	142.9986	0.00
31/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	0	0	0	0.00
31/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	8201	7	8	7	0.00
31/03/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	AL37 On 07-May-26			Index Future	1241.67	1235.9020	1241.6680	1235.9020	0.00
31/03/2026	AL37 On 06-August-26			Index Future	1263.95	1258.0830	1263.9520	1258.0830	0.00
31/03/2026	AL37 On 05-November-26			Index Future	1287.43	1281.4500	1287.4260	1281.4500	0.00
31/03/2026	AL37 On 04-February-27			Index Future	1311.71	1305.6240	1311.7120	1305.6240	0.00
31/03/2026	AL37 On 06-May-27			Index Future	1336.26	1330.0580	1336.2620	1330.0580	0.00
31/03/2026	AL7T On 07-May-26			Index Future	1575.51	1566.4640	1575.5130	1566.4640	0.00
31/03/2026	AL7T On 06-August-26			Index Future	1603.79	1594.5770	1603.7890	1594.5770	0.00
31/03/2026	AL7T On 05-November-26			Index Future	1633.58	1624.1940	1633.5750	1624.1940	0.00
31/03/2026	AL7T On 04-February-27			Index Future	1664.39	1654.8330	1664.3910	1654.8330	0.00
31/03/2026	AL7T On 06-May-27			Index Future	1695.54	1685.8040	1695.5410	1685.8040	0.00
31/03/2026	ALBI On 07-May-26			Index Future	1333.41	1327.9160	1333.4120	1327.9160	77.00
31/03/2026	ALBI On 06-August-26			Index Future	1357.34	1351.7480	1357.3430	1351.7480	0.00
31/03/2026	ALBI On 05-November-26			Index Future	1382.55	1376.8540	1382.5510	1376.8540	0.00
31/03/2026	ALBI On 04-February-27			Index Future	1408.63	1402.8280	1408.6320	1402.8280	0.00
31/03/2026	ALBI On 06-May-27			Index Future	1435.00	1429.0820	1434.9960	1429.0820	0.00
31/03/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	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
31/03/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/03/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
31/03/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/03/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	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
31/03/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	ES33 On 07-May-26			Bond Future	9.64	89.6003	90.0670	89.6003	0.00
31/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	9186	9	9	9	0.00
31/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
31/03/2026	ES33 On 06-August-26			Bond Future	9.75	91.2481	91.7235	91.2481	0.00
31/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	9855	9	10	9	0.00
31/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
31/03/2026	ES33 On 05-November-26			Bond Future	9.85	89.1535	89.6372	89.1535	0.00
31/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	4309	4	4	4	0.00
31/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
31/03/2026	ES33 On 04-February-27			Bond Future	9.96	90.8558	91.3487	90.8558	0.00
31/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0	0	0	0	0.00
31/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	1148	2	1	2	0.00
31/03/2026	ES33 On 06-May-27			Bond Future	10.07	88.7799	89.2825	88.7799	0.00
31/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
31/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	5643	6	6	6	0.00
31/03/2026	ES42 On 07-May-26			Bond Future	10.18	86.9597	87.2439	86.9597	0.00
31/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	12602	12	13	12	0.00
31/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
31/03/2026	ES42 On 06-August-26			Bond Future	10.27	88.5589	88.8485	88.5589	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
31/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	14374	14	14	14	0.00
31/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
31/03/2026	ES42 On 05-November-26			Bond Future	10.35	85.9435	86.2378	85.9435	0.00
31/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	8273	8	8	8	0.00
31/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
31/03/2026	ES42 On 04-February-27			Bond Future	10.43	87.5846	87.8845	87.5846	0.00
31/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	0	0	0	0	0.00
31/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	975	1	1	1	0.00
31/03/2026	ES42 On 06-May-27			Bond Future	10.52	84.9772	85.2833	84.9772	0.00
31/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
31/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	8459	9	8	9	0.00
31/03/2026	GOVI On 07-May-26			GOVI	1306.47	1300.9950	1306.4730	1300.9950	622.00
31/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1294730	124	129	124	0.00
31/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
31/03/2026	GOVI On 06-August-26			GOVI	1329.92	1324.3450	1329.9210	1324.3450	0.00
31/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1409210	135	141	135	0.00
31/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
31/03/2026	GOVI On 05-November-26			GOVI	1354.62	1348.9420	1354.6200	1348.9420	0.00
31/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	776200	72	78	72	0.00
31/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
31/03/2026	GOVI On 04-February-27			GOVI	1380.17	1374.3890	1380.1740	1374.3890	0.00
31/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	111740	5	11	5	0.00
31/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
31/03/2026	GOVI On 06-May-27			GOVI	1406.01	1400.1110	1406.0050	1400.1110	0.00
31/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0	0	0	0	0.00
31/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	209950	27	21	27	0.00
31/03/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/03/2026	I258 On 07-May-26			Bond Future	125.08	125.0843	125.0776	125.0843	0.00
31/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	11349	11	11	11	0.00
31/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	1	0	0	0	0.00
31/03/2026	I258 On 06-August-26			Bond Future	124.53	124.5378	124.5308	124.5378	0.00
31/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	11719	12	12	12	0.00
31/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	138	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
31/03/2026	I258 On 05-November-26			Bond Future	126.85	126.8562	126.8484	126.8562	0.00
31/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	12285	12	12	12	0.00
31/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	386	0	0	0	0.00
31/03/2026	I258 On 04-February-27			Bond Future	126.36	126.3625	126.3603	126.3625	0.00
31/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	9013	9	9	9	0.00
31/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	1552	2	2	2	0.00
31/03/2026	I258 On 06-May-27			Bond Future	128.75	128.7533	128.7518	128.7533	0.00
31/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	2622	3	3	3	0.00
31/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	8650	9	9	9	0.00
31/03/2026	IGOV On 07-May-26			Index Future	428.29	426.7090	428.2850	426.7090	263.00
31/03/2026	IGOV On 06-August-26			Index Future	436.08	434.4720	436.0770	434.4720	0.00
31/03/2026	IGOV On 05-November-26			Index Future	444.28	442.6450	444.2790	442.6450	0.00
31/03/2026	IGOV On 04-February-27			Index Future	452.76	451.0960	452.7610	451.0960	0.00
31/03/2026	IGOV On 06-May-27			Index Future	461.33	459.6370	461.3340	459.6370	0.00
31/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/03/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
31/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	8.3720	91.6280	8.3720	0.00
31/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
31/03/2026	R033 On 07-May-26			Bond Future	8.87	106.2975	106.8830	106.2975	9,663.00
31/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	7613	7	8	7	0.00
31/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	18	0	0	0	0.00
31/03/2026	R033 On 06-August-26			Bond Future	8.95	108.2260	108.8223	108.2260	223.00
31/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	6743	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
31/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	375	0	0	0	0.00
31/03/2026	R033 On 05-November-26			Bond Future	9.02	105.1737	105.7802	105.1737	0.00
31/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	3252	3	3	3	0.00
31/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1749	2	2	2	0.00
31/03/2026	R033 On 04-February-27			Bond Future	9.10	107.1582	107.7759	107.1582	0.00
31/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	1604	1	2	1	0.00
31/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	3759	4	4	4	0.00
31/03/2026	R033 On 06-May-27			Bond Future	9.18	104.1196	104.7494	104.1196	0.00
31/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	823	1	1	1	0.00
31/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	6767	7	7	7	0.00
31/03/2026	R035 On 07-May-26			Bond Future	9.18	99.3029	99.9245	99.3029	107,038.00
31/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	9281	9	9	9	0.00
31/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	8252	8	8	8	0.00
31/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	5656	5	6	5	0.00
31/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	3156	3	3	3	200.00
31/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	8510	8	9	8	0.00
31/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	5915	5	6	5	0.00
31/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	3063	3	3	3	250.00
31/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	3393	3	3	3	350.00
31/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	8148	8	8	8	0.00
31/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	5552	5	6	5	0.00
31/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	41	0	0	0	0.00
31/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	123	0	0	0	0.00
31/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	38	0	0	0	1,000.00
31/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	344	0	0	0	1,000.00
31/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	1283	1	1	1	0.00
31/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	1163	2	1	2	1,000.00
31/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	2670	3	3	3	0.00
31/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	5456	6	5	6	0.00
31/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	3919	4	4	4	16,000.00
31/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	5334	6	5	6	16,000.00
31/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	110	0	0	0	250.00
31/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	403	1	0	1	0.00
31/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	29	0	0	0	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	92	0	0	0	350.00
31/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	338	0	0	0	0.00
31/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	24	0	0	0	350.00
31/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	105	0	0	0	200.00
31/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	383	1	0	1	0.00
31/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	28	0	0	0	200.00
31/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	17	0	0	0	0.00
31/03/2026	R035 On 06-August-26			Bond Future	9.26	101.1045	101.7375	101.1045	100.00
31/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	9915	9	10	9	0.00
31/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	3796	3	4	3	0.00
31/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	5977	5	6	5	0.00
31/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	164	0	0	0	0.00
31/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	388	0	0	0	0.00
31/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	177	0	0	0	5,000.00
31/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	119	0	0	0	5,000.00
31/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	817	1	1	1	350.00
31/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	351	0	0	0	1,000.00
31/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	957	1	1	1	1,000.00
31/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	2539	2	3	2	0.00
31/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	3756	3	4	3	0.00
31/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	1954	2	2	2	0.00
31/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	1982	2	2	2	250.00
31/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	1735	1	2	1	200.00
31/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	5567	5	6	5	0.00
31/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	3435	3	3	3	0.00
31/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	1335	2	1	2	200.00
31/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	2476	3	2	3	0.00
31/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	731	1	1	1	200.00
31/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	2233	3	2	3	350.00
31/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	4031	5	4	5	0.00
31/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	1211	1	1	1	350.00
31/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	1789	2	2	2	1,000.00
31/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	3694	4	4	4	0.00
31/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	6118	7	6	7	0.00
31/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	8377	9	8	9	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
31/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	5847	6	6	6	5,000.00
31/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	8073	9	8	9	0.00
31/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	9616	10	10	10	0.00
31/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	660	1	1	1	250.00
31/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	1196	1	1	1	250.00
31/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	2204	3	2	3	0.00
31/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	258	0	0	0	0.00
31/03/2026	R035 On 05-November-26			Bond Future	9.33	98.4616	99.1055	98.4616	210.00
31/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	5280	5	5	5	0.00
31/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1350	1	1	1	200.00
31/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	4369	4	4	4	0.00
31/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2616	2	3	2	0.00
31/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1714	1	2	1	0.00
31/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	444	0	0	0	600.00
31/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	846	1	1	1	0.00
31/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	5840	6	6	6	600.00
31/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	8480	9	8	9	0.00
31/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	3778	4	4	4	600.00
31/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	2806	3	3	3	200.00
31/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	4398	5	4	5	0.00
31/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	1804	2	2	2	200.00
31/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	1483	2	1	2	0.00
31/03/2026	R035 On 04-February-27			Bond Future	9.41	100.3193	100.9753	100.3193	0.00
31/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	2050	2	2	2	0.00
31/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	516	0	1	0	3,000.00
31/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	793	1	1	1	3,000.00
31/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1682	1	2	1	0.00
31/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	4811	5	5	5	3,000.00
31/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	7703	8	8	8	0.00
31/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	10460	11	10	11	0.00
31/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	4220	5	4	5	0.00
31/03/2026	R035 On 06-May-27			Bond Future	9.49	97.6916	98.3603	97.6916	0.00
31/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	1001	1	1	1	0.00
31/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	7900	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
31/03/2026	R038 On 07-May-26			Bond Future	9.56	109.7969	110.4353	109.7969	4,638.00
31/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	12600	12	13	12	0.00
31/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	14	0	0	0	0.00
31/03/2026	R038 On 06-August-26			Bond Future	9.65	111.7889	112.4391	111.7889	0.00
31/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	14243	14	14	14	0.00
31/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	161	0	0	0	0.00
31/03/2026	R038 On 05-November-26			Bond Future	9.72	108.3609	109.0223	108.3609	0.00
31/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	8382	8	8	8	0.00
31/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	1565	2	2	2	0.00
31/03/2026	R038 On 04-February-27			Bond Future	9.80	110.4055	111.0792	110.4055	0.00
31/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	3387	3	3	3	0.00
31/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	4833	5	5	5	0.00
31/03/2026	R038 On 06-May-27			Bond Future	9.89	106.9864	107.6732	106.9864	0.00
31/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	1476	1	1	1	0.00
31/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	10034	11	10	11	0.00
31/03/2026	R053 On 07-May-26			Bond Future	9.76	118.6250	118.9401	118.6250	78,018.00
31/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	18191	18	18	18	0.00
31/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	26	0	0	0	0.00
31/03/2026	R053 On 06-August-26			Bond Future	9.83	120.7772	121.0980	120.7772	0.00
31/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	22232	22	22	22	0.00
31/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	179	0	0	0	530.00
31/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	423	0	0	0	0.00
31/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1201	1	1	1	530.00
31/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	3066	3	3	3	0.00
31/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	5555	6	6	6	530.00
31/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	9487	10	9	10	530.00
31/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	14997	15	15	15	0.00
31/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	21582	22	22	22	0.00
31/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	245	0	0	0	0.00
31/03/2026	R053 On 05-November-26			Bond Future	9.89	117.1363	117.4623	117.1363	0.00
31/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	14700	14	15	14	0.00
31/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	2014	2	2	2	0.00
31/03/2026	R053 On 04-February-27			Bond Future	9.95	119.3465	119.6784	119.3465	0.00
31/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	6644	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
31/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	6239	6	6	6	0.00
31/03/2026	R053 On 06-May-27			Bond Future	10.02	115.7164	116.0551	115.7164	0.00
31/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	2452	2	2	2	0.00
31/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	14835	15	15	15	0.00
31/03/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
31/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	50	0	0	0	0.00
31/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	50	0	0	0	0.00
31/03/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
31/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	64	0	0	0	0.00
31/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	64	0	0	0	0.00
31/03/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
31/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	41	0	0	0	0.00
31/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	41	0	0	0	0.00
31/03/2026	R202 On 07-May-26			Bond Future	293.47	292.5239	293.4685	292.5239	772.00
31/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	15919	15	16	15	0.00
31/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
31/03/2026	R202 On 06-August-26			Bond Future	293.46	292.5001	293.4623	292.5001	253.00
31/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	14602	14	15	14	0.00
31/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
31/03/2026	R202 On 05-November-26			Bond Future	298.92	297.9449	298.9233	297.9449	0.00
31/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	18463	17	18	17	0.00
31/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
31/03/2026	R202 On 04-February-27			Bond Future	299.12	298.1144	299.1163	298.1144	0.00
31/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	4386	3	4	3	0.00
31/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
31/03/2026	R202 On 06-May-27			Bond Future	304.78	303.7564	304.7790	303.7564	0.00
31/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	0	0	0	0	0.00
31/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	2211	3	2	3	0.00
31/03/2026	R209 On 07-May-26			Bond Future	9.33	80.5509	81.0771	80.5509	45,953.00
31/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	8922	8	9	8	0.00
31/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	15	0	0	0	0.00
31/03/2026	R209 On 06-August-26			Bond Future	9.41	82.0123	82.5481	82.0123	770.00
31/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	10091	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
31/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	209	0	0	0	0.00
31/03/2026	R209 On 05-November-26			Bond Future	9.48	80.3688	80.9139	80.3688	0.00
31/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	5638	5	6	5	0.00
31/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	1311	1	1	1	0.00
31/03/2026	R209 On 04-February-27			Bond Future	9.55	81.8852	82.4404	81.8852	0.00
31/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	2322	2	2	2	0.00
31/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	590	1	1	1	3,237.00
31/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1615	1	2	1	0.00
31/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	4760	5	5	5	3,237.00
31/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	9033	10	9	10	0.00
31/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	3737	4	4	4	0.00
31/03/2026	R209 On 06-May-27			Bond Future	9.62	80.2651	80.8311	80.2651	0.00
31/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	1038	1	1	1	0.00
31/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	921	1	1	1	4,620.00
31/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2539	2	3	2	0.00
31/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	4115	4	4	4	4,620.00
31/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	8353	9	8	9	0.00
31/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	7562	8	8	8	0.00
31/03/2026	R210 On 07-May-26			Bond Future	261.73	261.1784	261.7350	261.1784	1,096.00
31/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	6335	6	6	6	0.00
31/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
31/03/2026	R210 On 06-August-26			Bond Future	266.55	265.9816	266.5489	265.9816	0.00
31/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	6709	6	7	6	0.00
31/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
31/03/2026	R210 On 05-November-26			Bond Future	267.98	267.4039	267.9808	267.4039	0.00
31/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	14651	14	15	14	0.00
31/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
31/03/2026	R210 On 04-February-27			Bond Future	273.10	272.5096	273.0972	272.5096	0.00
31/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	7067	6	7	6	0.00
31/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
31/03/2026	R210 On 06-May-27			Bond Future	274.66	274.0460	274.6584	274.0460	0.00
31/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	3528	3	4	3	0.00
31/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
31/03/2026	R213 On 07-May-26			Bond Future	8.62	94.6679	95.1227	94.6679	81,241.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	4304	4	4	4	0.00
31/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	26	0	0	0	0.00
31/03/2026	R213 On 06-August-26			Bond Future	8.70	96.3854	96.8486	96.3854	0.00
31/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	3803	3	4	3	0.00
31/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	371	0	0	0	0.00
31/03/2026	R213 On 05-November-26			Bond Future	8.78	94.6067	95.0777	94.6067	0.00
31/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1476	1	1	1	0.00
31/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1588	2	2	2	0.00
31/03/2026	R213 On 04-February-27			Bond Future	8.87	96.3916	96.8714	96.3916	0.00
31/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	695	1	1	1	0.00
31/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	3080	3	3	3	0.00
31/03/2026	R213 On 06-May-27			Bond Future	8.97	94.6421	95.1314	94.6421	0.00
31/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	373	0	0	0	0.00
31/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2424	2	2	2	0.00
31/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	745	1	1	1	2,830.00
31/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1563	2	2	2	2,830.00
31/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	3332	4	3	4	0.00
31/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	4773	5	5	5	0.00
31/03/2026	R214 On 07-May-26			Bond Future	9.78	75.6613	75.9093	75.6613	41,002.00
31/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	9990	10	10	10	0.00
31/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	25	0	0	0	0.00
31/03/2026	R214 On 06-August-26			Bond Future	9.85	77.0340	77.2866	77.0340	0.00
31/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	11874	12	12	12	0.00
31/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	213	0	0	0	0.00
31/03/2026	R214 On 05-November-26			Bond Future	9.92	75.1532	75.4099	75.1532	0.00
31/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	7451	7	7	7	0.00
31/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	1392	1	1	1	0.00
31/03/2026	R214 On 04-February-27			Bond Future	9.99	76.5712	76.8326	76.5712	0.00
31/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	3394	3	3	3	0.00
31/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	3953	4	4	4	0.00
31/03/2026	R214 On 06-May-27			Bond Future	10.06	74.7046	74.9713	74.7046	0.00
31/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	1317	1	1	1	0.00
31/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	8876	9	9	9	0.00
31/03/2026	R248 On 07-May-26			Bond Future	9.84	91.7487	92.0288	91.7487	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
31/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	13571	13	14	13	0.00
31/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	3	0	0	0	1,620.00
31/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	19	0	0	0	1,620.00
31/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	186	0	0	0	0.00
31/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	194	0	0	0	0.00
31/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	5765	6	6	6	0.00
31/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	5847	6	6	6	0.00
31/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	10189	10	10	10	0.00
31/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	14190	14	14	14	0.00
31/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	22	0	0	0	0.00
31/03/2026	R248 On 06-August-26			Bond Future	9.91	93.4133	93.6986	93.4133	0.00
31/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	17018	17	17	17	0.00
31/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	633	1	1	1	0.00
31/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	3704	4	4	4	0.00
31/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	2945	3	3	3	1,762.00
31/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	8487	9	8	9	1,762.00
31/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	169	0	0	0	0.00
31/03/2026	R248 On 05-November-26			Bond Future	9.97	90.6924	90.9823	90.6924	0.00
31/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	11234	11	11	11	0.00
31/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	1477	2	1	2	0.00
31/03/2026	R248 On 04-February-27			Bond Future	10.04	92.4035	92.6988	92.4035	0.00
31/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	5188	5	5	5	0.00
31/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	4629	5	5	5	0.00
31/03/2026	R248 On 06-May-27			Bond Future	10.11	89.6910	89.9924	89.6910	0.00
31/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	1965	2	2	2	0.00
31/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	10872	11	11	11	0.00
31/03/2026	R2R9 On 07-May-26			Bond Future	9.67	101.9679	102.5961	101.9679	0.00
31/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	91746	91	92	91	0.00
31/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
31/03/2026	R2R9 On 06-August-26			Bond Future	9.75	103.8178	104.4576	103.8178	0.00
31/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	91338	91	91	91	0.00
31/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
31/03/2026	R2R9 On 05-November-26			Bond Future	9.83	100.7476	101.3984	100.7476	0.00
31/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	90428	90	90	90	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
31/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
31/03/2026	R2R9 On 04-February-27			Bond Future	9.91	102.6485	103.3114	102.6485	0.00
31/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	4003	4	4	4	0.00
31/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	4144	4	4	4	0.00
31/03/2026	R2R9 On 06-May-27			Bond Future	9.99	99.5886	100.2644	99.5886	0.00
31/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1594	1	2	1	0.00
31/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	10016	11	10	11	0.00
31/03/2026	R4R2 On 07-May-26			Bond Future	9.85	102.9579	103.3616	102.9579	10,149.00
31/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	92273	92	92	92	0.00
31/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
31/03/2026	R4R2 On 06-August-26			Bond Future	9.93	104.8258	105.2370	104.8258	0.00
31/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	91820	91	92	91	0.00
31/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
31/03/2026	R4R2 On 05-November-26			Bond Future	10.00	101.6480	102.0661	101.6480	0.00
31/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	90844	90	91	90	0.00
31/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
31/03/2026	R4R2 On 04-February-27			Bond Future	10.08	103.5660	103.9917	103.5660	0.00
31/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	4711	4	5	4	0.00
31/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	4327	5	4	5	0.00
31/03/2026	R4R2 On 06-May-27			Bond Future	10.16	100.3971	100.8314	100.3971	0.00
31/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1791	2	2	2	0.00
31/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	11204	12	11	12	0.00
31/03/2026	RR87 On 07-May-26			Bond Future	7.31	102.7061	102.7416	102.7061	0.00
31/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	4	0	0	0	0.00
31/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	287	0	0	0	0.00
31/03/2026	RR87 On 06-August-26			Bond Future	7.29	100.8242	100.8620	100.8242	0.00
31/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	11	0	0	0	0.00
31/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	279	0	0	0	0.00
31/03/2026	RR87 On 05-November-26			Bond Future	6.80	102.6778	102.7157	102.6778	0.00
31/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
31/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	176	0	0	0	0.00
31/03/2026	RR88 On 07-May-26			Bond Future	7.68	104.9459	105.0985	104.9459	0.00
31/03/2026	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
31/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1276	1	1	1	0.00
31/03/2026	RR88 On 06-August-26			Bond Future	7.77	104.0298	104.1751	104.0298	0.00
31/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	32	0	0	0	0.00
31/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1203	1	1	1	0.00
31/03/2026	RR88 On 05-November-26			Bond Future	7.82	105.2826	105.4385	105.2826	0.00
31/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	46	0	0	0	0.00
31/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1204	1	1	1	0.00
31/03/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/03/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00