

| Symbol | Expiry | MktLot | SPANMgn% | ExpMgn% | TotalMgn% | SPANMgn/Lot | ExpMgn/Lot | TotalMgn/Lot |
|--------|-------------|--------|----------|---------|-----------|-------------|------------|--------------|
| 91DTB | 29-Apr-2026 | 2000 | 4.36% | 0.50% | 4.86% | 6,911.24 | 791.40 | 7,702.64 |
| 91DTB | 27-May-2026 | 2000 | 4.37% | 0.50% | 4.87% | 6,911.24 | 790.00 | 7,701.24 |
| 91DTB | 25-Mar-2026 | 2000 | 4.38% | 0.50% | 4.88% | 6,911.24 | 788.30 | 7,699.54 |
| 91DTB | 24-Jun-2026 | 2000 | 4.38% | 0.50% | 4.88% | 6,911.24 | 788.60 | 7,699.84 |
| EURINR | 25-Mar-2026 | 1000 | 2.70% | 0.15% | 2.85% | 2,901.72 | 160.64 | 3,062.36 |
| EURINR | 24-Apr-2026 | 1000 | 2.70% | 0.15% | 2.85% | 2,913.81 | 161.36 | 3,075.17 |
| EURINR | 28-Apr-2026 | 1000 | 2.70% | 0.15% | 2.85% | 2,915.43 | 161.49 | 3,076.92 |
| EURINR | 30-Apr-2026 | 1000 | 2.70% | 0.15% | 2.85% | 2,916.24 | 161.56 | 3,077.80 |
| EURINR | 08-May-2026 | 1000 | 2.70% | 0.15% | 2.85% | 2,919.47 | 161.83 | 3,081.30 |
| EURINR | 15-May-2026 | 1000 | 2.70% | 0.15% | 2.85% | 2,922.31 | 162.06 | 3,084.37 |
| EURINR | 20-Mar-2026 | 1000 | 2.71% | 0.15% | 2.86% | 2,899.56 | 160.17 | 3,059.73 |
| EURINR | 27-Mar-2026 | 1000 | 2.71% | 0.15% | 2.86% | 2,902.52 | 160.29 | 3,062.81 |
| EURINR | 02-Apr-2026 | 1000 | 2.71% | 0.15% | 2.86% | 2,904.94 | 160.39 | 3,065.33 |
| EURINR | 10-Apr-2026 | 1000 | 2.71% | 0.15% | 2.86% | 2,908.16 | 160.52 | 3,068.68 |
| EURINR | 17-Apr-2026 | 1000 | 2.71% | 0.15% | 2.86% | 2,910.99 | 160.64 | 3,071.63 |
| EURINR | 22-May-2026 | 1000 | 2.71% | 0.15% | 2.86% | 2,925.14 | 161.53 | 3,086.67 |
| EURINR | 26-May-2026 | 1000 | 2.71% | 0.15% | 2.86% | 2,926.77 | 161.61 | 3,088.38 |
| EURINR | 29-May-2026 | 1000 | 2.71% | 0.15% | 2.86% | 2,927.98 | 161.68 | 3,089.66 |
| EURINR | 05-Jun-2026 | 1000 | 2.71% | 0.15% | 2.86% | 2,930.83 | 161.97 | 3,092.80 |
| EURINR | 25-Jun-2026 | 1000 | 2.71% | 0.15% | 2.86% | 2,938.96 | 162.11 | 3,101.07 |
| EURINR | 29-Jul-2026 | 1000 | 2.72% | 0.15% | 2.87% | 2,952.85 | 162.60 | 3,115.45 |
| EURINR | 27-Aug-2026 | 1000 | 2.72% | 0.15% | 2.87% | 2,964.75 | 162.90 | 3,127.65 |
| EURINR | 28-Sep-2026 | 1000 | 2.73% | 0.15% | 2.88% | 2,977.93 | 163.47 | 3,141.40 |
| EURINR | 28-Oct-2026 | 1000 | 2.73% | 0.15% | 2.88% | 2,990.34 | 164.01 | 3,154.35 |
| EURINR | 26-Nov-2026 | 1000 | 2.73% | 0.15% | 2.88% | 3,002.38 | 164.54 | 3,166.91 |
| EURINR | 29-Dec-2026 | 1000 | 2.73% | 0.15% | 2.88% | 3,016.15 | 165.14 | 3,181.29 |
| EURINR | 27-Jan-2027 | 1000 | 2.74% | 0.15% | 2.89% | 3,028.30 | 165.69 | 3,193.99 |
| EURINR | 24-Feb-2027 | 1000 | 2.74% | 0.15% | 2.89% | 3,040.08 | 166.22 | 3,206.30 |
| EURUSD | 25-Mar-2026 | 1000 | 2.87% | 0.50% | 3.37% | 3,066.05 | 534.00 | 3,600.05 |
| EURUSD | 28-Apr-2026 | 1000 | 2.87% | 0.50% | 3.37% | 3,071.11 | 534.29 | 3,605.40 |
| EURUSD | 26-May-2026 | 1000 | 2.87% | 0.50% | 3.37% | 3,075.28 | 535.39 | 3,610.67 |
| EURUSD | 25-Jun-2026 | 1000 | 2.87% | 0.50% | 3.37% | 3,079.76 | 536.09 | 3,615.85 |
| EURUSD | 29-Jul-2026 | 1000 | 2.87% | 0.50% | 3.37% | 3,084.84 | 536.88 | 3,621.72 |
| EURUSD | 27-Aug-2026 | 1000 | 2.87% | 0.50% | 3.37% | 3,089.18 | 537.56 | 3,626.74 |
| EURUSD | 28-Sep-2026 | 1000 | 2.87% | 0.50% | 3.37% | 3,093.98 | 538.21 | 3,632.19 |
| EURUSD | 28-Oct-2026 | 1000 | 2.87% | 0.50% | 3.37% | 3,098.48 | 538.76 | 3,637.24 |
| EURUSD | 26-Nov-2026 | 1000 | 2.87% | 0.50% | 3.37% | 3,102.84 | 539.28 | 3,642.12 |
| EURUSD | 29-Dec-2026 | 1000 | 2.87% | 0.50% | 3.37% | 3,107.81 | 539.83 | 3,647.64 |
| EURUSD | 27-Jan-2027 | 1000 | 2.88% | 0.50% | 3.38% | 3,112.19 | 540.29 | 3,652.48 |
| EURUSD | 24-Feb-2027 | 1000 | 2.88% | 0.50% | 3.38% | 3,116.42 | 540.66 | 3,657.08 |
| GBPINR | 24-Apr-2026 | 1000 | 2.69% | 0.25% | 2.94% | 3,356.42 | 310.99 | 3,667.41 |
| GBPINR | 28-Apr-2026 | 1000 | 2.69% | 0.25% | 2.94% | 3,357.62 | 311.20 | 3,668.82 |
| GBPINR | 30-Apr-2026 | 1000 | 2.69% | 0.25% | 2.94% | 3,358.22 | 311.30 | 3,669.52 |
| GBPINR | 08-May-2026 | 1000 | 2.69% | 0.25% | 2.94% | 3,360.62 | 311.72 | 3,672.34 |
| GBPINR | 15-May-2026 | 1000 | 2.69% | 0.25% | 2.94% | 3,362.72 | 312.08 | 3,674.80 |
| GBPINR | 20-Mar-2026 | 1000 | 2.70% | 0.25% | 2.95% | 3,345.83 | 309.12 | 3,654.96 |
| GBPINR | 25-Mar-2026 | 1000 | 2.70% | 0.25% | 2.95% | 3,347.44 | 309.83 | 3,657.27 |
| GBPINR | 27-Mar-2026 | 1000 | 2.70% | 0.25% | 2.95% | 3,348.03 | 309.24 | 3,657.27 |
| GBPINR | 02-Apr-2026 | 1000 | 2.70% | 0.25% | 2.95% | 3,349.83 | 309.34 | 3,659.17 |
| GBPINR | 10-Apr-2026 | 1000 | 2.70% | 0.25% | 2.95% | 3,352.22 | 309.48 | 3,661.70 |
| GBPINR | 17-Apr-2026 | 1000 | 2.70% | 0.25% | 2.95% | 3,354.32 | 309.60 | 3,663.92 |
| GBPINR | 22-May-2026 | 1000 | 2.70% | 0.25% | 2.95% | 3,364.82 | 310.86 | 3,675.68 |
| GBPINR | 26-May-2026 | 1000 | 2.70% | 0.25% | 2.95% | 3,366.02 | 310.97 | 3,676.99 |
| GBPINR | 29-May-2026 | 1000 | 2.70% | 0.25% | 2.95% | 3,366.93 | 311.05 | 3,677.98 |

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|---------|-------------|------|---------|-------|---------|-----------|--------|-----------|
| GBPINR | 05-Jun-2026 | 1000 | 2.70% | 0.25% | 2.95% | 3,369.03 | 311.21 | 3,680.24 |
| GBPINR | 25-Jun-2026 | 1000 | 2.70% | 0.25% | 2.95% | 3,375.06 | 311.52 | 3,686.59 |
| GBPINR | 29-Jul-2026 | 1000 | 2.71% | 0.25% | 2.96% | 3,385.32 | 312.01 | 3,697.33 |
| GBPINR | 27-Aug-2026 | 1000 | 2.71% | 0.25% | 2.96% | 3,394.10 | 312.23 | 3,706.33 |
| GBPINR | 28-Sep-2026 | 1000 | 2.72% | 0.25% | 2.97% | 3,403.81 | 312.79 | 3,716.60 |
| GBPINR | 28-Oct-2026 | 1000 | 2.72% | 0.25% | 2.97% | 3,412.95 | 313.31 | 3,726.26 |
| GBPINR | 26-Nov-2026 | 1000 | 2.72% | 0.25% | 2.97% | 3,421.80 | 313.80 | 3,735.60 |
| GBPINR | 29-Dec-2026 | 1000 | 2.72% | 0.25% | 2.97% | 3,431.90 | 314.34 | 3,746.24 |
| GBPINR | 27-Jan-2027 | 1000 | 2.73% | 0.25% | 2.98% | 3,440.80 | 314.79 | 3,755.59 |
| GBPINR | 24-Feb-2027 | 1000 | 2.73% | 0.25% | 2.98% | 3,449.41 | 315.22 | 3,764.63 |
| GBPUSD | 29-Dec-2026 | 1000 | 2.93% | 0.50% | 3.43% | 3,623.15 | 616.51 | 4,239.66 |
| GBPUSD | 26-Nov-2026 | 1000 | 2.93% | 0.50% | 3.43% | 3,623.25 | 617.08 | 4,240.32 |
| GBPUSD | 28-Oct-2026 | 1000 | 2.93% | 0.50% | 3.43% | 3,623.33 | 617.54 | 4,240.87 |
| GBPUSD | 28-Sep-2026 | 1000 | 2.93% | 0.50% | 3.43% | 3,623.42 | 617.90 | 4,241.32 |
| GBPUSD | 27-Aug-2026 | 1000 | 2.93% | 0.50% | 3.43% | 3,623.52 | 618.19 | 4,241.71 |
| GBPUSD | 29-Jul-2026 | 1000 | 2.93% | 0.50% | 3.43% | 3,623.60 | 618.09 | 4,241.69 |
| GBPUSD | 26-May-2026 | 1000 | 2.93% | 0.50% | 3.43% | 3,623.79 | 618.04 | 4,241.83 |
| GBPUSD | 25-Jun-2026 | 1000 | 2.93% | 0.50% | 3.43% | 3,623.70 | 618.09 | 4,241.79 |
| GBPUSD | 28-Apr-2026 | 1000 | 2.93% | 0.50% | 3.43% | 3,623.88 | 617.72 | 4,241.60 |
| GBPUSD | 25-Mar-2026 | 1000 | 2.93% | 0.50% | 3.43% | 3,623.98 | 618.19 | 4,242.17 |
| GBPUSD | 24-Feb-2027 | 1000 | 2.94% | 0.50% | 3.44% | 3,622.98 | 615.17 | 4,238.16 |
| GBPUSD | 27-Jan-2027 | 1000 | 2.94% | 0.50% | 3.44% | 3,623.06 | 615.88 | 4,238.94 |
| JPYINR | 24-Apr-2026 | 1000 | 3.93% | 0.35% | 4.28% | 2,312.73 | 205.46 | 2,518.19 |
| JPYINR | 28-Apr-2026 | 1000 | 3.93% | 0.35% | 4.28% | 2,314.31 | 205.62 | 2,519.93 |
| JPYINR | 30-Apr-2026 | 1000 | 3.93% | 0.35% | 4.28% | 2,315.11 | 205.69 | 2,520.80 |
| JPYINR | 08-May-2026 | 1000 | 3.93% | 0.35% | 4.28% | 2,318.29 | 206.00 | 2,524.29 |
| JPYINR | 15-May-2026 | 1000 | 3.93% | 0.35% | 4.28% | 2,321.07 | 206.28 | 2,527.35 |
| JPYINR | 24-Feb-2027 | 1000 | 3.93% | 0.35% | 4.28% | 2,437.34 | 216.79 | 2,654.13 |
| JPYINR | 20-Mar-2026 | 1000 | 3.94% | 0.35% | 4.29% | 2,298.79 | 204.07 | 2,502.86 |
| JPYINR | 25-Mar-2026 | 1000 | 3.94% | 0.35% | 4.29% | 2,300.86 | 204.21 | 2,505.07 |
| JPYINR | 27-Mar-2026 | 1000 | 3.94% | 0.35% | 4.29% | 2,301.65 | 204.27 | 2,505.92 |
| JPYINR | 02-Apr-2026 | 1000 | 3.94% | 0.35% | 4.29% | 2,304.02 | 204.44 | 2,508.46 |
| JPYINR | 10-Apr-2026 | 1000 | 3.94% | 0.35% | 4.29% | 2,307.18 | 204.65 | 2,511.83 |
| JPYINR | 17-Apr-2026 | 1000 | 3.94% | 0.35% | 4.29% | 2,309.95 | 204.86 | 2,514.80 |
| JPYINR | 22-May-2026 | 1000 | 3.94% | 0.35% | 4.29% | 2,323.86 | 206.31 | 2,530.17 |
| JPYINR | 26-May-2026 | 1000 | 3.94% | 0.35% | 4.29% | 2,325.45 | 206.45 | 2,531.90 |
| JPYINR | 29-May-2026 | 1000 | 3.94% | 0.35% | 4.29% | 2,326.65 | 206.55 | 2,533.20 |
| JPYINR | 05-Jun-2026 | 1000 | 3.94% | 0.35% | 4.29% | 2,329.44 | 206.49 | 2,535.93 |
| JPYINR | 25-Jun-2026 | 1000 | 3.94% | 0.35% | 4.29% | 2,337.45 | 207.38 | 2,544.83 |
| JPYINR | 29-Jul-2026 | 1000 | 3.94% | 0.35% | 4.29% | 2,351.12 | 208.38 | 2,559.50 |
| JPYINR | 26-Nov-2026 | 1000 | 3.94% | 0.35% | 4.29% | 2,400.01 | 212.71 | 2,612.72 |
| JPYINR | 29-Dec-2026 | 1000 | 3.94% | 0.35% | 4.29% | 2,413.63 | 214.12 | 2,627.75 |
| JPYINR | 27-Jan-2027 | 1000 | 3.94% | 0.35% | 4.29% | 2,425.66 | 215.44 | 2,641.10 |
| JPYINR | 27-Aug-2026 | 1000 | 3.95% | 0.35% | 4.30% | 2,362.84 | 209.13 | 2,571.97 |
| JPYINR | 28-Sep-2026 | 1000 | 3.95% | 0.35% | 4.30% | 2,375.85 | 210.32 | 2,586.17 |
| JPYINR | 28-Oct-2026 | 1000 | 3.95% | 0.35% | 4.30% | 2,388.10 | 211.50 | 2,599.61 |
| ONMIBOR | 30-Mar-2026 | 2000 | 113.02% | 0.50% | 113.52% | 11,878.93 | 52.55 | 11,931.48 |
| ONMIBOR | 29-May-2026 | 2000 | 113.02% | 0.50% | 113.52% | 12,206.70 | 54.00 | 12,260.70 |
| ONMIBOR | 30-Apr-2026 | 2000 | 113.02% | 0.50% | 113.52% | 12,263.21 | 54.25 | 12,317.46 |
| ONMIBOR | 30-Jun-2026 | 2000 | 113.02% | 0.50% | 113.52% | 12,370.59 | 54.72 | 12,425.31 |
| ONMIBOR | 30-Sep-2026 | 2000 | 113.02% | 0.50% | 113.52% | 12,766.17 | 56.48 | 12,822.64 |
| ONMIBOR | 31-Dec-2026 | 2000 | 113.02% | 0.50% | 113.52% | 13,116.55 | 58.02 | 13,174.57 |
| USDINR | 28-Apr-2026 | 1000 | 1.60% | 0.50% | 2.10% | 1,499.42 | 465.72 | 1,965.14 |
| USDINR | 30-Apr-2026 | 1000 | 1.60% | 0.50% | 2.10% | 1,499.69 | 465.94 | 1,965.63 |
| USDINR | 08-May-2026 | 1000 | 1.60% | 0.50% | 2.10% | 1,500.78 | 466.62 | 1,967.40 |
| USDINR | 15-May-2026 | 1000 | 1.60% | 0.50% | 2.10% | 1,501.72 | 467.22 | 1,968.94 |
| USDINR | 26-May-2026 | 1000 | 1.60% | 0.50% | 2.10% | 1,503.21 | 466.98 | 1,970.18 |
| USDINR | 20-Mar-2026 | 1000 | 1.61% | 0.50% | 2.11% | 1,494.08 | 462.31 | 1,956.39 |

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|--------|-------------|------|-------|-------|-------|----------|--------|----------|
| USDINR | 25-Mar-2026 | 1000 | 1.61% | 0.50% | 2.11% | 1,494.84 | 463.46 | 1,958.30 |
| USDINR | 27-Mar-2026 | 1000 | 1.61% | 0.50% | 2.11% | 1,495.10 | 462.49 | 1,957.59 |
| USDINR | 02-Apr-2026 | 1000 | 1.61% | 0.50% | 2.11% | 1,495.91 | 462.65 | 1,958.56 |
| USDINR | 10-Apr-2026 | 1000 | 1.61% | 0.50% | 2.11% | 1,496.99 | 462.85 | 1,959.84 |
| USDINR | 17-Apr-2026 | 1000 | 1.61% | 0.50% | 2.11% | 1,497.94 | 463.04 | 1,960.98 |
| USDINR | 24-Apr-2026 | 1000 | 1.61% | 0.50% | 2.11% | 1,498.88 | 465.42 | 1,964.30 |
| USDINR | 22-May-2026 | 1000 | 1.61% | 0.50% | 2.11% | 1,502.67 | 464.98 | 1,967.64 |
| USDINR | 29-May-2026 | 1000 | 1.61% | 0.50% | 2.11% | 1,503.62 | 465.28 | 1,968.90 |
| USDINR | 05-Jun-2026 | 1000 | 1.61% | 0.50% | 2.11% | 1,504.57 | 467.10 | 1,971.67 |
| USDINR | 25-Jun-2026 | 1000 | 1.61% | 0.50% | 2.11% | 1,507.28 | 465.98 | 1,973.26 |
| USDINR | 29-Jul-2026 | 1000 | 1.61% | 0.50% | 2.11% | 1,511.91 | 466.69 | 1,978.60 |
| USDINR | 27-Aug-2026 | 1000 | 1.62% | 0.50% | 2.12% | 1,515.87 | 466.95 | 1,982.82 |
| USDINR | 28-Sep-2026 | 1000 | 1.62% | 0.50% | 2.12% | 1,520.25 | 468.01 | 1,988.26 |
| USDINR | 28-Oct-2026 | 1000 | 1.62% | 0.50% | 2.12% | 1,524.36 | 469.08 | 1,993.44 |
| USDINR | 26-Nov-2026 | 1000 | 1.62% | 0.50% | 2.12% | 1,528.35 | 470.14 | 1,998.49 |
| USDINR | 29-Dec-2026 | 1000 | 1.62% | 0.50% | 2.12% | 1,532.90 | 471.39 | 2,004.29 |
| USDINR | 27-Jan-2027 | 1000 | 1.62% | 0.50% | 2.12% | 1,536.92 | 472.55 | 2,009.47 |
| USDINR | 24-Feb-2027 | 1000 | 1.62% | 0.50% | 2.12% | 1,540.80 | 473.72 | 2,014.52 |
| USDJPY | 28-Apr-2026 | 1000 | 3.98% | 0.50% | 4.48% | 3,679.83 | 462.16 | 4,141.99 |
| USDJPY | 27-Aug-2026 | 1000 | 3.99% | 0.50% | 4.49% | 3,643.78 | 455.54 | 4,099.32 |
| USDJPY | 29-Jul-2026 | 1000 | 3.99% | 0.50% | 4.49% | 3,652.39 | 456.91 | 4,109.30 |
| USDJPY | 25-Jun-2026 | 1000 | 3.99% | 0.50% | 4.49% | 3,662.50 | 458.42 | 4,120.92 |
| USDJPY | 26-May-2026 | 1000 | 3.99% | 0.50% | 4.49% | 3,671.46 | 459.68 | 4,131.14 |
| USDJPY | 25-Mar-2026 | 1000 | 3.99% | 0.50% | 4.49% | 3,690.02 | 462.01 | 4,152.03 |
| USDJPY | 28-Oct-2026 | 1000 | 4.00% | 0.50% | 4.50% | 3,625.44 | 452.49 | 4,077.93 |
| USDJPY | 28-Sep-2026 | 1000 | 4.00% | 0.50% | 4.50% | 3,634.30 | 454.00 | 4,088.30 |
| USDJPY | 29-Dec-2026 | 1000 | 4.01% | 0.50% | 4.51% | 3,607.20 | 449.16 | 4,056.36 |
| USDJPY | 26-Nov-2026 | 1000 | 4.01% | 0.50% | 4.51% | 3,616.90 | 450.94 | 4,067.84 |
| USDJPY | 24-Feb-2027 | 1000 | 4.02% | 0.50% | 4.52% | 3,590.51 | 445.81 | 4,036.32 |
| USDJPY | 27-Jan-2027 | 1000 | 4.02% | 0.50% | 4.52% | 3,598.69 | 447.50 | 4,046.19 |