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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For March 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	2029 On 07-May-26			Bond Future	146.4257	146.4748	146.4257	146.4748	4,468
13/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4605.6800	4654.7600	4.6057	4.6548	0
13/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2029 On 06-August-26			Bond Future	149.1111	149.1160	149.1111	149.1160	0
13/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	5011.1000	5015.9800	5.0111	5.0160	0
13/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2029 On 05-November-26			Bond Future	150.3559	150.2815	150.3559	150.2815	0
13/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2795.9200	2721.5100	2.7959	2.7215	0
13/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2029 On 04-February-27			Bond Future	153.0872	152.9521	153.0872	152.9521	0
13/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3367.1500	3232.0500	3.3672	3.2321	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2029 On 06-May-27			Bond Future	154.2966	154.0943	154.2966	154.0943	0
13/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	976.6000	774.2600	0.9766	0.7743	0
13/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2030 On 07-May-26			Bond Future	8.2510	7.9893	101.4219	102.2467	142,902
13/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.3800	0.1200	0.0004	0.0001	1,000
13/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	3331.7000	2506.6100	3.3317	2.5066	0
13/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	40.3100	92.5700	0.0403	0.0926	1,000
13/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	1754.6500	982.0800	1.7547	0.9821	0
13/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	149.0400	322.0900	0.1490	0.3221	0
13/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1193.5800	541.8000	1.1936	0.5418	1,000
13/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	3516.3400	4321.1700	3.5163	4.3212	0
13/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	21.9700	1.9700	0.0220	0.0020	0
13/03/2026	2030 On 06-August-26			Bond Future	8.3409	8.0673	99.2474	100.0559	31,545
13/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	9.3300	9.4900	0.0093	0.0095	1,000
13/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	3404.5000	2596.2300	3.4045	2.5962	0
13/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	138.5000	229.7400	0.1385	0.2297	1,000
13/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	2015.1900	1298.0000	2.0152	1.2980	0
13/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	454.9200	700.0300	0.4549	0.7000	0
13/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1285.1500	721.8300	1.2852	0.7218	1,000
13/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2776.9400	3437.5900	2.7769	3.4376	0
13/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	233.2000	85.4200	0.2332	0.0854	0
13/03/2026	2030 On 05-November-26			Bond Future	8.4186	8.1410	101.0365	101.8050	0
13/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	1003.6700	1342.9400	1.0037	1.3429	0
13/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1082.6000	653.3400	1.0826	0.6533	0
13/03/2026	2030 On 04-February-27			Bond Future	8.5248	8.2361	98.8411	99.5833	0
13/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	327.8800	483.2800	0.3279	0.4833	0
13/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2151.7900	1565.0000	2.1518	1.5650	0
13/03/2026	2030 On 06-May-27			Bond Future	8.6819	8.3814	100.5658	101.2777	0
13/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	45.6800	100.6100	0.0457	0.1006	0
13/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	3446.9800	2790.0200	3.4470	2.7900	0
13/03/2026	2031 On 07-May-26			Bond Future	114.8152	114.8694	114.8152	114.8694	1,798
13/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	1025.0400	1042.1800	1.0250	1.0422	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	49.8800	12.7400	0.0499	0.0127	0
13/03/2026	2031 On 06-August-26			Bond Future	114.5076	114.5280	114.5076	114.5280	1,893
13/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	932.7700	854.3100	0.9328	0.8543	0
13/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	235.1500	136.3000	0.2352	0.1363	0
13/03/2026	2031 On 05-November-26			Bond Future	116.5982	116.5571	116.5982	116.5571	0
13/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	5108.3800	5067.0900	5.1084	5.0671	0
13/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.1500	0.0000	0.0002	0.0000	0
13/03/2026	2031 On 04-February-27			Bond Future	116.2615	116.1749	116.2615	116.1749	0
13/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	740.3600	569.5000	0.7404	0.5695	0
13/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	658.8400	574.5900	0.6588	0.5746	0
13/03/2026	2031 On 06-May-27			Bond Future	118.3185	118.1801	118.3185	118.1801	0
13/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1674.5500	1482.2100	1.6746	1.4822	0
13/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	226.0400	172.0900	0.2260	0.1721	0
13/03/2026	2032 On 07-May-26		Call	Bond Future	534.4100	966.7400	0.5344	0.9667	0
13/03/2026	2032 On 07-May-26			Bond Future	8.6335	8.3809	99.1904	100.3334	166,466
13/03/2026	2032 On 07-May-26		Put	Bond Future	1344.0600	633.3700	1.3441	0.6334	0
13/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	6497.0100	7630.7400	6.4970	7.6307	0
13/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	10.1600	0.8700	0.0102	0.0009	0
13/03/2026	2032 On 06-August-26			Bond Future	8.7109	8.4509	100.9850	102.1178	230
13/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	6002.1300	7046.1800	6.0021	7.0462	0
13/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	134.5300	45.8400	0.1345	0.0458	0
13/03/2026	2032 On 05-November-26			Bond Future	8.7874	8.5251	98.6464	99.7453	0
13/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2516.1800	3213.5000	2.5162	3.2135	0
13/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	980.3400	578.7600	0.9803	0.5788	0
13/03/2026	2032 On 04-February-27			Bond Future	8.8812	8.6127	100.4148	101.4939	0
13/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	915.6700	1260.1500	0.9157	1.2602	0
13/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	2533.4600	1798.8600	2.5335	1.7989	0
13/03/2026	2032 On 06-May-27			Bond Future	8.9958	8.7213	98.0106	99.0653	0
13/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	192.2400	279.7200	0.1922	0.2797	0
13/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	4892.3500	3925.1100	4.8924	3.9251	0
13/03/2026	2033 On 07-May-26			Bond Future	142.8001	142.9874	142.8001	142.9874	7,827
13/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	7640.1000	7827.4300	7.6401	7.8274	0
13/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	2033 On 06-August-26			Bond Future	145.4190	145.5658	145.4190	145.5658	0
13/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	11168.9500	11315.7600	11.1690	11.3158	0
13/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2033 On 05-November-26			Bond Future	146.4943	146.5664	146.4943	146.5664	0
13/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	9234.2500	9306.3700	9.2343	9.3064	0
13/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2033 On 04-February-27			Bond Future	149.1554	149.1710	149.1554	149.1710	0
13/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	6445.3500	6461.0200	6.4454	6.4610	0
13/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2033 On 06-May-27			Bond Future	150.1900	150.1429	150.1900	150.1429	0
13/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	1019.9600	1067.1100	1.0200	1.0671	0
13/03/2026	2037 On 07-May-26			Bond Future	9.2274	8.9876	97.4615	99.0374	216,696
13/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	447.9400	1064.3300	0.4479	1.0643	1,500
13/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	1941.2300	981.7500	1.9412	0.9818	0
13/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	2220.7300	3469.4000	2.2207	3.4694	1,500
13/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	535.1500	207.9500	0.5352	0.2080	0
13/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	5303.0000	6813.1500	5.3030	6.8132	0
13/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	94.4200	28.7000	0.0944	0.0287	1,500
13/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	10361.8000	11933.9600	10.3618	11.9340	142
13/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	4.2100	0.5000	0.0042	0.0005	0
13/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	12380.2100	13955.5400	12.3802	13.9555	0
13/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.5800	0.0400	0.0006	0.0000	0
13/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	17913.8700	19489.7400	17.9139	19.4897	0
13/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
13/03/2026	2037 On 06-August-26			Bond Future	9.3041	9.0595	94.9649	96.5389	230
13/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	4990.1800	6319.4700	4.9902	6.3195	2,541
13/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	578.0500	333.3000	0.5781	0.3333	0
13/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	8551.4100	10015.5500	8.5514	10.0156	0
13/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	201.6900	91.7900	0.2017	0.0918	2,541
13/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	11680.5300	13222.8800	11.6805	13.2229	0
13/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	48.1100	16.4200	0.0481	0.0164	2,541
13/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	13793.0700	15356.2400	13.7931	15.3562	0
13/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	15.1400	4.2700	0.0151	0.0043	0

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13/03/2026	2037 On 05-November-26			Bond Future	9.3718	9.1262	96.6767	98.2265	0
13/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2545.1300	3415.2000	2.5451	3.4152	4,490
13/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	1996.8500	1317.0800	1.9969	1.3171	0
13/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	5961.7300	7202.8100	5.9617	7.2028	0
13/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	802.2500	493.4900	0.8023	0.4935	4,490
13/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	7891.9100	9237.0200	7.8919	9.2370	0
13/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	512.8400	308.1100	0.5128	0.3081	0
13/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	8931.2100	10321.3700	8.9312	10.3214	0
13/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	387.8400	228.1600	0.3878	0.2282	4,490
13/03/2026	2037 On 04-February-27			Bond Future	9.4505	9.2014	94.1526	95.6915	0
13/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	211.3000	453.4800	0.2113	0.4535	4,490
13/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	6665.1900	5368.4700	6.6652	5.3685	0
13/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	1922.7700	2844.6000	1.9228	2.8446	0
13/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	2786.7800	2169.7100	2.7868	2.1697	4,490
13/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2621.5600	3658.6900	2.6216	3.6587	0
13/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	2259.1700	1757.4000	2.2592	1.7574	0
13/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	3813.9900	4988.0600	3.8140	4.9881	0
13/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1651.3100	1286.4800	1.6513	1.2865	4,490
13/03/2026	2037 On 06-May-27			Bond Future	9.5454	9.2929	95.7949	97.3192	0
13/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	406.0400	811.5000	0.4060	0.8115	0
13/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	6416.6200	5297.8300	6.4166	5.2978	0
13/03/2026	2038 On 07-May-26			Bond Future	158.4547	159.2580	158.4547	159.2580	4,978
13/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	13924.6500	14727.9700	13.9247	14.7280	0
13/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2038 On 06-August-26			Bond Future	159.1696	159.9391	159.1696	159.9391	0
13/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	14449.6300	15219.0900	14.4496	15.2191	0
13/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2038 On 05-November-26			Bond Future	162.0756	162.7730	162.0756	162.7730	0
13/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	15765.6000	16462.9900	15.7656	16.4630	0
13/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2038 On 04-February-27			Bond Future	162.7913	163.4382	162.7913	163.4382	0
13/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	8961.3000	9608.2100	8.9613	9.6082	0
13/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2038 On 06-May-27			Bond Future	165.6731	166.2608	165.6731	166.2608	0

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13/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0.0000	160.8100	0.0000	0.1608	0
13/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	426.9400	0.0000	0.4269	0.0000	0
13/03/2026	2040 On 07-May-26		Call	Bond Future	1274.6200	1913.5500	1.2746	1.9136	0
13/03/2026	2040 On 07-May-26			Bond Future	9.3342	9.1714	99.9294	101.1636	59,392
13/03/2026	2040 On 07-May-26		Put	Bond Future	1345.2200	750.0000	1.3452	0.7500	0
13/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	12.9000	35.8800	0.0129	0.0359	27,500
13/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	5351.2600	4140.0900	5.3513	4.1401	0
13/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	9551.4700	10774.9800	9.5515	10.7750	1,460
13/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	17.5900	6.9500	0.0176	0.0070	0
13/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	12198.3200	13429.2800	12.1983	13.4293	0
13/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	3.9500	0.7600	0.0040	0.0008	0
13/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	15503.4900	16737.4700	15.5035	16.7375	0
13/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.1900	0.0200	0.0002	0.0000	0
13/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	15794.8200	17028.8400	15.7948	17.0288	0
13/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.1400	0.0100	0.0001	0.0000	1,460
13/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	17567.3900	18801.5200	17.5674	18.8015	0
13/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	0
13/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	18625.7200	19859.8600	18.6257	19.8599	0
13/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	1,460
13/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	20308.0300	21542.1800	20.3080	21.5422	0
13/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2040 On 06-August-26			Bond Future	9.4054	9.2410	97.2268	98.4523	47,386
13/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	17799.2800	19020.5500	17.7993	19.0206	0
13/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	6.3200	2.1000	0.0063	0.0021	0
13/03/2026	2040 On 05-November-26			Bond Future	9.4682	9.3054	98.9794	100.1733	0
13/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	4594.3100	5388.8000	4.5943	5.3888	2,300
13/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	1455.7000	1056.2900	1.4557	1.0563	0
13/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	8797.6600	9810.0800	8.7977	9.8101	0
13/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	591.6800	410.2000	0.5917	0.4102	2,300
13/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	11025.0500	12099.8400	11.0251	12.0998	0
13/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	371.2000	252.0900	0.3712	0.2521	0
13/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	12187.2600	13293.8000	12.1873	13.2938	0
13/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	255.8800	168.5200	0.2559	0.1685	2,300
13/03/2026	2040 On 04-February-27			Bond Future	9.5402	9.3771	96.2461	97.4219	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	493.1100	811.5300	0.4931	0.8115	2,300
13/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	6150.1700	5292.8300	6.1502	5.2928	0
13/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	3273.4500	4140.5300	3.2735	4.1405	0
13/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	2352.1700	2043.4900	2.3522	2.0435	2,300
13/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	4507.2700	5463.7800	4.5073	5.4638	0
13/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1777.5400	1558.2900	1.7775	1.5583	0
13/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	5736.9600	6744.3500	5.7370	6.7444	0
13/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1380.9100	1212.5400	1.3809	1.2125	2,300
13/03/2026	2040 On 06-May-27			Bond Future	9.6257	9.4627	97.9248	99.0788	0
13/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	762.2000	1230.5900	0.7622	1.2306	0
13/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	6203.3700	5517.7800	6.2034	5.5178	0
13/03/2026	2043 On 07-May-26			Bond Future	122.5647	124.8436	122.5647	124.8436	0
13/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	10864.7400	13143.6300	10.8647	13.1436	0
13/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2043 On 06-August-26			Bond Future	121.9698	124.2528	121.9698	124.2528	3,416
13/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	11090.4201	13372.7504	11.0904	13.3728	0
13/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.5901	0.0004	0.0006	0.0000	0
13/03/2026	2043 On 05-November-26			Bond Future	124.1967	126.4540	124.1967	126.4540	0
13/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	11360.0352	13614.0690	11.3600	13.6141	0
13/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	3.3152	0.0790	0.0033	0.0001	0
13/03/2026	2043 On 04-February-27			Bond Future	123.5612	125.8111	123.5612	125.8111	0
13/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	6168.8040	8241.1177	6.1688	8.2411	0
13/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	237.5940	60.0077	0.2376	0.0600	0
13/03/2026	2043 On 06-May-27			Bond Future	125.7470	127.9822	125.7470	127.9822	0
13/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1412.6902	2375.8621	1.4127	2.3759	0
13/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	3145.6902	1873.6221	3.1457	1.8736	0
13/03/2026	2044 On 07-May-26		Call	Bond Future	407.4900	628.3200	0.4075	0.6283	0
13/03/2026	2044 On 07-May-26			Bond Future	9.3903	9.2532	96.9390	98.0735	143,524
13/03/2026	2044 On 07-May-26		Put	Bond Future	3468.5100	2554.8700	3.4685	2.5549	0
13/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	5036.1500	6029.8900	5.0362	6.0299	0
13/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	229.9000	89.1700	0.2299	0.0892	15,000
13/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	16987.4000	18121.7200	16.9874	18.1217	0
13/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.1700	0.0200	0.0002	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	2044 On 06-August-26			Bond Future	9.4550	9.3172	94.3076	95.4325	4,100
13/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	794.1300	746.0400	0.7941	0.7460	0
13/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	4585.0900	3412.1000	4.5851	3.4121	7,000
13/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	1341.1600	1663.4100	1.3412	1.6634	0
13/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	3021.4200	2218.7700	3.0214	2.2188	7,000
13/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	3721.2700	4513.1900	3.7213	4.5132	0
13/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	1380.8300	1047.8500	1.3808	1.0479	14,500
13/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	19982.7700	21104.6200	19.9828	21.1046	0
13/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	4.7200	1.6700	0.0047	0.0017	0
13/03/2026	2044 On 05-November-26			Bond Future	9.5118	9.3761	96.0076	97.1007	0
13/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	13313.4000	14323.0500	13.3134	14.3231	0
13/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	278.8200	195.3300	0.2788	0.1953	0
13/03/2026	2044 On 04-February-27			Bond Future	9.5765	9.4412	93.3462	94.4207	0
13/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	6172.3600	7110.5300	6.1724	7.1105	0
13/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1595.0300	1458.7000	1.5950	1.4587	0
13/03/2026	2044 On 06-May-27			Bond Future	9.6525	9.5181	94.9744	96.0266	0
13/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	1274.4400	1856.6600	1.2744	1.8567	0
13/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	5881.9700	5411.9900	5.8820	5.4120	0
13/03/2026	2046 On 07-May-26			Bond Future	139.0143	139.8468	139.0143	139.8468	18,662
13/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	14064.2800	14896.7700	14.0643	14.8968	0
13/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2046 On 06-August-26			Bond Future	141.5638	142.3685	141.5638	142.3685	0
13/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	19183.7900	19988.4700	19.1838	19.9885	0
13/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2046 On 05-November-26			Bond Future	141.8269	142.5708	141.8269	142.5708	0
13/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	16346.8500	17090.7800	16.3469	17.0908	0
13/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2046 On 04-February-27			Bond Future	144.4027	145.1038	144.4027	145.1038	0
13/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	13312.7200	14013.7500	13.3127	14.0138	0
13/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2046 On 06-May-27			Bond Future	144.5994	145.2522	144.5994	145.2522	0
13/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	4390.6500	3737.8400	4.3907	3.7378	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	2050 On 07-May-26			Bond Future	143.9034	143.4224	143.9034	143.4224	17,225
13/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	19833.4400	19352.4100	19.8334	19.3524	0
13/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2050 On 06-August-26			Bond Future	144.1022	143.5686	144.1022	143.5686	0
13/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	20832.1500	20298.6000	20.8322	20.2986	0
13/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2050 On 05-November-26			Bond Future	146.7329	146.1124	146.7329	146.1124	0
13/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	22892.8600	22272.3900	22.8929	22.2724	0
13/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2050 On 04-February-27			Bond Future	146.9160	146.2277	146.9160	146.2277	0
13/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	14526.0000	13837.7400	14.5260	13.8377	0
13/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2050 On 06-May-27			Bond Future	149.5166	148.7530	149.5166	148.7530	0
13/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	943.3700	1707.0500	0.9434	1.7071	0
13/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	AL37 On 07-May-26			Index Future	1248.4130	1260.6100	1248.4130	1,260.6100	0
13/03/2026	AL37 On 06-August-26			Index Future	1270.7580	1282.7880	1270.7580	1,282.7880	0
13/03/2026	AL37 On 05-November-26			Index Future	1293.9080	1305.4680	1293.9080	1,305.4680	0
13/03/2026	AL37 On 04-February-27			Index Future	1317.1240	1328.3750	1317.1240	1,328.3750	0
13/03/2026	AL37 On 06-May-27			Index Future	1340.1750	1351.0500	1340.1750	1,351.0500	0
13/03/2026	AL7T On 07-May-26			Index Future	1601.3760	1624.4170	1601.3760	1,624.4170	0
13/03/2026	AL7T On 06-August-26			Index Future	1630.0380	1652.9960	1630.0380	1,652.9960	0
13/03/2026	AL7T On 05-November-26			Index Future	1659.7350	1682.2210	1659.7350	1,682.2210	0
13/03/2026	AL7T On 04-February-27			Index Future	1689.5140	1711.7390	1689.5140	1,711.7390	0
13/03/2026	AL7T On 06-May-27			Index Future	1719.0820	1740.9580	1719.0820	1,740.9580	0
13/03/2026	ALBI On 07-May-26			Index Future	1363.8990	1380.1450	1363.8990	1,380.1450	74
13/03/2026	ALBI On 06-August-26			Index Future	1388.3110	1404.4260	1388.3110	1,404.4260	0
13/03/2026	ALBI On 05-November-26			Index Future	1413.6030	1429.2560	1413.6030	1,429.2560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	ALBI On 04-February-27			Index Future	1438.9660	1454.3360	1438.9660	1,454.3360	0
13/03/2026	ALBI On 06-May-27			Index Future	1464.1500	1479.1610	1464.1500	1,479.1610	0
13/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	ES33 On 07-May-26			Bond Future	9.3707	9.1452	91.3912	92.5040	0
13/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	10510.6400	11623.4800	10.5106	11.6235	0
13/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	ES33 On 06-August-26			Bond Future	9.4630	9.2326	93.0672	94.1721	0
13/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	11198.6000	12303.4200	11.1986	12.3034	0
13/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	ES33 On 05-November-26			Bond Future	9.5579	9.3270	90.9738	92.0490	0
13/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	5645.4300	6720.6400	5.6454	6.7206	0
13/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	ES33 On 04-February-27			Bond Future	9.6712	9.4364	92.6254	93.6838	0
13/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	128.8800	1187.2700	0.1289	1.1873	0
13/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	ES33 On 06-May-27			Bond Future	9.7981	9.5602	90.4710	91.5085	0
13/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	4454.3300	3416.8000	4.4543	3.4168	0
13/03/2026	ES42 On 07-May-26			Bond Future	9.7206	9.5682	90.5914	91.7357	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	15950.0000	17094.3100	15.9500	17.0943	0
13/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	ES42 On 06-August-26			Bond Future	9.7921	9.6384	92.2529	93.3897	0
13/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17778.6100	18915.4100	17.7786	18.9154	0
13/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	ES42 On 05-November-26			Bond Future	9.8621	9.7102	89.6734	90.7809	0
13/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11708.6200	12816.0800	11.7086	12.8161	0
13/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	ES42 On 04-February-27			Bond Future	9.9400	9.7880	91.3007	92.3923	0
13/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2440.7600	3532.3600	2.4408	3.5324	0
13/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	ES42 On 06-May-27			Bond Future	10.0282	9.8765	88.6514	89.7226	0
13/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	5090.9100	4019.7100	5.0909	4.0197	0
13/03/2026	GOVI On 07-May-26			GOVI	1337.2560	1353.5970	1337.2560	1,353.5970	594
13/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1602560.0000	1765970.0000	160.2560	176.5970	0
13/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	GOVI On 06-August-26			GOVI	1361.1910	1377.4110	1361.1910	1,377.4110	0
13/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1721910.0000	1884110.0000	172.1910	188.4110	0
13/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	GOVI On 05-November-26			GOVI	1385.9900	1401.7630	1385.9900	1,401.7630	0
13/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1089900.0000	1247630.0000	108.9900	124.7630	0
13/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	GOVI On 04-February-27			GOVI	1410.8570	1426.3610	1410.8570	1,426.3610	0
13/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	418570.0000	573610.0000	41.8570	57.3610	0
13/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	GOVI On 06-May-27			GOVI	1435.5490	1450.7080	1435.5490	1,450.7080	0
13/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	85490.0000	237080.0000	8.5490	23.7080	0
13/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/03/2026	I258 On 07-May-26			Bond Future	131.2683	133.2817	131.2683	133.2817	0
13/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	17538.2600	19551.7300	17.5383	19.5517	0
13/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	I258 On 06-August-26			Bond Future	130.8332	132.8430	130.8332	132.8430	0
13/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	17883.3031	19893.0116	17.8833	19.8930	0
13/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.1531	0.0016	0.0002	0.0000	0
13/03/2026	I258 On 05-November-26			Bond Future	133.2217	135.1965	133.2217	135.1965	0
13/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	18274.4666	20246.7284	18.2745	20.2467	0
13/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	2.7366	0.2584	0.0027	0.0003	0
13/03/2026	I258 On 04-February-27			Bond Future	132.7501	134.7089	132.7501	134.7089	0
13/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	13935.5899	15838.1396	13.9356	15.8381	0
13/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	85.4799	29.1996	0.0855	0.0292	0
13/03/2026	I258 On 06-May-27			Bond Future	135.0988	137.0338	135.0988	137.0338	0
13/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	3639.1150	4669.2750	3.6391	4.6693	0
13/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	3320.2950	2415.4550	3.3203	2.4155	0
13/03/2026	IGOV On 07-May-26			Index Future	438.7370	439.5950	438.7370	439.5950	253
13/03/2026	IGOV On 06-August-26			Index Future	446.6970	447.4360	446.6970	447.4360	0
13/03/2026	IGOV On 05-November-26			Index Future	454.9400	455.4520	454.9400	455.4520	0
13/03/2026	IGOV On 04-February-27			Index Future	463.2050	463.5470	463.2050	463.5470	0
13/03/2026	IGOV On 06-May-27			Index Future	471.4140	471.5620	471.4140	471.5620	0
13/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
13/03/2026	R033 On 07-May-26			Bond Future	8.7326	8.4806	107.5850	108.9324	9,512

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	8349.8400	9655.5900	8.3498	9.6556	0
13/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	53.1000	11.4700	0.0531	0.0115	0
13/03/2026	R033 On 06-August-26			Bond Future	8.8084	8.5497	109.5316	110.8697	223
13/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	7637.4800	8697.5400	7.6375	8.6975	0
13/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	560.1900	282.1200	0.5602	0.2821	0
13/03/2026	R033 On 05-November-26			Bond Future	8.8829	8.6222	106.4648	107.7682	0
13/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	3998.0300	4777.7100	3.9980	4.7777	0
13/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1810.0700	1286.3400	1.8101	1.2863	0
13/03/2026	R033 On 04-February-27			Bond Future	8.9726	8.7062	108.3732	109.6573	0
13/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	2171.0600	2670.6000	2.1711	2.6706	0
13/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	3728.7600	2944.2300	3.7288	2.9442	0
13/03/2026	R033 On 06-May-27			Bond Future	9.0802	8.8086	105.2255	106.4854	0
13/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	764.4800	871.2500	0.7645	0.8713	0
13/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	6232.4300	5079.3500	6.2324	5.0794	0
13/03/2026	R035 On 07-May-26			Bond Future	8.9225	8.7025	101.4521	102.7837	105,977
13/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	21.3400	81.4500	0.0213	0.0815	1,000
13/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	3912.6300	2641.1300	3.9126	2.6411	0
13/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	26.0400	96.8100	0.0260	0.0968	0
13/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	3791.2900	2530.4500	3.7913	2.5305	16,000
13/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	175.0800	468.0600	0.1751	0.4681	0
13/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	2443.2500	1404.6200	2.4433	1.4046	16,000
13/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	612.0800	1228.3100	0.6121	1.2283	1,000
13/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	1411.1700	695.7900	1.4112	0.6958	0
13/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	2106.3600	3156.8900	2.1064	3.1569	0
13/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	458.9000	177.8200	0.4589	0.1778	1,000
13/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	4306.2100	5554.8500	4.3062	5.5549	250
13/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	118.9700	36.0000	0.1190	0.0360	0
13/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	4412.1400	5665.6900	4.4121	5.6657	200
13/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	111.5100	33.4500	0.1115	0.0335	0
13/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	4678.2000	5942.7800	4.6782	5.9428	350
13/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	94.8700	27.8400	0.0949	0.0278	0
13/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	6993.2600	8307.2300	6.9933	8.3072	0
13/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	23.5600	5.9200	0.0236	0.0059	250
13/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	7100.8700	8415.9000	7.1009	8.4159	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	22.1000	5.5200	0.0221	0.0055	200
13/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	7369.5300	8686.9400	7.3695	8.6869	0
13/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	18.8300	4.6300	0.0188	0.0046	350
13/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	9650.1800	10978.4100	9.6502	10.9784	0
13/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	3.7700	0.3900	0.0038	0.0004	250
13/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	9754.7500	11083.2900	9.7548	11.0833	0
13/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	3.4100	0.3400	0.0034	0.0003	200
13/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	10015.6000	11344.8300	10.0156	11.3448	0
13/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	2.6300	0.2500	0.0026	0.0003	350
13/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	10793.0000	12123.5300	10.7930	12.1235	0
13/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	1.1700	0.0900	0.0012	0.0001	0
13/03/2026	R035 On 06-August-26			Bond Future	8.9911	8.7669	103.2877	104.6118	100
13/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	4.8200	5.9500	0.0048	0.0060	5,000
13/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	7951.1100	6628.1200	7.9511	6.6281	0
13/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	15.6500	29.1300	0.0157	0.0291	0
13/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	6678.6100	5367.9700	6.6786	5.3680	0
13/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	20.6000	41.8800	0.0206	0.0419	5,000
13/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	6365.8200	5062.9800	6.3658	5.0630	0
13/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	148.8200	310.5400	0.1488	0.3105	1,000
13/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	4365.6400	3203.2400	4.3656	3.2032	0
13/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	191.4500	387.5300	0.1915	0.3875	0
13/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	4099.9600	2971.9200	4.1000	2.9719	5,000
13/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	790.5600	1299.0100	0.7906	1.2990	350
13/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	2454.0100	1638.3400	2.4540	1.6383	0
13/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	991.2800	1568.4100	0.9913	1.5684	1,000
13/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	2177.6400	1430.6500	2.1776	1.4307	0
13/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	2094.9100	2926.4700	2.0949	2.9265	200
13/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	1285.9900	793.4300	1.2860	0.7934	0
13/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	2403.0400	3285.5500	2.4030	3.2856	0
13/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	1132.1400	690.5300	1.1321	0.6905	350
13/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	2442.7200	3331.2300	2.4427	3.3312	250
13/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	1114.2800	678.6700	1.1143	0.6787	0
13/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	3149.5400	4124.2400	3.1495	4.1242	0
13/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	849.4500	500.0300	0.8495	0.5000	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	4225.3700	5299.1000	4.2254	5.2991	0
13/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	574.8200	324.4300	0.5748	0.3244	200
13/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	4598.8900	5700.6000	4.5989	5.7006	0
13/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	503.6500	281.2400	0.5037	0.2812	350
13/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	4646.1100	5751.1100	4.6461	5.7511	0
13/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	495.4700	276.3500	0.4955	0.2764	250
13/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	6639.8100	7845.5600	6.6398	7.8456	0
13/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	253.7500	135.3800	0.2538	0.1354	200
13/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	7087.2500	8308.0200	7.0873	8.3080	0
13/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	219.7200	116.3700	0.2197	0.1164	250
13/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	11240.3700	12541.0200	11.2404	12.5410	0
13/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	33.4800	10.0100	0.0335	0.0100	0
13/03/2026	R035 On 05-November-26			Bond Future	9.0609	8.8364	100.6488	101.9419	0
13/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	72.0300	137.8900	0.0720	0.1379	600
13/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	6564.3400	5337.1800	6.5643	5.3372	0
13/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	517.6800	860.1000	0.5177	0.8601	0
13/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	3968.1100	3017.5100	3.9681	3.0175	600
13/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1217.8000	1785.5800	1.2178	1.7856	200
13/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	2722.3000	1997.0600	2.7223	1.9971	0
13/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1706.8900	2377.2500	1.7069	2.3773	0
13/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	2227.5500	1604.8900	2.2276	1.6049	600
13/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2848.0900	3694.0600	2.8481	3.6941	0
13/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1494.2700	1047.2200	1.4943	1.0472	200
13/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	4913.8700	5939.5600	4.9139	5.9396	0
13/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	806.3100	538.9800	0.8063	0.5390	200
13/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	5947.2900	7033.2100	5.9473	7.0332	0
13/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	606.9400	399.8400	0.6069	0.3998	0
13/03/2026	R035 On 04-February-27			Bond Future	9.1438	8.9162	102.4535	103.7293	0
13/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	45.3600	65.6000	0.0454	0.0656	3,000
13/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	8510.7800	7255.1600	8.5108	7.2552	0
13/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	290.6400	412.8800	0.2906	0.4129	3,000
13/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	5722.4700	4568.8500	5.7225	4.5689	0
13/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1445.7300	1888.7100	1.4457	1.8887	0
13/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	3096.7200	2263.8400	3.0967	2.2638	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	1920.2900	2453.8800	1.9203	2.4539	0
13/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	2611.7300	1869.4600	2.6117	1.8695	0
13/03/2026	R035 On 06-May-27			Bond Future	9.2348	9.0048	99.7423	100.9969	0
13/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	351.6600	587.3200	0.3517	0.5873	0
13/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	5869.1800	4850.2600	5.8692	4.8503	0
13/03/2026	R038 On 07-May-26			Bond Future	9.3068	9.0823	112.3610	114.0967	4,388
13/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	14512.4200	16247.5600	14.5124	16.2476	0
13/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.6200	0.0700	0.0006	0.0001	0
13/03/2026	R038 On 06-August-26			Bond Future	9.3820	9.1535	114.3940	116.1260	0
13/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	16060.1500	17776.3500	16.0602	17.7764	0
13/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	23.0400	7.3100	0.0230	0.0073	0
13/03/2026	R038 On 05-November-26			Bond Future	9.4554	9.2263	110.9739	112.6754	0
13/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	9218.0500	10783.1800	9.2181	10.7832	0
13/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	450.1100	313.7200	0.4501	0.3137	0
13/03/2026	R038 On 04-February-27			Bond Future	9.5390	9.3069	112.9630	114.6503	0
13/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	3146.7600	4116.0000	3.1468	4.1160	0
13/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	2709.1200	1991.0400	2.7091	1.9910	0
13/03/2026	R038 On 06-May-27			Bond Future	9.6339	9.3992	109.4542	111.1223	0
13/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	482.5200	963.6500	0.4825	0.9637	0
13/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	7258.8200	6071.8700	7.2588	6.0719	0
13/03/2026	R053 On 07-May-26			Bond Future	9.2632	9.1211	124.5734	126.2675	77,716
13/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	23798.5600	25492.3400	23.7986	25.4923	0
13/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.3000	0.0400	0.0003	0.0000	0
13/03/2026	R053 On 06-August-26			Bond Future	9.3156	9.1726	126.8274	128.5132	0
13/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	14.2400	14.0800	0.0142	0.0141	530
13/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	15688.0300	14002.0700	15.6880	14.0021	0
13/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	220.9500	369.7900	0.2210	0.3698	0
13/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	9065.3200	7528.3600	9.0653	7.5284	0
13/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	2009.6500	2480.5200	2.0097	2.4805	530
13/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	4566.8300	3351.9000	4.5668	3.3519	530
13/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	5138.7900	6354.0400	5.1388	6.3540	0
13/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	1898.4900	1427.9400	1.8985	1.4279	530
13/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	27725.2600	29405.3000	27.7253	29.4053	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	9.1700	3.4100	0.0092	0.0034	0
13/03/2026	R053 On 05-November-26			Bond Future	9.3658	9.2244	123.2532	124.9012	0
13/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	18885.7100	20411.1200	18.8857	20.4111	0
13/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	408.2400	285.6300	0.4082	0.2856	0
13/03/2026	R053 On 04-February-27			Bond Future	9.4220	9.2807	125.4626	127.0905	0
13/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	8681.8700	9874.3200	8.6819	9.8743	0
13/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	2492.5200	2057.0600	2.4925	2.0571	0
13/03/2026	R053 On 06-May-27			Bond Future	9.4848	9.3439	121.7941	123.3966	0
13/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	1941.5300	2580.2100	1.9415	2.5802	0
13/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	8585.8100	7622.0400	8.5858	7.6220	0
13/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
13/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	61.2200	61.7700	0.0612	0.0618	0
13/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	61.2200	61.7700	0.0612	0.0618	0
13/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
13/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	68.0200	68.2500	0.0680	0.0683	0
13/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	68.0200	68.2500	0.0680	0.0683	0
13/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
13/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	42.9200	43.0100	0.0429	0.0430	0
13/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	42.9200	43.0100	0.0429	0.0430	0
13/03/2026	R202 On 07-May-26			Bond Future	298.9749	298.9858	298.9749	298.9858	772
13/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	21424.8700	21435.7600	21.4249	21.4358	0
13/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	R202 On 06-August-26			Bond Future	299.0622	298.9825	299.0622	298.9825	253
13/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	20202.1600	20122.4900	20.2022	20.1225	0
13/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	R202 On 05-November-26			Bond Future	304.5223	304.2801	304.5223	304.2801	0
13/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	24062.2700	23820.1200	24.0623	23.8201	0
13/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	R202 On 04-February-27			Bond Future	304.5657	304.2024	304.5657	304.2024	0
13/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	9835.6500	9472.3800	9.8357	9.4724	0
13/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	R202 On 06-May-27			Bond Future	309.9572	309.4562	309.9572	309.4562	0
13/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	2967.2300	2466.2000	2.9672	2.4662	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	R209 On 07-May-26			Bond Future	9.0561	8.8317	82.6290	83.9136	45,540
13/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	10459.7600	11743.8400	10.4598	11.7438	0
13/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.6500	0.0600	0.0007	0.0001	0
13/03/2026	R209 On 06-August-26			Bond Future	9.1216	8.8933	84.1240	85.4060	770
13/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	11475.4700	12744.9300	11.4755	12.7449	0
13/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	18.0100	5.4400	0.0180	0.0054	0
13/03/2026	R209 On 05-November-26			Bond Future	9.1852	8.9566	82.4897	83.7494	0
13/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	6346.8800	7467.2100	6.3469	7.4672	0
13/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	444.3000	304.9100	0.4443	0.3049	0
13/03/2026	R209 On 04-February-27			Bond Future	9.2587	9.0273	83.9686	85.2177	0
13/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	94.3800	176.1100	0.0944	0.1761	3,237
13/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	7009.5700	5842.1700	7.0096	5.8422	0
13/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1290.7500	1909.0100	1.2908	1.9090	0
13/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	2907.4300	2276.5600	2.9074	2.2766	3,237
13/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	2198.2900	2976.3100	2.1983	2.9763	0
13/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	2084.7600	1613.6500	2.0848	1.6137	0
13/03/2026	R209 On 06-May-27			Bond Future	9.3432	9.1094	82.2854	83.5200	0
13/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	254.1100	487.4200	0.2541	0.4874	4,620
13/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	6232.8500	5231.5600	6.2329	5.2316	0
13/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	402.2700	722.6400	0.4023	0.7226	0
13/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	5472.3300	4558.1000	5.4723	4.5581	0
13/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2307.0200	3101.0500	2.3070	3.1011	0
13/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	2428.4600	1987.8900	2.4285	1.9879	4,620
13/03/2026	R210 On 07-May-26			Bond Future	260.3015	260.4154	260.3015	260.4154	1,096
13/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	4901.4700	5015.4200	4.9015	5.0154	0
13/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	R210 On 06-August-26			Bond Future	265.0753	265.1112	265.0753	265.1112	0
13/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5235.2700	5271.1500	5.2353	5.2712	0
13/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	R210 On 05-November-26			Bond Future	266.3954	266.2911	266.3954	266.2911	0
13/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	13065.4000	12961.1300	13.0654	12.9611	0
13/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	R210 On 04-February-27			Bond Future	271.2341	271.0229	271.2341	271.0229	0
13/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	5204.1300	4992.8600	5.2041	4.9929	0
13/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	R210 On 06-May-27			Bond Future	272.4596	272.1303	272.4596	272.1303	0
13/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	1329.6100	1000.2800	1.3296	1.0003	0
13/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	R213 On 07-May-26			Bond Future	8.4622	8.2083	95.6984	96.6551	89,839
13/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	4868.0800	5812.0900	4.8681	5.8121	0
13/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	14.4900	1.7200	0.0145	0.0017	0
13/03/2026	R213 On 06-August-26			Bond Future	8.5381	8.2757	97.4298	98.3742	0
13/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	4192.8000	5025.8600	4.1928	5.0259	0
13/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	179.1500	67.8200	0.1792	0.0678	0
13/03/2026	R213 On 05-November-26			Bond Future	8.6186	8.3535	95.6362	96.5457	0
13/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1551.2600	2021.7000	1.5513	2.0217	0
13/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1104.3800	665.3200	1.1044	0.6653	0
13/03/2026	R213 On 04-February-27			Bond Future	8.7221	8.4492	97.3511	98.2388	0
13/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	543.3100	755.6600	0.5433	0.7557	0
13/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	2449.0500	1773.7500	2.4491	1.7738	0
13/03/2026	R213 On 06-May-27			Bond Future	8.8441	8.5640	95.5023	96.3640	0
13/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	101.7500	144.6500	0.1018	0.1447	0
13/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	4131.6800	3312.8500	4.1317	3.3129	0
13/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	470.3700	666.7400	0.4704	0.6667	2,830
13/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	2686.0500	2020.6900	2.6861	2.0207	0
13/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2296.4300	2804.0300	2.2964	2.8040	0
13/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1064.6700	710.5400	1.0647	0.7105	2,830
13/03/2026	R214 On 07-May-26			Bond Future	9.3115	9.1591	78.9282	79.9520	38,626
13/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	12985.0200	14008.5500	12.9850	14.0086	0
13/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.3100	0.0400	0.0003	0.0000	0
13/03/2026	R214 On 06-August-26			Bond Future	9.3703	9.2169	80.3562	81.3740	0
13/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	14740.1100	15751.7000	14.7401	15.7517	0
13/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	9.7700	3.5700	0.0098	0.0036	0
13/03/2026	R214 On 05-November-26			Bond Future	9.4291	9.2775	78.5084	79.5017	0
13/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	9501.0600	10392.1300	9.5011	10.3921	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	343.7700	241.5100	0.3438	0.2415	0
13/03/2026	R214 On 04-February-27			Bond Future	9.4963	9.3446	79.9161	80.8957	0
13/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	4195.5700	4855.7200	4.1956	4.8557	0
13/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1670.9700	1351.4700	1.6710	1.3515	0
13/03/2026	R214 On 06-May-27			Bond Future	9.5676	9.4164	78.0158	78.9786	0
13/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	754.6900	1171.8600	0.7547	1.1719	0
13/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	5269.4600	4723.8300	5.2695	4.7238	0
13/03/2026	R248 On 07-May-26			Bond Future	9.3542	9.2172	96.1329	97.3539	289,924
13/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0.1900	0.1200	0.0002	0.0001	1,620
13/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	10082.7200	8861.7000	10.0827	8.8617	0
13/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	20.8600	47.9700	0.0209	0.0480	1,620
13/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	6086.3800	4892.5400	6.0864	4.8925	0
13/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	725.4000	1194.1200	0.7254	1.1941	0
13/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	2282.5800	1530.3500	2.2826	1.5304	0
13/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	759.4100	1241.1200	0.7594	1.2411	0
13/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	2226.0900	1486.8500	2.2261	1.4869	0
13/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	17652.8900	18873.5900	17.6529	18.8736	0
13/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.2900	0.0400	0.0003	0.0000	0
13/03/2026	R248 On 06-August-26			Bond Future	9.4094	9.2717	97.8722	99.0853	0
13/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	1192.0400	1953.8600	1.1920	1.9539	0
13/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	4872.9700	4421.6400	4.8730	4.4216	1,762
13/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	5853.1900	7347.5500	5.8532	7.3476	0
13/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	920.4100	1201.6200	0.9204	1.2016	1,762
13/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	21029.2500	22238.4200	21.0293	22.2384	0
13/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	6.3000	2.3200	0.0063	0.0023	0
13/03/2026	R248 On 05-November-26			Bond Future	9.4641	9.3283	95.1992	96.3821	0
13/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	14273.7400	15366.5900	14.2737	15.3666	0
13/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	299.3200	209.2900	0.2993	0.2093	0
13/03/2026	R248 On 04-February-27			Bond Future	9.5263	9.3907	96.9059	98.0720	0
13/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	6498.8200	7518.7500	6.4988	7.5188	0
13/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1733.0900	1586.9700	1.7331	1.5870	0
13/03/2026	R248 On 06-May-27			Bond Future	9.5918	9.4569	94.1611	95.3065	0
13/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	1434.7800	2077.6400	1.4348	2.0776	0
13/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	6173.3700	5670.9200	6.1734	5.6709	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	R2R9 On 07-May-26			Bond Future	9.3907	9.1665	104.6897	106.4073	0
13/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	93839.9700	95557.5900	93.8400	95.5576	0
13/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	R2R9 On 06-August-26			Bond Future	9.4642	9.2362	106.5839	108.2997	0
13/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	93464.3900	95180.2000	93.4644	95.1802	0
13/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	R2R9 On 05-November-26			Bond Future	9.5359	9.3072	103.5270	105.2164	0
13/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	92556.9800	94246.3100	92.5570	94.2463	0
13/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	R2R9 On 04-February-27			Bond Future	9.6170	9.3855	105.3827	107.0606	0
13/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	3574.4600	4703.1600	3.5745	4.7032	0
13/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1644.2700	1095.0700	1.6443	1.0951	0
13/03/2026	R2R9 On 06-May-27			Bond Future	9.7084	9.4745	102.2457	103.9074	0
13/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	741.1300	1183.0700	0.7411	1.1831	0
13/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7180.9000	5961.1400	7.1809	5.9611	0
13/03/2026	R4R2 On 07-May-26			Bond Future	9.3661	9.2187	107.3512	108.6240	4,279
13/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	96262.1200	97534.8600	96.2621	97.5349	0
13/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	R4R2 On 06-August-26			Bond Future	9.4318	9.2834	109.2936	110.5558	0
13/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95876.3200	97138.5500	95.8763	97.1386	0
13/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	R4R2 On 05-November-26			Bond Future	9.4954	9.3490	106.1595	107.3859	0
13/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94936.9400	96163.3500	94.9369	96.1634	0
13/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2026	R4R2 On 04-February-27			Bond Future	9.5671	9.4208	108.0625	109.2682	0
13/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	5570.0700	6491.5800	5.5701	6.4916	0
13/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1116.0100	831.7800	1.1160	0.8318	0
13/03/2026	R4R2 On 06-May-27			Bond Future	9.6475	9.5017	104.8462	106.0266	0
13/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1253.0100	1682.8400	1.2530	1.6828	0
13/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6651.1700	5900.5700	6.6512	5.9006	0
13/03/2026	RR87 On 07-May-26			Bond Future	7.2256	7.2229	102.7898	102.7913	0
13/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	5.5678	0.1759	0.0056	0.0002	0
13/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	240.4578	233.5859	0.2405	0.2336	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	RR87 On 06-August-26			Bond Future	7.1564	7.2412	100.9082	100.8783	0
13/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	7.0256	0.8654	0.0070	0.0009	0
13/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	228.6956	252.4554	0.2287	0.2525	0
13/03/2026	RR87 On 05-November-26			Bond Future	6.6976	7.4431	102.7272	102.6418	0
13/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0407	0.0000	0.0000	0.0000	0
13/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	163.8007	249.0700	0.1638	0.2491	0
13/03/2026	RR88 On 07-May-26			Bond Future	7.3365	7.2860	105.6194	105.6958	0
13/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	13.5675	1.0820	0.0136	0.0011	0
13/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	768.0775	679.1020	0.7681	0.6791	0
13/03/2026	RR88 On 06-August-26			Bond Future	7.3551	7.3195	104.6662	104.7088	0
13/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	57.5402	23.9354	0.0575	0.0239	0
13/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	738.1302	661.8954	0.7381	0.6619	0
13/03/2026	RR88 On 05-November-26			Bond Future	7.3448	7.3541	105.9312	105.9215	0
13/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	64.5019	33.9427	0.0645	0.0339	0
13/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	730.2719	709.4227	0.7303	0.7094	0
13/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0