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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
18/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	2029 On 07-May-26			Bond Future	146.1114	146.1003	146.1114	146.1003	4,468
18/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4291.4000	4280.2600	4.2914	4.2803	0
18/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2029 On 06-August-26			Bond Future	148.7902	148.7794	148.7902	148.7794	0
18/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4690.2300	4679.3700	4.6902	4.6794	0
18/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2029 On 05-November-26			Bond Future	150.0267	150.0179	150.0267	150.0179	0
18/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2466.7200	2457.8500	2.4667	2.4579	0
18/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2029 On 04-February-27			Bond Future	152.7533	152.7435	152.7533	152.7435	0
18/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3033.3100	3023.4500	3.0333	3.0235	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2029 On 06-May-27			Bond Future	153.9493	153.9465	153.9493	153.9465	0
18/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	629.2800	626.5000	0.6293	0.6265	0
18/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2030 On 07-May-26			Bond Future	8.2509	8.1024	101.4219	101.8890	144,250
18/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.2100	1.1400	0.0002	0.0011	1,000
18/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	3331.4600	2865.3600	3.3315	2.8654	0
18/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	32.8100	81.6800	0.0328	0.0817	1,000
18/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	1747.0800	1328.9200	1.7471	1.3289	0
18/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	132.3400	256.3900	0.1323	0.2564	0
18/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1176.8100	833.8300	1.1768	0.8338	1,000
18/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	3510.9300	3970.2000	3.5109	3.9702	0
18/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	16.4900	8.7300	0.0165	0.0087	0
18/03/2026	2030 On 06-August-26			Bond Future	8.3411	8.1797	99.2469	99.7228	31,545
18/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	8.2500	19.3900	0.0083	0.0194	1,000
18/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	3403.9200	2939.2400	3.4039	2.9392	0
18/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	131.2800	219.0200	0.1313	0.2190	1,000
18/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	2008.4700	1620.3900	2.0085	1.6204	0
18/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	442.0400	628.6100	0.4420	0.6286	0
18/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1272.7700	983.5200	1.2728	0.9835	1,000
18/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2765.2600	3176.9600	2.7653	3.1770	0
18/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	222.0200	157.9000	0.2220	0.1579	0
18/03/2026	2030 On 05-November-26			Bond Future	8.4189	8.2435	101.0358	101.5203	0
18/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	992.2900	1251.3000	0.9923	1.2513	0
18/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1071.8900	846.4200	1.0719	0.8464	0
18/03/2026	2030 On 04-February-27			Bond Future	8.5247	8.3328	98.8413	99.3339	0
18/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	322.2200	453.4800	0.3222	0.4535	0
18/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2145.9500	1784.5600	2.1460	1.7846	0
18/03/2026	2030 On 06-May-27			Bond Future	8.6812	8.4697	100.5675	101.0679	0
18/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	44.4400	78.3100	0.0444	0.0783	0
18/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	3444.1300	2977.5600	3.4441	2.9776	0
18/03/2026	2031 On 07-May-26			Bond Future	114.3581	114.1656	114.3581	114.1656	1,798
18/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	640.9600	508.4300	0.6410	0.5084	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	122.8200	182.8600	0.1228	0.1829	0
18/03/2026	2031 On 06-August-26			Bond Future	114.0387	113.8462	114.0387	113.8462	1,727
18/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	622.6200	519.6700	0.6226	0.5197	0
18/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	393.9500	483.4300	0.3940	0.4834	0
18/03/2026	2031 On 05-November-26			Bond Future	116.1206	115.9247	116.1206	115.9247	0
18/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4631.0000	4435.3500	4.6310	4.4354	0
18/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.4100	0.6600	0.0004	0.0007	0
18/03/2026	2031 On 04-February-27			Bond Future	115.7657	115.5750	115.7657	115.5750	0
18/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	504.4900	431.6600	0.5045	0.4317	0
18/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	918.8300	1036.6500	0.9188	1.0367	0
18/03/2026	2031 On 06-May-27			Bond Future	117.8155	117.6205	117.8155	117.6205	0
18/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1296.2300	1164.1100	1.2962	1.1641	0
18/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	350.7600	413.6200	0.3508	0.4136	0
18/03/2026	2032 On 07-May-26		Call	Bond Future	456.3800	713.2300	0.4564	0.7132	0
18/03/2026	2032 On 07-May-26			Bond Future	8.6593	8.5182	99.0745	99.7103	167,530
18/03/2026	2032 On 07-May-26		Put	Bond Future	1381.8800	1002.9500	1.3819	1.0030	0
18/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	6378.8500	7011.0400	6.3789	7.0110	0
18/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	7.8500	4.2600	0.0079	0.0043	0
18/03/2026	2032 On 06-August-26			Bond Future	8.7383	8.5890	100.8664	101.5142	230
18/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	5882.1900	6491.4200	5.8822	6.4914	0
18/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	133.1600	94.6800	0.1332	0.0947	0
18/03/2026	2032 On 05-November-26			Bond Future	8.8164	8.6584	98.5256	99.1850	0
18/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2421.5100	2868.8400	2.4215	2.8688	0
18/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	1006.5200	794.3700	1.0065	0.7944	0
18/03/2026	2032 On 04-February-27			Bond Future	8.9118	8.7442	100.2927	100.9635	0
18/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	862.5000	1112.6300	0.8625	1.1126	0
18/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	2602.3900	2181.7800	2.6024	2.1818	0
18/03/2026	2032 On 06-May-27			Bond Future	9.0279	8.8499	97.8879	98.5694	0
18/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	175.2000	258.1000	0.1752	0.2581	0
18/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	4998.0200	4399.4300	4.9980	4.3994	0
18/03/2026	2033 On 07-May-26			Bond Future	142.1092	141.8898	142.1092	141.8898	7,827
18/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	6949.1900	6729.7600	6.9492	6.7298	0
18/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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18/03/2026	2033 On 06-August-26			Bond Future	144.7147	144.4916	144.7147	144.4916	0
18/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	10464.6500	10241.6000	10.4647	10.2416	0
18/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2033 On 05-November-26			Bond Future	145.7749	145.5499	145.7749	145.5499	0
18/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	8514.8800	8289.9400	8.5149	8.2899	0
18/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2033 On 04-February-27			Bond Future	148.4243	148.1944	148.4243	148.1944	0
18/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	5714.2600	5484.4100	5.7143	5.4844	0
18/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2033 On 06-May-27			Bond Future	149.4394	149.2120	149.4394	149.2120	0
18/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	1770.6100	1998.0200	1.7706	1.9980	0
18/03/2026	2037 On 07-May-26			Bond Future	9.2843	9.1439	97.0930	98.0063	219,881
18/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	315.4100	588.2200	0.3154	0.5882	1,500
18/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	2177.2400	1536.7700	2.1772	1.5368	0
18/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	1913.5900	2594.9200	1.9136	2.5949	1,500
18/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	596.5500	364.6000	0.5966	0.3646	0
18/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	4937.5700	5807.3400	4.9376	5.8073	0
18/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	97.5300	54.0200	0.0975	0.0540	1,500
18/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	9992.6100	10904.1300	9.9926	10.9041	142
18/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	3.5600	1.8000	0.0036	0.0018	0
18/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	12011.5200	12924.5700	12.0115	12.9246	0
18/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.4300	0.2000	0.0004	0.0002	0
18/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	17545.3300	18458.6100	17.5453	18.4586	0
18/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
18/03/2026	2037 On 06-August-26			Bond Future	9.3633	9.2173	94.5891	95.5192	230
18/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	4663.4900	5427.9400	4.6635	5.4279	2,541
18/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	627.1300	461.4500	0.6271	0.4615	0
18/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	8188.8500	9059.0200	8.1889	9.0590	0
18/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	214.9000	154.9400	0.2149	0.1549	2,541
18/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	11307.3300	12221.1700	11.3073	12.2212	0
18/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	50.6800	34.3900	0.0507	0.0344	2,541
18/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	13417.9100	14342.5100	13.4179	14.3425	0
18/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	15.7500	10.2200	0.0158	0.0102	0

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18/03/2026	2037 On 05-November-26			Bond Future	9.4333	9.2818	96.2940	97.2410	0
18/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2315.8100	2847.7900	2.3158	2.8478	4,490
18/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	2150.1900	1735.1800	2.1502	1.7352	0
18/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	5639.6700	6401.7300	5.6397	6.4017	0
18/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	862.8500	677.9200	0.8629	0.6779	4,490
18/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	7545.9300	8372.0800	7.5459	8.3721	0
18/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	549.5200	428.6800	0.5495	0.4287	0
18/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	8575.8400	9429.1500	8.5758	9.4292	0
18/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	415.1300	321.4500	0.4151	0.3215	4,490
18/03/2026	2037 On 04-February-27			Bond Future	9.5143	9.3569	93.7638	94.7274	0
18/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	170.7200	267.6900	0.1707	0.2677	4,490
18/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	7013.3200	6146.7600	7.0133	6.1468	0
18/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	1734.3000	2180.4000	1.7343	2.1804	0
18/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	2987.0200	2469.5900	2.9870	2.4696	4,490
18/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2399.3100	2925.8900	2.3993	2.9259	0
18/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	2425.6300	1988.6800	2.4256	1.9887	0
18/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	3549.1300	4178.6200	3.5491	4.1786	0
18/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1775.1600	1441.1200	1.7752	1.4411	4,490
18/03/2026	2037 On 06-May-27			Bond Future	9.6115	9.4478	95.4008	96.3803	0
18/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	343.9200	493.6700	0.3439	0.4937	0
18/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	6748.6700	5918.8500	6.7487	5.9189	0
18/03/2026	2038 On 07-May-26			Bond Future	157.1003	156.8693	157.1003	156.8693	4,978
18/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	12570.3200	12339.3100	12.5703	12.3393	0
18/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2038 On 06-August-26			Bond Future	157.7870	157.5552	157.7870	157.5552	0
18/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	13066.9900	12835.2200	13.0670	12.8352	0
18/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2038 On 05-November-26			Bond Future	160.6675	160.4317	160.6675	160.4317	0
18/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	14357.5300	14121.7300	14.3575	14.1217	0
18/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2038 On 04-February-27			Bond Future	161.3495	161.1170	161.3495	161.1170	0
18/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	7519.4800	7286.9500	7.5195	7.2870	0
18/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2038 On 06-May-27			Bond Future	164.2080	163.9700	164.2080	163.9700	0

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18/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	1891.9900	2130.0400	1.8920	2.1300	0
18/03/2026	2040 On 07-May-26		Call	Bond Future	687.6500	1139.0600	0.6877	1.1391	0
18/03/2026	2040 On 07-May-26			Bond Future	9.5034	9.3581	98.6703	99.7503	56,090
18/03/2026	2040 On 07-May-26		Put	Bond Future	2017.3200	1388.7400	2.0173	1.3887	0
18/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	1.5700	7.7800	0.0016	0.0078	27,500
18/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	6599.0000	5525.2200	6.5990	5.5252	0
18/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	8303.1800	9369.6500	8.3032	9.3697	1,460
18/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	28.3700	14.8500	0.0284	0.0149	0
18/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	10941.3300	12018.3300	10.9413	12.0183	0
18/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	6.0300	3.0400	0.0060	0.0030	0
18/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	14244.5100	15324.3500	14.2445	15.3244	0
18/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.2800	0.1300	0.0003	0.0001	0
18/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	14535.8200	15615.6900	14.5358	15.6157	0
18/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.2100	0.0900	0.0002	0.0001	1,460
18/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	16308.3300	17388.3000	16.3083	17.3883	0
18/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0300	0.0100	0.0000	0.0000	0
18/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	17366.6500	18446.6300	17.3667	18.4466	0
18/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	1,460
18/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	19048.9600	20128.9500	19.0490	20.1290	0
18/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2040 On 06-August-26			Bond Future	9.5807	9.4302	95.9445	97.0443	47,386
18/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	16520.1400	17616.4100	16.5201	17.6164	0
18/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	9.5300	5.9800	0.0095	0.0060	0
18/03/2026	2040 On 05-November-26			Bond Future	9.6494	9.4938	97.6738	98.7935	0
18/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	3712.1000	4446.0400	3.7121	4.4460	2,300
18/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	1879.0900	1493.3300	1.8791	1.4933	0
18/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	7674.2300	8622.3200	7.6742	8.6223	0
18/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	773.8500	602.2400	0.7739	0.6022	2,300
18/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	9835.4700	10843.9800	9.8355	10.8440	0
18/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	487.2200	376.0300	0.4872	0.3760	0
18/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	10966.2900	12004.2100	10.9663	12.0042	0
18/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	340.5100	258.7300	0.3405	0.2587	2,300
18/03/2026	2040 On 04-February-27			Bond Future	9.7279	9.5667	94.9179	96.0572	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	296.5600	453.5300	0.2966	0.4535	2,300
18/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	7281.9000	6299.5200	7.2819	6.2995	0
18/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	2549.4300	3150.4300	2.5494	3.1504	0
18/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	2956.4300	2418.0800	2.9564	2.4181	2,300
18/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	3654.8400	4366.7800	3.6548	4.3668	0
18/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	2253.3900	1825.9800	2.2534	1.8260	0
18/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	4787.6300	5584.0400	4.7876	5.5840	0
18/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1759.8600	1416.9200	1.7599	1.4169	2,300
18/03/2026	2040 On 06-May-27			Bond Future	9.8200	9.6531	96.5748	97.7332	0
18/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	502.4500	713.1600	0.5025	0.7132	0
18/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	7293.6900	6345.9300	7.2937	6.3459	0
18/03/2026	2043 On 07-May-26			Bond Future	121.7189	121.5839	121.7189	121.5839	0
18/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	10018.9000	9883.9100	10.0189	9.8839	0
18/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2043 On 06-August-26			Bond Future	121.1044	120.9712	121.1044	120.9712	3,416
18/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	10225.4977	10092.5163	10.2255	10.0925	0
18/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	1.1477	1.3663	0.0011	0.0014	0
18/03/2026	2043 On 05-November-26			Bond Future	123.3153	123.1798	123.3153	123.1798	0
18/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	10481.1504	10346.4456	10.4812	10.3464	0
18/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	5.8604	6.6156	0.0059	0.0066	0
18/03/2026	2043 On 04-February-27			Bond Future	122.6523	122.5248	122.6523	122.5248	0
18/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	5360.3783	5252.3999	5.3604	5.2524	0
18/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	338.1083	357.6499	0.3381	0.3576	0
18/03/2026	2043 On 06-May-27			Bond Future	124.8237	124.6928	124.8237	124.6928	0
18/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1077.0466	1038.1880	1.0770	1.0382	0
18/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	3733.3166	3825.3480	3.7333	3.8253	0
18/03/2026	2044 On 07-May-26		Call	Bond Future	170.3300	356.4000	0.1703	0.3564	0
18/03/2026	2044 On 07-May-26			Bond Future	9.5494	9.3990	95.6480	96.8678	143,528
18/03/2026	2044 On 07-May-26		Put	Bond Future	4522.3800	3488.6400	4.5224	3.4886	0
18/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	3884.4300	4943.9600	3.8844	4.9440	0
18/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	369.2100	208.9300	0.3692	0.2089	15,000
18/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	15696.4400	16916.1100	15.6964	16.9161	0
18/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.2400	0.1000	0.0002	0.0001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2026	2044 On 06-August-26			Bond Future	9.6194	9.4640	92.9927	94.2348	4,100
18/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	485.4700	752.3900	0.4855	0.7524	0
18/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	5591.3600	4616.1700	5.5914	4.6162	7,000
18/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	869.1300	1286.4400	0.8691	1.2864	0
18/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	3864.3200	3039.5200	3.8643	3.0395	7,000
18/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	2861.0300	3642.6900	2.8610	3.6427	0
18/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	1835.5200	1375.0700	1.8355	1.3751	14,500
18/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	18670.0100	19909.4300	18.6700	19.9094	0
18/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	6.8900	4.2000	0.0069	0.0042	0
18/03/2026	2044 On 05-November-26			Bond Future	9.6812	9.5211	94.6688	95.9334	0
18/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	12058.4300	13233.8600	12.0584	13.2339	0
18/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	362.6300	273.4400	0.3626	0.2734	0
18/03/2026	2044 On 04-February-27			Bond Future	9.7513	9.5860	91.9843	93.2710	0
18/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	5204.5400	6100.2500	5.2045	6.1003	0
18/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1989.1800	1598.1000	1.9892	1.5981	0
18/03/2026	2044 On 06-May-27			Bond Future	9.8329	9.6623	93.5899	94.8984	0
18/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	907.9400	1240.8600	0.9079	1.2409	0
18/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	6899.9300	5924.3200	6.8999	5.9243	0
18/03/2026	2046 On 07-May-26			Bond Future	137.7760	137.5773	137.7760	137.5773	18,662
18/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	12825.9500	12627.2700	12.8260	12.6273	0
18/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2046 On 06-August-26			Bond Future	140.3019	140.1001	140.3019	140.1001	0
18/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	17921.9000	17720.0700	17.9219	17.7201	0
18/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2046 On 05-November-26			Bond Future	140.5381	140.3358	140.5381	140.3358	0
18/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	15058.0700	14855.7600	15.0581	14.8558	0
18/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2046 On 04-February-27			Bond Future	143.0919	142.8852	143.0919	142.8852	0
18/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	12001.8800	11795.2200	12.0019	11.7952	0
18/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2046 On 06-May-27			Bond Future	143.2521	143.0539	143.2521	143.0539	0
18/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	5737.8700	5936.0900	5.7379	5.9361	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2026	2050 On 07-May-26			Bond Future	141.0120	141.4920	141.0120	141.4920	17,225
18/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	16941.9700	17422.0300	16.9420	17.4220	0
18/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2050 On 06-August-26			Bond Future	141.1537	141.6464	141.1537	141.6464	0
18/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	17883.7000	18376.4400	17.8837	18.3764	0
18/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2050 On 05-November-26			Bond Future	143.7307	144.2326	143.7307	144.2326	0
18/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	19890.6600	20392.5700	19.8907	20.3926	0
18/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2050 On 04-February-27			Bond Future	143.8516	144.3696	143.8516	144.3696	0
18/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	11461.6300	11979.5800	11.4616	11.9796	0
18/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2050 On 06-May-27			Bond Future	146.3999	146.9258	146.3999	146.9258	0
18/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	4060.0700	3534.2100	4.0601	3.5342	0
18/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	AL37 On 07-May-26			Index Future	1247.5410	1254.5190	1247.5410	1,254.5190	0
18/03/2026	AL37 On 06-August-26			Index Future	1269.8630	1276.9670	1269.8630	1,276.9670	0
18/03/2026	AL37 On 05-November-26			Index Future	1292.9960	1300.2300	1292.9960	1,300.2300	0
18/03/2026	AL37 On 04-February-27			Index Future	1316.2060	1323.5680	1316.2060	1,323.5680	0
18/03/2026	AL37 On 06-May-27			Index Future	1339.2590	1346.7460	1339.2590	1,346.7460	0
18/03/2026	AL7T On 07-May-26			Index Future	1595.5900	1609.3920	1595.5900	1,609.3920	0
18/03/2026	AL7T On 06-August-26			Index Future	1624.1400	1638.1910	1624.1400	1,638.1910	0
18/03/2026	AL7T On 05-November-26			Index Future	1653.7270	1668.0340	1653.7270	1,668.0340	0
18/03/2026	AL7T On 04-February-27			Index Future	1683.4120	1697.9730	1683.4120	1,697.9730	0
18/03/2026	AL7T On 06-May-27			Index Future	1712.8960	1727.7070	1712.8960	1,727.7070	0
18/03/2026	ALBI On 07-May-26			Index Future	1354.5630	1367.1330	1354.5630	1,367.1330	73
18/03/2026	ALBI On 06-August-26			Index Future	1378.8000	1391.5960	1378.8000	1,391.5960	0
18/03/2026	ALBI On 05-November-26			Index Future	1403.9170	1416.9470	1403.9170	1,416.9470	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2026	ALBI On 04-February-27			Index Future	1429.1180	1442.3800	1429.1180	1,442.3800	0
18/03/2026	ALBI On 06-May-27			Index Future	1454.1480	1467.6380	1454.1480	1,467.6380	0
18/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	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
18/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	ES33 On 07-May-26			Bond Future	9.4373	9.3019	91.0658	91.7289	0
18/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	10185.2400	10848.3500	10.1852	10.8484	0
18/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	ES33 On 06-August-26			Bond Future	9.5329	9.3909	92.7354	93.4109	0
18/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	10866.7400	11542.2800	10.8667	11.5423	0
18/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	ES33 On 05-November-26			Bond Future	9.6312	9.4824	90.6358	91.3237	0
18/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	5307.4400	5995.3200	5.3074	5.9953	0
18/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	ES33 On 04-February-27			Bond Future	9.7481	9.5917	92.2822	92.9821	0
18/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0.0000	485.5000	0.0000	0.4855	0
18/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	214.4100	0.0000	0.2144	0.0000	0
18/03/2026	ES33 On 06-May-27			Bond Future	9.8787	9.7144	90.1229	90.8345	0
18/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	4802.4100	4090.8500	4.8024	4.0909	0
18/03/2026	ES42 On 07-May-26			Bond Future	9.8793	9.7342	89.4229	90.4906	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	14781.4500	15849.1500	14.7815	15.8492	0
18/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	ES42 On 06-August-26			Bond Future	9.9560	9.8061	91.0625	92.1501	0
18/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	16588.1500	17675.7600	16.5882	17.6758	0
18/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	ES42 On 05-November-26			Bond Future	10.0315	9.8766	88.4612	89.5687	0
18/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	10496.3800	11603.8600	10.4964	11.6039	0
18/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	ES42 On 04-February-27			Bond Future	10.1151	9.9549	90.0673	91.1944	0
18/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	1207.3500	2334.4500	1.2074	2.3345	0
18/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	ES42 On 06-May-27			Bond Future	10.2092	10.0436	87.3974	88.5438	0
18/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	6344.9100	5198.6000	6.3449	5.1986	0
18/03/2026	GOVI On 07-May-26			GOVI	1327.7590	1340.4590	1327.7590	1,340.4590	613
18/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1507590.0000	1634590.0000	150.7590	163.4590	0
18/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	GOVI On 06-August-26			GOVI	1351.5160	1364.4460	1351.5160	1,364.4460	0
18/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1625160.0000	1754460.0000	162.5160	175.4460	0
18/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	GOVI On 05-November-26			GOVI	1376.1370	1389.3020	1376.1370	1,389.3020	0
18/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	991370.0000	1123020.0000	99.1370	112.3020	0
18/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	GOVI On 04-February-27			GOVI	1400.8390	1414.2380	1400.8390	1,414.2380	0
18/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	318390.0000	452380.0000	31.8390	45.2380	0
18/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	GOVI On 06-May-27			GOVI	1425.3730	1439.0040	1425.3730	1,439.0040	0
18/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0.0000	120040.0000	0.0000	12.0040	0
18/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	16270.0000	0.0000	1.6270	0.0000	0
18/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/03/2026	I258 On 07-May-26			Bond Future	128.8639	131.2637	128.8639	131.2637	0
18/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	15133.8900	17533.6900	15.1339	17.5337	0
18/03/2026	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
18/03/2026	I258 On 06-August-26			Bond Future	128.3803	130.8285	128.3803	130.8285	0
18/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	15431.0705	17878.6426	15.4311	17.8786	0
18/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.7605	0.1226	0.0008	0.0001	0
18/03/2026	I258 On 05-November-26			Bond Future	130.7241	133.2172	130.7241	133.2172	0
18/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	15782.7925	18269.6892	15.7828	18.2697	0
18/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	8.6925	2.4892	0.0087	0.0025	0
18/03/2026	I258 On 04-February-27			Bond Future	130.1959	132.7446	130.1959	132.7446	0
18/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	11479.9672	13927.1534	11.4800	13.9272	0
18/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	184.0872	82.6034	0.1841	0.0826	0
18/03/2026	I258 On 06-May-27			Bond Future	132.5011	135.0939	132.5011	135.0939	0
18/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	2403.7935	3619.8887	2.4038	3.6199	0
18/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	4682.6735	3306.0087	4.6827	3.3060	0
18/03/2026	IGOV On 07-May-26			Index Future	434.8460	435.3150	434.8460	435.3150	253
18/03/2026	IGOV On 06-August-26			Index Future	442.7330	443.2110	442.7330	443.2110	0
18/03/2026	IGOV On 05-November-26			Index Future	450.9030	451.3900	450.9030	451.3900	0
18/03/2026	IGOV On 04-February-27			Index Future	459.0990	459.5940	459.0990	459.5940	0
18/03/2026	IGOV On 06-May-27			Index Future	467.2410	467.7430	467.2410	467.7430	0
18/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
18/03/2026	R033 On 07-May-26			Bond Future	8.7481	8.6124	107.5026	108.2251	9,549

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	8256.3100	8965.7400	8.2563	8.9657	0
18/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	41.9000	28.9100	0.0419	0.0289	0
18/03/2026	R033 On 06-August-26			Bond Future	8.8249	8.6819	109.4471	110.1830	223
18/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	7536.8800	8179.2400	7.5369	8.1792	0
18/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	544.0900	450.5300	0.5441	0.4505	0
18/03/2026	R033 On 05-November-26			Bond Future	8.9003	8.7498	106.3786	107.1279	0
18/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	3915.4000	4409.9000	3.9154	4.4099	0
18/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1813.6400	1558.8300	1.8136	1.5588	0
18/03/2026	R033 On 04-February-27			Bond Future	8.9908	8.8320	108.2865	109.0486	0
18/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	2112.7000	2454.8200	2.1127	2.4548	0
18/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	3757.1200	3337.1600	3.7571	3.3372	0
18/03/2026	R033 On 06-May-27			Bond Future	9.0990	8.9314	105.1389	105.9133	0
18/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	735.0100	912.6900	0.7350	0.9127	0
18/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	6289.5300	5692.8200	6.2895	5.6928	0
18/03/2026	R035 On 07-May-26			Bond Future	8.9850	8.8492	101.0777	101.8930	105,658
18/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	9.1600	30.6300	0.0092	0.0306	1,000
18/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	4274.8300	3481.0200	4.2748	3.4810	0
18/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	11.5400	37.1500	0.0115	0.0372	0
18/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	4151.1700	3361.5000	4.1512	3.3615	16,000
18/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	104.9800	231.6900	0.1050	0.2317	0
18/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	2747.5300	2058.9600	2.7475	2.0590	16,000
18/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	443.5600	757.5100	0.4436	0.7575	1,000
18/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	1617.0300	1115.7000	1.6170	1.1157	0
18/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	1796.0700	2410.0200	1.7961	2.4100	0
18/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	522.9900	321.6600	0.5230	0.3217	1,000
18/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	3941.5300	4701.3400	3.9415	4.7013	250
18/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	128.6700	73.2000	0.1287	0.0732	0
18/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	4046.4700	4809.7200	4.0465	4.8097	200
18/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	120.2200	68.1900	0.1202	0.0682	0
18/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	4310.3900	5081.3800	4.3104	5.0814	350
18/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	101.4400	57.1500	0.1014	0.0572	0
18/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	6618.4800	7423.1400	6.6185	7.4231	0
18/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	23.1600	12.5400	0.0232	0.0125	250
18/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	6726.0200	7531.3700	6.7260	7.5314	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	21.6300	11.7000	0.0216	0.0117	200
18/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	6994.5400	7801.4300	6.9945	7.8014	0
18/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	18.2200	9.8300	0.0182	0.0098	350
18/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	9275.3200	10089.0100	9.2753	10.0890	0
18/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	3.2900	1.7000	0.0033	0.0017	250
18/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	9379.9100	10193.7600	9.3799	10.1938	0
18/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	2.9500	1.5200	0.0030	0.0015	200
18/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	9640.8300	10455.0100	9.6408	10.4550	0
18/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	2.2400	1.1400	0.0022	0.0011	350
18/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	10418.4100	11233.2000	10.4184	11.2332	0
18/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.9600	0.4700	0.0010	0.0005	0
18/03/2026	R035 On 06-August-26			Bond Future	9.0565	8.9147	102.9059	103.7363	100
18/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	2.6700	6.8600	0.0027	0.0069	5,000
18/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	8330.7000	7504.5100	8.3307	7.5045	0
18/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	9.3800	21.7700	0.0094	0.0218	0
18/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	7054.0800	6236.0900	7.0541	6.2361	0
18/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	12.5700	28.4800	0.0126	0.0285	5,000
18/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	6739.5300	5925.0600	6.7395	5.9251	0
18/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	106.4400	190.4400	0.1064	0.1904	1,000
18/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	4705.0000	3958.6200	4.7050	3.9586	0
18/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	139.8600	242.0400	0.1399	0.2420	0
18/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	4430.1100	3701.9100	4.4301	3.7019	5,000
18/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	648.8400	930.7100	0.6488	0.9307	350
18/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	2694.0300	2145.5200	2.6940	2.1455	0
18/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	828.1500	1153.3700	0.8282	1.1534	1,000
18/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	2396.2500	1891.0900	2.3963	1.8911	0
18/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	1849.9900	2344.7700	1.8500	2.3448	200
18/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	1422.8100	1087.2100	1.4228	1.0872	0
18/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	2142.2300	2671.0100	2.1422	2.6710	0
18/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	1253.0700	951.4700	1.2531	0.9515	350
18/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	2180.0200	2712.8600	2.1800	2.7129	250
18/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	1233.3200	935.7800	1.2333	0.9358	0
18/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	2858.1400	3453.6700	2.8581	3.4537	0
18/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	939.7900	704.9400	0.9398	0.7049	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
18/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	3903.3500	4568.5200	3.9034	4.5685	0
18/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	634.5400	469.3300	0.6345	0.4693	200
18/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	4268.8700	4952.9100	4.2689	4.9529	0
18/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	555.3700	409.0300	0.5554	0.4090	350
18/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	4315.1700	5001.4100	4.3152	5.0014	0
18/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	546.2700	402.1300	0.5463	0.4021	250
18/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	6281.6100	7035.5800	6.2816	7.0356	0
18/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	277.2900	200.8800	0.2773	0.2009	200
18/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	6725.2900	7489.2500	6.7253	7.4893	0
18/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	239.5000	173.0800	0.2395	0.1731	250
18/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	10861.0400	11679.8000	10.8610	11.6798	0
18/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	35.8900	24.2700	0.0359	0.0243	0
18/03/2026	R035 On 05-November-26			Bond Future	9.1291	8.9811	100.2601	101.1056	0
18/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	52.3300	92.8400	0.0523	0.0928	600
18/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	6933.3600	6128.4100	6.9334	6.1284	0
18/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	425.9500	613.1700	0.4260	0.6132	0
18/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	4265.1000	3606.8600	4.2651	3.6069	600
18/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1056.6900	1385.9200	1.0567	1.3859	200
18/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	2949.9100	2433.6800	2.9499	2.4337	0
18/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1511.0000	1912.2400	1.5110	1.9122	0
18/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	2420.3800	1976.1600	2.4204	1.9762	600
18/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2594.0100	3118.0200	2.5940	3.1180	0
18/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1628.9100	1307.4600	1.6289	1.3075	200
18/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	4598.4700	5256.9500	4.5985	5.2570	0
18/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	879.6300	692.6500	0.8796	0.6927	200
18/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	5613.1200	6314.5600	5.6131	6.3146	0
18/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	661.4900	517.4700	0.6615	0.5175	0
18/03/2026	R035 On 04-February-27			Bond Future	9.2150	9.0604	102.0586	102.9187	0
18/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	33.5800	58.2900	0.0336	0.0583	3,000
18/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	8893.8900	8058.5000	8.8939	8.0585	0
18/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	236.5100	349.2400	0.2365	0.3492	3,000
18/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	6063.2300	5315.8600	6.0632	5.3159	0
18/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1281.4100	1622.3400	1.2814	1.6223	0
18/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	3327.2900	2808.1200	3.3273	2.8081	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
18/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	1726.4700	2129.1400	1.7265	2.1291	0
18/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	2812.8000	2355.3700	2.8128	2.3554	0
18/03/2026	R035 On 06-May-27			Bond Future	9.3090	9.1475	99.3419	100.2162	0
18/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	292.0500	418.7900	0.2921	0.4188	0
18/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	6209.9500	5462.4000	6.2100	5.4624	0
18/03/2026	R038 On 07-May-26			Bond Future	9.3733	9.2181	111.8537	113.0423	4,390
18/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	14004.9800	15193.3000	14.0050	15.1933	0
18/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.4900	0.2000	0.0005	0.0002	0
18/03/2026	R038 On 06-August-26			Bond Future	9.4512	9.2899	113.8768	115.0874	0
18/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	15544.5700	16746.0000	15.5446	16.7460	0
18/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	24.6900	15.5500	0.0247	0.0156	0
18/03/2026	R038 On 05-November-26			Bond Future	9.5273	9.3598	110.4472	111.6796	0
18/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	8738.0300	9837.4200	8.7380	9.8374	0
18/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	496.8000	363.7100	0.4968	0.3637	0
18/03/2026	R038 On 04-February-27			Bond Future	9.6136	9.4395	112.4279	113.6819	0
18/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	2845.0100	3528.7900	2.8450	3.5288	0
18/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	2942.5200	2372.2900	2.9425	2.3723	0
18/03/2026	R038 On 06-May-27			Bond Future	9.7113	9.5303	108.9115	110.1863	0
18/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	397.1900	596.8000	0.3972	0.5968	0
18/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	7716.2100	6641.0300	7.7162	6.6410	0
18/03/2026	R053 On 07-May-26			Bond Future	9.4375	9.2873	122.5469	124.2895	77,717
18/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	21772.2200	23514.5500	21.7722	23.5146	0
18/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.4500	0.2000	0.0005	0.0002	0
18/03/2026	R053 On 06-August-26			Bond Future	9.4953	9.3405	124.7634	126.5380	0
18/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	3.8500	10.8300	0.0039	0.0108	530
18/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	17741.6400	15974.0300	17.7416	15.9740	0
18/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	88.7100	186.7000	0.0887	0.1867	0
18/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	10997.0800	9320.4800	10.9971	9.3205	0
18/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1275.4000	1860.4700	1.2754	1.8605	530
18/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	5896.5800	4707.0600	5.8966	4.7071	530
18/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	3806.0800	4905.8300	3.8061	4.9058	0
18/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	2629.7800	1954.9400	2.6298	1.9549	530
18/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	25666.0800	27435.3500	25.6661	27.4354	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	13.9900	8.6700	0.0140	0.0087	0
18/03/2026	R053 On 05-November-26			Bond Future	9.5508	9.3914	121.1519	122.9586	0
18/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	16920.9200	18595.5800	16.9209	18.5956	0
18/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	544.7600	412.7300	0.5448	0.4127	0
18/03/2026	R053 On 04-February-27			Bond Future	9.6125	9.4484	123.3247	125.1630	0
18/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	7196.9500	8443.9400	7.1970	8.4439	0
18/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	3145.5200	2554.1300	3.1455	2.5541	0
18/03/2026	R053 On 06-May-27			Bond Future	9.6811	9.5119	119.6208	121.4902	0
18/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	1355.4300	1835.9400	1.3554	1.8359	0
18/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	10173.0400	8784.1900	10.1730	8.7842	0
18/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
18/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	58.3700	58.9500	0.0584	0.0590	0
18/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	58.3700	58.9500	0.0584	0.0590	0
18/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
18/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	66.8400	67.0800	0.0668	0.0671	0
18/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	66.8400	67.0800	0.0668	0.0671	0
18/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
18/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	42.4600	42.5500	0.0425	0.0426	0
18/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	42.4600	42.5500	0.0425	0.0426	0
18/03/2026	R202 On 07-May-26			Bond Future	296.2010	298.9648	296.2010	298.9648	772
18/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	18651.0300	21414.7800	18.6510	21.4148	0
18/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	R202 On 06-August-26			Bond Future	296.2286	299.0518	296.2286	299.0518	253
18/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	17368.6100	20191.8200	17.3686	20.1918	0
18/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	R202 On 05-November-26			Bond Future	301.6366	304.5116	301.6366	304.5116	0
18/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	21176.5700	24051.5600	21.1766	24.0516	0
18/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	R202 On 04-February-27			Bond Future	301.6135	304.5535	301.6135	304.5535	0
18/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	6883.5300	9823.5000	6.8835	9.8235	0
18/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	R202 On 06-May-27			Bond Future	306.9571	309.9468	306.9571	309.9468	0
18/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	0.0000	2956.7700	0.0000	2.9568	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	32.9000	0.0000	0.0329	0.0000	0
18/03/2026	R209 On 07-May-26			Bond Future	9.1233	8.9881	82.2494	83.0154	45,923
18/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	10080.1100	10845.8300	10.0801	10.8458	0
18/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.5300	0.2600	0.0005	0.0003	0
18/03/2026	R209 On 06-August-26			Bond Future	9.1914	9.0511	83.7371	84.5172	770
18/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	11090.0200	11863.6900	11.0900	11.8637	0
18/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	19.4600	12.9600	0.0195	0.0130	0
18/03/2026	R209 On 05-November-26			Bond Future	9.2577	9.1121	82.0956	82.8900	0
18/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	5996.9200	6682.7700	5.9969	6.6828	0
18/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	488.3600	379.8900	0.4884	0.3799	0
18/03/2026	R209 On 04-February-27			Bond Future	9.3339	9.1827	83.5683	84.3763	0
18/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	71.4200	116.0200	0.0714	0.1160	3,237
18/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	7386.9100	6623.4500	7.3869	6.6235	0
18/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1128.9300	1442.1100	1.1289	1.4421	0
18/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	3145.9100	2651.0300	3.1459	2.6510	3,237
18/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	1979.3000	2403.8800	1.9793	2.4039	0
18/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	2266.0700	1882.5900	2.2661	1.8826	0
18/03/2026	R209 On 06-May-27			Bond Future	9.4211	9.2640	81.8793	82.7007	0
18/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	206.2200	300.4300	0.2062	0.3004	4,620
18/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	6591.0100	5863.8200	6.5910	5.8638	0
18/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	334.2000	467.7700	0.3342	0.4678	0
18/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	5810.3100	5122.4800	5.8103	5.1225	0
18/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2092.9400	2511.7200	2.0929	2.5117	0
18/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	2620.4300	2217.8100	2.6204	2.2178	4,620
18/03/2026	R210 On 07-May-26			Bond Future	260.1154	259.8562	260.1154	259.8562	1,096
18/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	4715.3700	4456.1500	4.7154	4.4562	0
18/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	R210 On 06-August-26			Bond Future	264.8844	264.6212	264.8844	264.6212	0
18/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5044.4100	4781.2300	5.0444	4.7812	0
18/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	R210 On 05-November-26			Bond Future	266.1952	265.9324	266.1952	265.9324	0
18/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	12865.1600	12602.3800	12.8652	12.6024	0
18/03/2026	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
18/03/2026	R210 On 04-February-27			Bond Future	271.0327	270.7637	271.0327	270.7637	0
18/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	5002.7000	4733.6500	5.0027	4.7337	0
18/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	R210 On 06-May-27			Bond Future	272.2353	271.9796	272.2353	271.9796	0
18/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	1105.3300	849.5600	1.1053	0.8496	0
18/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	R213 On 07-May-26			Bond Future	8.4888	8.3413	95.5988	96.1525	89,839
18/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	4765.7300	5313.9200	4.7657	5.3139	0
18/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	11.7200	6.2200	0.0117	0.0062	0
18/03/2026	R213 On 06-August-26			Bond Future	8.5666	8.4093	97.3279	97.8919	0
18/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	4091.1300	4603.0200	4.0911	4.6030	0
18/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	179.4100	127.2800	0.1794	0.1273	0
18/03/2026	R213 On 05-November-26			Bond Future	8.6491	8.4811	95.5324	96.1066	0
18/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1479.7900	1817.3300	1.4798	1.8173	0
18/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1136.8000	900.0600	1.1368	0.9001	0
18/03/2026	R213 On 04-February-27			Bond Future	8.7545	8.5744	97.2462	97.8303	0
18/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	506.3900	683.4800	0.5064	0.6835	0
18/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	2517.0800	2110.0600	2.5171	2.1101	0
18/03/2026	R213 On 06-May-27			Bond Future	8.8786	8.6851	95.3968	95.9904	0
18/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	91.1300	145.7100	0.0911	0.1457	0
18/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	4226.5300	3687.5600	4.2265	3.6876	0
18/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	438.5000	599.9100	0.4385	0.5999	2,830
18/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	2759.6500	2327.5100	2.7597	2.3275	0
18/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2221.4500	2606.9700	2.2215	2.6070	0
18/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1095.1600	887.1300	1.0952	0.8871	2,830
18/03/2026	R214 On 07-May-26			Bond Future	9.4708	9.3254	77.8774	78.8355	38,763
18/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	11934.3500	12892.2800	11.9344	12.8923	0
18/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.4400	0.2000	0.0004	0.0002	0
18/03/2026	R214 On 06-August-26			Bond Future	9.5347	9.3847	79.2860	80.2617	0
18/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	13674.2500	14644.9100	13.6743	14.6449	0
18/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	14.1200	9.0200	0.0141	0.0090	0
18/03/2026	R214 On 05-November-26			Bond Future	9.5986	9.4439	77.4188	78.4122	0
18/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	8510.5500	9403.0600	8.5106	9.4031	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	442.8600	341.9600	0.4429	0.3420	0
18/03/2026	R214 On 04-February-27			Bond Future	9.6713	9.5116	78.8076	79.8184	0
18/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	3477.5100	4115.6800	3.4775	4.1157	0
18/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	2061.4200	1688.7300	2.0614	1.6887	0
18/03/2026	R214 On 06-May-27			Bond Future	9.7480	9.5833	76.8890	77.9169	0
18/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	515.3100	723.5900	0.5153	0.7236	0
18/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	6156.9300	5337.2800	6.1569	5.3373	0
18/03/2026	R248 On 07-May-26			Bond Future	9.5238	9.3682	94.6555	96.0096	282,098
18/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0.0100	0.0900	0.0000	0.0001	1,620
18/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	11559.9000	10205.9300	11.5599	10.2059	0
18/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	2.8000	14.1900	0.0028	0.0142	1,620
18/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	7545.6800	6203.0200	7.5457	6.2030	0
18/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	303.4600	640.8300	0.3035	0.6408	0
18/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	3338.0000	2321.3200	3.3380	2.3213	0
18/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	322.4500	672.8100	0.3225	0.6728	0
18/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	3266.4900	2262.8000	3.2665	2.2628	0
18/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	16175.6600	17529.4700	16.1757	17.5295	0
18/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.4200	0.1800	0.0004	0.0002	0
18/03/2026	R248 On 06-August-26			Bond Future	9.5842	9.4238	96.3675	97.7465	0
18/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	766.2300	1124.1100	0.7662	1.1241	0
18/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	5951.7800	4930.7400	5.9518	4.9307	1,762
18/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	4694.0500	5726.9900	4.6941	5.7270	0
18/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	1265.8900	919.9100	1.2659	0.9199	1,762
18/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	19527.8000	20902.9800	19.5278	20.9030	0
18/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	9.4700	5.7300	0.0095	0.0057	0
18/03/2026	R248 On 05-November-26			Bond Future	9.6441	9.4790	93.6673	95.0711	0
18/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	12838.8200	14142.9200	12.8388	14.1429	0
18/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	396.2600	296.5900	0.3963	0.2966	0
18/03/2026	R248 On 04-February-27			Bond Future	9.7118	9.5416	95.3474	96.7760	0
18/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	5402.3300	6386.5900	5.4023	6.3866	0
18/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	2195.1000	1750.8200	2.1951	1.7508	0
18/03/2026	R248 On 06-May-27			Bond Future	9.7829	9.6075	92.5767	94.0294	0
18/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	1003.3600	1383.0200	1.0034	1.3830	0
18/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	7326.4300	6253.3600	7.3264	6.2534	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2026	R2R9 On 07-May-26			Bond Future	9.4420	9.3022	104.3022	105.3633	0
18/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	93452.5000	94513.5800	93.4525	94.5136	0
18/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	R2R9 On 06-August-26			Bond Future	9.5175	9.3725	106.1887	107.2694	0
18/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	93069.2400	94149.9000	93.0692	94.1499	0
18/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	R2R9 On 05-November-26			Bond Future	9.5911	9.4408	103.1246	104.2248	0
18/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	92154.5400	93254.7700	92.1545	93.2548	0
18/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	R2R9 On 04-February-27			Bond Future	9.6742	9.5183	104.9741	106.0934	0
18/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	3302.4900	4024.9900	3.3025	4.0250	0
18/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1780.9500	1384.0900	1.7810	1.3841	0
18/03/2026	R2R9 On 06-May-27			Bond Future	9.7676	9.6059	101.8316	102.9695	0
18/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	652.2100	883.6300	0.6522	0.8836	0
18/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7506.1100	6599.6100	7.5061	6.5996	0
18/03/2026	R4R2 On 07-May-26			Bond Future	9.5349	9.3900	105.9211	107.1471	4,279
18/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	94831.9700	96057.9900	94.8320	96.0580	0
18/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	R4R2 On 06-August-26			Bond Future	9.6064	9.4565	107.8368	109.0855	0
18/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	94419.5400	95668.2400	94.4195	95.6682	0
18/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	R4R2 On 05-November-26			Bond Future	9.6759	9.5210	104.6764	105.9477	0
18/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	93453.7700	94725.0900	93.4538	94.7251	0
18/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2026	R4R2 On 04-February-27			Bond Future	9.7537	9.5935	106.5537	107.8471	0
18/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	4475.3000	5395.8400	4.4753	5.3958	0
18/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1529.9900	1157.1000	1.5300	1.1571	0
18/03/2026	R4R2 On 06-May-27			Bond Future	9.8405	9.6747	103.3127	104.6277	0
18/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	876.2600	1183.2700	0.8763	1.1833	0
18/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7807.9300	6799.8900	7.8079	6.7999	0
18/03/2026	RR87 On 07-May-26			Bond Future	7.2215	7.1116	102.7921	102.8541	0
18/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	4.6861	11.2386	0.0047	0.0112	0
18/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	237.3061	181.7786	0.2373	0.1818	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2026	RR87 On 06-August-26			Bond Future	7.1512	6.9635	100.9101	100.9764	0
18/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	6.7263	15.3812	0.0067	0.0154	0
18/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	226.5463	168.8812	0.2265	0.1689	0
18/03/2026	RR87 On 05-November-26			Bond Future	6.6825	6.0927	102.7289	102.7965	0
18/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0402	1.2108	0.0000	0.0012	0
18/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	162.0802	95.6408	0.1621	0.0956	0
18/03/2026	RR88 On 07-May-26			Bond Future	7.3666	7.3299	105.5739	105.6293	0
18/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	8.6138	11.9715	0.0086	0.0120	0
18/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	808.6138	756.5115	0.8086	0.7565	0
18/03/2026	RR88 On 06-August-26			Bond Future	7.3916	7.3473	104.6224	104.6755	0
18/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	48.1716	56.7349	0.0482	0.0567	0
18/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	772.5916	728.0549	0.7726	0.7281	0
18/03/2026	RR88 On 05-November-26			Bond Future	7.3901	7.3353	105.8839	105.9411	0
18/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	54.9796	64.7024	0.0550	0.0647	0
18/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	768.0896	720.5424	0.7681	0.7205	0
18/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0