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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
20/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	2029 On 07-May-26			Bond Future	146.3273	146.1504	146.3273	146.1504	4,468
20/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4507.2500	4330.3600	4.5073	4.3304	0
20/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2029 On 06-August-26			Bond Future	149.0235	148.8298	149.0235	148.8298	0
20/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4923.5400	4729.8000	4.9235	4.7298	0
20/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2029 On 05-November-26			Bond Future	150.3131	150.0675	150.3131	150.0675	0
20/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2753.1000	2507.5200	2.7531	2.5075	0
20/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2029 On 04-February-27			Bond Future	153.1765	152.7951	153.1765	152.7951	0
20/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3456.5200	3075.0900	3.4565	3.0751	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2029 On 06-May-27			Bond Future	154.5208	153.9973	154.5208	153.9973	0
20/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1200.8200	677.2800	1.2008	0.6773	0
20/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2030 On 07-May-26			Bond Future	8.5172	8.3333	100.5913	101.1641	144,050
20/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.0100	0.0700	0.0000	0.0001	1,000
20/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	4161.9100	3589.1600	4.1619	3.5892	0
20/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	4.1500	18.0300	0.0042	0.0180	1,000
20/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	2549.0700	1990.1400	2.5491	1.9901	0
20/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	29.1900	85.8600	0.0292	0.0859	0
20/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1904.3100	1388.1700	1.9043	1.3882	1,000
20/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	2710.5300	3259.1200	2.7105	3.2591	0
20/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	46.7400	22.5200	0.0467	0.0225	0
20/03/2026	2030 On 06-August-26			Bond Future	8.6271	8.4305	98.4105	98.9843	31,545
20/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	1.4400	4.8800	0.0014	0.0049	1,000
20/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	4233.6000	3663.1600	4.2336	3.6632	0
20/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	45.6700	95.8900	0.0457	0.0959	1,000
20/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	2759.3500	2235.6900	2.7594	2.2357	0
20/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	213.8700	356.4400	0.2139	0.3564	0
20/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1881.0900	1449.7800	1.8811	1.4498	1,000
20/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2092.1600	2545.3300	2.0922	2.5453	0
20/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	385.4100	264.7000	0.3854	0.2647	0
20/03/2026	2030 On 05-November-26			Bond Future	8.7178	8.5161	100.2168	100.7685	0
20/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	635.8400	863.8400	0.6358	0.8638	0
20/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1534.4800	1210.7900	1.5345	1.2108	0
20/03/2026	2030 On 04-February-27			Bond Future	8.8175	8.6312	98.0958	98.5693	0
20/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	180.3500	262.7800	0.1804	0.2628	0
20/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2749.5200	2358.5000	2.7495	2.3585	0
20/03/2026	2030 On 06-May-27			Bond Future	8.9662	8.7987	99.8982	100.2910	0
20/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	19.0900	31.6900	0.0191	0.0317	0
20/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	4088.0500	3707.8600	4.0881	3.7079	0
20/03/2026	2031 On 07-May-26			Bond Future	113.8702	114.2574	113.8702	114.2574	1,798
20/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	325.0100	565.3500	0.3250	0.5654	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	294.7900	147.9300	0.2948	0.1479	0
20/03/2026	2031 On 06-August-26			Bond Future	113.5522	113.9360	113.5522	113.9360	1,727
20/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	377.0900	563.5300	0.3771	0.5635	0
20/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	634.9400	437.5100	0.6349	0.4375	0
20/03/2026	2031 On 05-November-26			Bond Future	115.6625	116.0161	115.6625	116.0161	0
20/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4173.5800	4526.5900	4.1736	4.5266	0
20/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	1.1100	0.5100	0.0011	0.0005	0
20/03/2026	2031 On 04-February-27			Bond Future	115.4051	115.6643	115.4051	115.6643	0
20/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	369.5600	463.2200	0.3696	0.4632	0
20/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	1144.5000	978.8900	1.1445	0.9789	0
20/03/2026	2031 On 06-May-27			Bond Future	117.5523	117.7127	117.5523	117.7127	0
20/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1116.9400	1224.4500	1.1169	1.2245	0
20/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	434.6600	381.7500	0.4347	0.3818	0
20/03/2026	2032 On 07-May-26		Call	Bond Future	166.2900	326.8000	0.1663	0.3268	0
20/03/2026	2032 On 07-May-26			Bond Future	8.9180	8.7510	97.9227	98.6644	167,530
20/03/2026	2032 On 07-May-26		Put	Bond Future	2243.5600	1662.4100	2.2436	1.6624	0
20/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	5241.5300	5972.1100	5.2415	5.9721	0
20/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	22.3000	11.2200	0.0223	0.0112	0
20/03/2026	2032 On 06-August-26			Bond Future	9.0097	8.8353	99.7028	100.4488	230
20/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	4822.4000	5495.3300	4.8224	5.4953	0
20/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	236.9800	163.9200	0.2370	0.1639	0
20/03/2026	2032 On 05-November-26			Bond Future	9.0958	8.9190	97.3731	98.1003	0
20/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	1734.6900	2152.5400	1.7347	2.1525	0
20/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	1472.1500	1162.7600	1.4722	1.1628	0
20/03/2026	2032 On 04-February-27			Bond Future	9.1863	9.0206	99.2061	99.8601	0
20/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	544.5100	722.9000	0.5445	0.7229	0
20/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	3371.0000	2895.4200	3.3710	2.8954	0
20/03/2026	2032 On 06-May-27			Bond Future	9.2966	9.1437	96.8704	97.4479	0
20/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	92.5300	134.0200	0.0925	0.1340	0
20/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	5932.8800	5396.8100	5.9329	5.3968	0
20/03/2026	2033 On 07-May-26			Bond Future	141.8905	141.3423	141.8905	141.3423	7,827
20/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	6730.4600	6182.3200	6.7305	6.1823	0
20/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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20/03/2026	2033 On 06-August-26			Bond Future	144.5049	143.9336	144.5049	143.9336	0
20/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	10254.9300	9683.6200	10.2549	9.6836	0
20/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2033 On 05-November-26			Bond Future	145.6084	144.9798	145.6084	144.9798	0
20/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	8348.4100	7719.7500	8.3484	7.7198	0
20/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2033 On 04-February-27			Bond Future	148.3822	147.6149	148.3822	147.6149	0
20/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	5672.1600	4904.9100	5.6722	4.9049	0
20/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2033 On 06-May-27			Bond Future	149.5319	148.6204	149.5319	148.6204	0
20/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	1678.1000	2589.6200	1.6781	2.5896	0
20/03/2026	2037 On 07-May-26			Bond Future	9.5058	9.3600	95.6758	96.6057	220,089
20/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	91.8600	212.5600	0.0919	0.2126	1,500
20/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	3370.8700	2561.6700	3.3709	2.5617	0
20/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	1055.2000	1584.7900	1.0552	1.5848	1,500
20/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	1155.3400	755.0300	1.1553	0.7550	0
20/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	3647.0700	4482.1300	3.6471	4.4821	0
20/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	224.2100	129.3700	0.2242	0.1294	1,500
20/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	8581.4000	9506.6400	8.5814	9.5066	142
20/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	9.5300	4.8700	0.0095	0.0049	0
20/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	10595.2200	11524.4200	10.5952	11.5244	0
20/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	1.3100	0.6100	0.0013	0.0006	0
20/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	16128.1500	17058.0500	16.1282	17.0581	0
20/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
20/03/2026	2037 On 06-August-26			Bond Future	9.5922	9.4420	93.1550	94.0929	230
20/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	3574.4100	4271.3200	3.5744	4.2713	2,541
20/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	972.1100	731.1300	0.9721	0.7311	0
20/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	6885.7200	7730.8300	6.8857	7.7308	0
20/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	345.8300	253.0500	0.3458	0.2531	2,541
20/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	9911.9900	10821.9300	9.9120	10.8219	0
20/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	89.4000	61.4500	0.0894	0.0615	2,541
20/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	11997.8400	12925.5000	11.9978	12.9255	0
20/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	29.7400	19.5100	0.0297	0.0195	0

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20/03/2026	2037 On 05-November-26			Bond Future	9.6659	9.5150	94.8649	95.7889	0
20/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	1631.4500	2055.7200	1.6315	2.0557	4,490
20/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	2894.9100	2395.2400	2.8949	2.3952	0
20/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	4562.9800	5246.8000	4.5630	5.2468	0
20/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	1215.2400	975.1200	1.2152	0.9751	4,490
20/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	6351.2600	7114.6100	6.3513	7.1146	0
20/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	783.9300	623.3400	0.7839	0.6233	0
20/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	7330.7800	8128.2300	7.3308	8.1282	0
20/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	599.1500	472.6600	0.5992	0.4727	4,490
20/03/2026	2037 On 04-February-27			Bond Future	9.7422	9.5992	92.3928	93.2498	0
20/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	83.6100	131.7200	0.0836	0.1317	4,490
20/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	8297.2600	7488.3500	8.2973	7.4884	0
20/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	1206.7500	1520.7900	1.2068	1.5208	0
20/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	3830.5200	3287.5400	3.8305	3.2875	4,490
20/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	1753.4400	2141.5900	1.7534	2.1416	0
20/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	3150.8100	2681.9400	3.1508	2.6819	0
20/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	2744.9300	3233.3700	2.7449	3.2334	0
20/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	2342.0100	1973.4300	2.3420	1.9734	4,490
20/03/2026	2037 On 06-May-27			Bond Future	9.8342	9.6998	94.0900	94.8780	0
20/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	201.7200	279.6400	0.2017	0.2796	0
20/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	7917.2100	7207.1400	7.9172	7.2071	0
20/03/2026	2038 On 07-May-26			Bond Future	156.8733	156.7058	156.8733	156.7058	4,978
20/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	12343.2500	12175.8300	12.3433	12.1758	0
20/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2038 On 06-August-26			Bond Future	157.5700	157.3852	157.5700	157.3852	0
20/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	12850.0300	12665.1900	12.8500	12.6652	0
20/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2038 On 05-November-26			Bond Future	160.4984	160.2585	160.4984	160.2585	0
20/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	14188.3700	13948.4700	14.1884	13.9485	0
20/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2038 On 04-February-27			Bond Future	161.3216	160.9378	161.3216	160.9378	0
20/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	7491.6000	7107.7500	7.4916	7.1078	0
20/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2038 On 06-May-27			Bond Future	164.3241	163.7894	164.3241	163.7894	0

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20/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	1775.9100	2310.6300	1.7759	2.3106	0
20/03/2026	2040 On 07-May-26		Call	Bond Future	229.7400	476.3900	0.2297	0.4764	0
20/03/2026	2040 On 07-May-26			Bond Future	9.7552	9.5942	96.8386	98.0040	55,678
20/03/2026	2040 On 07-May-26		Put	Bond Future	3391.1900	2472.4100	3.3912	2.4724	0
20/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	0.0500	0.4800	0.0001	0.0005	27,500
20/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	8429.2600	7264.2600	8.4293	7.2643	0
20/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	6521.6700	7649.2300	6.5217	7.6492	1,460
20/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	78.6400	40.7700	0.0786	0.0408	0
20/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	9121.5100	10277.7600	9.1215	10.2778	0
20/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	17.9900	8.8100	0.0180	0.0088	0
20/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	12413.5000	13578.3200	12.4135	13.5783	0
20/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	1.0500	0.4400	0.0011	0.0004	0
20/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	12704.6100	13869.5900	12.7046	13.8696	0
20/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.7800	0.3300	0.0008	0.0003	1,460
20/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	14476.6400	15642.0000	14.4766	15.6420	0
20/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.1200	0.0500	0.0001	0.0001	0
20/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	15534.8900	16700.3000	15.5349	16.7003	0
20/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0300	0.0100	0.0000	0.0000	1,460
20/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	17217.1800	18382.6100	17.2172	18.3826	0
20/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2040 On 06-August-26			Bond Future	9.8405	9.6749	94.0883	95.2659	47,386
20/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	14674.7000	15844.5400	14.6747	15.8445	0
20/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	20.2800	12.4900	0.0203	0.0125	0
20/03/2026	2040 On 05-November-26			Bond Future	9.9137	9.7468	95.8154	96.9830	0
20/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	2647.0200	3291.3800	2.6470	3.2914	2,300
20/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	2672.4700	2149.2200	2.6725	2.1492	0
20/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	6188.5200	7106.7000	6.1885	7.1067	0
20/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	1146.6000	897.1700	1.1466	0.8972	2,300
20/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	8223.4300	9225.2200	8.2234	9.2252	0
20/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	733.6400	567.8200	0.7336	0.5678	0
20/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	9293.3400	10335.4500	9.2933	10.3355	0
20/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	526.0200	400.5200	0.5260	0.4005	2,300
20/03/2026	2040 On 04-February-27			Bond Future	9.9893	9.8288	93.1107	94.2148	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	138.7500	223.2000	0.1388	0.2232	2,300
20/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	8931.2400	7911.5800	8.9312	7.9116	0
20/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	1748.9100	2214.4800	1.7489	2.2145	0
20/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	3963.0600	3324.5200	3.9631	3.3245	2,300
20/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	2665.4500	3247.7900	2.6655	3.2478	0
20/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	3071.1500	2549.3800	3.0712	2.5494	0
20/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	3647.9100	4324.2500	3.6479	4.3243	0
20/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	2427.2900	1999.5200	2.4273	1.9995	2,300
20/03/2026	2040 On 06-May-27			Bond Future	10.0784	9.9246	94.8209	95.8597	0
20/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	278.4300	398.1700	0.2784	0.3982	0
20/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	8823.4800	7904.5100	8.8235	7.9045	0
20/03/2026	2043 On 07-May-26			Bond Future	121.3786	121.3706	121.3786	121.3706	0
20/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	9678.6300	9670.5500	9.6786	9.6706	0
20/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2043 On 06-August-26			Bond Future	120.7688	120.7495	120.7688	120.7495	3,416
20/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	9890.2993	9871.1102	9.8903	9.8711	0
20/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	1.4793	1.5702	0.0015	0.0016	0
20/03/2026	2043 On 05-November-26			Bond Future	123.0134	122.9540	123.0134	122.9540	0
20/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	10180.4638	10121.5465	10.1805	10.1215	0
20/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	7.0638	7.5265	0.0071	0.0075	0
20/03/2026	2043 On 04-February-27			Bond Future	122.4581	122.2905	122.4581	122.2905	0
20/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	5190.3670	5049.5478	5.1904	5.0495	0
20/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	362.2370	389.0878	0.3622	0.3891	0
20/03/2026	2043 On 06-May-27			Bond Future	124.7362	124.4559	124.7362	124.4559	0
20/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1044.8634	962.1251	1.0449	0.9621	0
20/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	3788.6434	3986.2651	3.7886	3.9863	0
20/03/2026	2044 On 07-May-26		Call	Bond Future	33.9700	110.3100	0.0340	0.1103	0
20/03/2026	2044 On 07-May-26			Bond Future	9.8164	9.6249	93.5405	95.0446	143,537
20/03/2026	2044 On 07-May-26		Put	Bond Future	6493.5000	5065.7000	6.4935	5.0657	0
20/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	2285.3700	3386.9400	2.2854	3.3869	0
20/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	877.6300	475.0600	0.8776	0.4751	15,000
20/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	13589.6800	15093.1900	13.5897	15.0932	0
20/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.9600	0.3300	0.0010	0.0003	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2026	2044 On 06-August-26			Bond Future	9.8941	9.6974	90.8556	92.3783	4,100
20/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	201.2800	381.5200	0.2013	0.3815	0
20/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	7444.2800	6101.7800	7.4443	6.1018	7,000
20/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	391.1200	700.1100	0.3911	0.7001	0
20/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	5523.4200	4309.6700	5.5234	4.3097	7,000
20/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	1756.5900	2507.7600	1.7566	2.5078	0
20/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	2868.1900	2096.6200	2.8682	2.0966	14,500
20/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	16541.6500	18057.3700	16.5417	18.0574	0
20/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	15.6400	8.6200	0.0156	0.0086	0
20/03/2026	2044 On 05-November-26			Bond Future	9.9606	9.7616	92.5233	94.0434	0
20/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	10123.2800	11484.3800	10.1233	11.4844	0
20/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	572.9500	414.0100	0.5730	0.4140	0
20/03/2026	2044 On 04-February-27			Bond Future	10.0290	9.8343	89.8819	91.3477	0
20/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	3891.8500	4784.3700	3.8919	4.7844	0
20/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	2778.8300	2205.6100	2.7788	2.2056	0
20/03/2026	2044 On 06-May-27			Bond Future	10.1087	9.9187	91.5328	92.9424	0
20/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	523.8000	768.7700	0.5238	0.7688	0
20/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	8572.8700	7408.2100	8.5729	7.4082	0
20/03/2026	2046 On 07-May-26			Bond Future	137.3768	137.3677	137.3768	137.3677	18,662
20/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	12426.7500	12417.6900	12.4268	12.4177	0
20/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2046 On 06-August-26			Bond Future	139.9081	139.8862	139.9081	139.8862	0
20/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	17528.0900	17506.1700	17.5281	17.5062	0
20/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2046 On 05-November-26			Bond Future	140.1829	140.1154	140.1829	140.1154	0
20/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	14702.9200	14635.3500	14.7029	14.6354	0
20/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2046 On 04-February-27			Bond Future	142.8533	142.6618	142.8533	142.6618	0
20/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	11763.3300	11571.8400	11.7633	11.5718	0
20/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2046 On 06-May-27			Bond Future	143.1438	142.8227	143.1438	142.8227	0
20/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	5846.2500	6167.2600	5.8463	6.1673	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2026	2050 On 07-May-26			Bond Future	141.4947	140.5377	141.4947	140.5377	17,225
20/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	17424.6700	16467.7300	17.4247	16.4677	0
20/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2050 On 06-August-26			Bond Future	141.6580	140.6705	141.6580	140.6705	0
20/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	18387.9900	17400.5400	18.3880	17.4005	0
20/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2050 On 05-November-26			Bond Future	144.2904	143.2387	144.2904	143.2387	0
20/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	20450.4200	19398.6800	20.4504	19.3987	0
20/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2050 On 04-February-27			Bond Future	144.5508	143.3544	144.5508	143.3544	0
20/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	12160.7500	10964.4400	12.1608	10.9644	0
20/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2050 On 06-May-27			Bond Future	147.2410	145.8944	147.2410	145.8944	0
20/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	3219.0500	4565.6000	3.2191	4.5656	0
20/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	AL37 On 07-May-26			Index Future	1235.2530	1243.3960	1235.2530	1,243.3960	0
20/03/2026	AL37 On 06-August-26			Index Future	1257.4670	1265.6420	1257.4670	1,265.6420	0
20/03/2026	AL37 On 05-November-26			Index Future	1280.7860	1288.6980	1280.7860	1,288.6980	0
20/03/2026	AL37 On 04-February-27			Index Future	1304.8930	1311.8330	1304.8930	1,311.8330	0
20/03/2026	AL37 On 06-May-27			Index Future	1328.9080	1334.8120	1328.9080	1,334.8120	0
20/03/2026	AL7T On 07-May-26			Index Future	1573.2020	1587.7360	1573.2020	1,587.7360	0
20/03/2026	AL7T On 06-August-26			Index Future	1601.4940	1616.1430	1601.4940	1,616.1430	0
20/03/2026	AL7T On 05-November-26			Index Future	1631.1920	1645.5840	1631.1920	1,645.5840	0
20/03/2026	AL7T On 04-February-27			Index Future	1661.8960	1675.1250	1661.8960	1,675.1250	0
20/03/2026	AL7T On 06-May-27			Index Future	1692.4810	1704.4690	1692.4810	1,704.4690	0
20/03/2026	ALBI On 07-May-26			Index Future	1333.7120	1347.5370	1333.7120	1,347.5370	79
20/03/2026	ALBI On 06-August-26			Index Future	1357.6960	1371.6470	1357.6960	1,371.6470	0
20/03/2026	ALBI On 05-November-26			Index Future	1382.8740	1396.6340	1382.8740	1,396.6340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2026	ALBI On 04-February-27			Index Future	1408.9030	1421.7060	1408.9030	1,421.7060	0
20/03/2026	ALBI On 06-May-27			Index Future	1434.8320	1446.6100	1434.8320	1,446.6100	0
20/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	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
20/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	ES33 On 07-May-26			Bond Future	9.6744	9.5233	89.9191	90.6476	0
20/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	9038.5400	9767.0200	9.0385	9.7670	0
20/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	ES33 On 06-August-26			Bond Future	9.7797	9.6231	91.5760	92.3095	0
20/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	9707.3200	10440.8100	9.7073	10.4408	0
20/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	ES33 On 05-November-26			Bond Future	9.8835	9.7258	89.4846	90.2021	0
20/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	4156.1800	4873.6800	4.1562	4.8737	0
20/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	ES33 On 04-February-27			Bond Future	9.9953	9.8475	91.1893	91.8407	0
20/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	1307.2200	655.8600	1.3072	0.6559	0
20/03/2026	ES33 On 06-May-27			Bond Future	10.1199	9.9832	89.0913	89.6739	0
20/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	5834.0600	5251.4600	5.8341	5.2515	0
20/03/2026	ES42 On 07-May-26			Bond Future	10.1309	9.9649	87.6147	88.8015	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	12973.2800	14160.0400	12.9733	14.1600	0
20/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	ES42 On 06-August-26			Bond Future	10.2150	10.0445	89.2292	90.4296	0
20/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	14754.8800	15955.2600	14.7549	15.9553	0
20/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	ES42 On 05-November-26			Bond Future	10.2951	10.1230	86.6234	87.8167	0
20/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	8658.6100	9851.9000	8.6586	9.8519	0
20/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	ES42 On 04-February-27			Bond Future	10.3762	10.2097	88.2738	89.4112	0
20/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	0.0000	551.3000	0.0000	0.5513	0
20/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	586.1200	0.0000	0.5861	0.0000	0
20/03/2026	ES42 On 06-May-27			Bond Future	10.4678	10.3071	85.6514	86.7301	0
20/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	8090.9400	7012.2700	8.0909	7.0123	0
20/03/2026	GOVI On 07-May-26			GOVI	1306.7450	1320.7290	1306.7450	1,320.7290	618
20/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1297450.0000	1437290.0000	129.7450	143.7290	0
20/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	GOVI On 06-August-26			GOVI	1330.2450	1344.3590	1330.2450	1,344.3590	0
20/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1412450.0000	1553590.0000	141.2450	155.3590	0
20/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	GOVI On 05-November-26			GOVI	1354.9130	1368.8490	1354.9130	1,368.8490	0
20/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	779130.0000	918490.0000	77.9130	91.8490	0
20/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	GOVI On 04-February-27			GOVI	1380.4160	1393.4220	1380.4160	1,393.4220	0
20/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	114160.0000	244220.0000	11.4160	24.4220	0
20/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	GOVI On 06-May-27			GOVI	1405.8210	1417.8310	1405.8210	1,417.8310	0
20/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	211790.0000	91690.0000	21.1790	9.1690	0
20/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/03/2026	I258 On 07-May-26			Bond Future	126.1241	128.0078	126.1241	128.0078	0
20/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	12394.0923	14277.7601	12.3941	14.2778	0
20/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0023	0.0001	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
20/03/2026	I258 On 06-August-26			Bond Future	125.6018	127.5086	125.6018	127.5086	0
20/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	12656.6512	14559.9667	12.6567	14.5600	0
20/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	4.8712	1.3667	0.0049	0.0014	0
20/03/2026	I258 On 05-November-26			Bond Future	127.9361	129.8364	127.9361	129.8364	0
20/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	13017.0242	14899.5212	13.0170	14.8995	0
20/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	30.9642	13.1012	0.0310	0.0131	0
20/03/2026	I258 On 04-February-27			Bond Future	127.4746	129.2979	127.4746	129.2979	0
20/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	8973.5206	10637.0318	8.9735	10.6370	0
20/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	398.9406	239.1118	0.3989	0.2391	0
20/03/2026	I258 On 06-May-27			Bond Future	129.8462	131.5876	129.8462	131.5876	0
20/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	1471.1503	2046.3846	1.4712	2.0464	0
20/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	6404.9403	5238.8346	6.4049	5.2388	0
20/03/2026	IGOV On 07-May-26			Index Future	434.5550	433.4560	434.5550	433.4560	263
20/03/2026	IGOV On 06-August-26			Index Future	442.4760	441.3170	442.4760	441.3170	0
20/03/2026	IGOV On 05-November-26			Index Future	450.7850	449.4600	450.7850	449.4600	0
20/03/2026	IGOV On 04-February-27			Index Future	459.3730	457.6310	459.3730	457.6310	0
20/03/2026	IGOV On 06-May-27			Index Future	467.9270	465.7480	467.9270	465.7480	0
20/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	8.3720	0
20/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
20/03/2026	R033 On 07-May-26			Bond Future	9.0013	8.8396	106.1719	107.0192	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
20/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	6964.3700	7783.4700	6.9644	7.7835	0
20/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	80.7300	52.4800	0.0807	0.0525	0
20/03/2026	R033 On 06-August-26			Bond Future	9.0895	8.9212	108.1020	108.9548	223
20/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	6405.3700	7114.1600	6.4054	7.1142	0
20/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	757.6700	613.6600	0.7577	0.6137	0
20/03/2026	R033 On 05-November-26			Bond Future	9.1719	9.0018	105.0441	105.8775	0
20/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	3108.9500	3599.5000	3.1090	3.5995	0
20/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	2341.7500	1998.8900	2.3418	1.9989	0
20/03/2026	R033 On 04-February-27			Bond Future	9.2576	9.0978	107.0215	107.7765	0
20/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	1614.1700	1900.3400	1.6142	1.9003	0
20/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	4523.5800	4054.7300	4.5236	4.0547	0
20/03/2026	R033 On 06-May-27			Bond Future	9.3602	9.2122	103.9469	104.6203	0
20/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	513.0000	630.7100	0.5130	0.6307	0
20/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	7259.5700	6703.8400	7.2596	6.7038	0
20/03/2026	R035 On 07-May-26			Bond Future	9.2171	9.0660	99.7041	100.5957	106,205
20/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	0.7100	3.9300	0.0007	0.0039	1,000
20/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	5639.9800	4751.6500	5.6400	4.7517	0
20/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	0.9700	5.0900	0.0010	0.0051	0
20/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	5514.2000	4626.7700	5.5142	4.6268	16,000
20/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	19.2200	60.2900	0.0192	0.0603	0
20/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	4035.3700	3184.8900	4.0354	3.1849	16,000
20/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	139.9800	305.3900	0.1400	0.3054	1,000
20/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	2687.0500	1960.9100	2.6871	1.9609	0
20/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	960.2900	1468.5000	0.9603	1.4685	0
20/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	1060.8100	677.4700	1.0608	0.6775	1,000
20/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	2742.8100	3504.9400	2.7428	3.5049	250
20/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	303.5500	174.1300	0.3036	0.1741	0
20/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	2837.8900	3607.1400	2.8379	3.6071	200
20/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	285.2400	162.9400	0.2852	0.1629	0
20/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	3079.3100	3864.8800	3.0793	3.8649	350
20/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	243.9600	137.9800	0.2440	0.1380	0
20/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	5282.1800	6145.3500	5.2822	6.1454	0
20/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	60.4600	32.0800	0.0605	0.0321	250
20/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	5387.3900	6252.3100	5.3874	6.2523	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	56.6000	29.9700	0.0566	0.0300	200
20/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	5650.6900	6519.5500	5.6507	6.5196	0
20/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	47.9700	25.2800	0.0480	0.0253	350
20/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	7907.7500	8794.6100	7.9078	8.7946	0
20/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	9.3200	4.6300	0.0093	0.0046	250
20/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	8011.7900	8899.0700	8.0118	8.8991	0
20/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	8.4300	4.1600	0.0084	0.0042	200
20/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	8271.5200	9159.7200	8.2715	9.1597	0
20/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	6.5300	3.1800	0.0065	0.0032	350
20/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	9046.7900	9936.7800	9.0468	9.9368	0
20/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	2.9400	1.3800	0.0029	0.0014	0
20/03/2026	R035 On 06-August-26			Bond Future	9.2972	9.1410	101.5166	102.4151	100
20/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	0.4400	1.4400	0.0004	0.0014	5,000
20/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	9717.7500	8820.2800	9.7178	8.8203	0
20/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	1.8600	5.4000	0.0019	0.0054	0
20/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	8435.8400	7540.9100	8.4358	7.5409	0
20/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	2.6000	7.3600	0.0026	0.0074	5,000
20/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	8118.8400	7225.1300	8.1188	7.2251	0
20/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	34.3800	72.6800	0.0344	0.0727	1,000
20/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	6022.2200	5162.0500	6.0222	5.1621	0
20/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	48.1600	97.6100	0.0482	0.0976	0
20/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	5727.6900	4878.6700	5.7277	4.8787	5,000
20/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	321.5500	512.5300	0.3216	0.5125	350
20/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	3756.0200	3048.5300	3.7560	3.0485	0
20/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	434.8500	667.0800	0.4349	0.6671	1,000
20/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	3392.2300	2725.9900	3.3922	2.7260	0
20/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	1169.5900	1586.2300	1.1696	1.5862	200
20/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	2131.6900	1649.8600	2.1317	1.6499	0
20/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	1398.9900	1856.8600	1.3990	1.8569	0
20/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	1899.1100	1458.5100	1.8991	1.4585	350
20/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	1429.1600	1892.0500	1.4292	1.8921	250
20/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	1871.7400	1436.1600	1.8717	1.4362	0
20/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	1986.1900	2529.4300	1.9862	2.5294	0
20/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	1457.1200	1101.8900	1.4571	1.1019	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
20/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	2889.8000	3528.2100	2.8898	3.5282	0
20/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	1010.2700	750.2100	1.0103	0.7502	200
20/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	3215.6100	3880.9400	3.2156	3.8809	0
20/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	891.3900	658.2500	0.8914	0.6583	350
20/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	3257.2100	3925.7300	3.2572	3.9257	0
20/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	877.5900	647.6400	0.8776	0.6476	250
20/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	5074.8000	5845.3300	5.0748	5.8453	0
20/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	459.7600	331.8200	0.4598	0.3318	200
20/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	5495.6200	6281.9600	5.4956	6.2820	0
20/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	399.1100	286.9800	0.3991	0.2870	250
20/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	9502.7900	10378.9200	9.5028	10.3789	0
20/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	66.9200	44.5800	0.0669	0.0446	0
20/03/2026	R035 On 05-November-26			Bond Future	9.3745	9.2173	98.8782	99.7604	0
20/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	18.2100	36.2000	0.0182	0.0362	600
20/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	8281.1700	7416.9600	8.2812	7.4170	0
20/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	217.2000	337.0800	0.2172	0.3371	0
20/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	5438.2800	4675.9600	5.4383	4.6760	600
20/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	640.5200	888.1700	0.6405	0.8882	200
20/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	3915.6700	3281.1200	3.9157	3.2811	0
20/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	979.1100	1299.8000	0.9791	1.2998	0
20/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	3270.4200	2708.9100	3.2704	2.7089	600
20/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	1850.9100	2307.2300	1.8509	2.3072	0
20/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	2267.7400	1841.8600	2.2677	1.8419	200
20/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	3604.7100	4225.2500	3.6047	4.2253	0
20/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	1267.8000	1006.1400	1.2678	1.0061	200
20/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	4534.7800	5211.4900	4.5348	5.2115	0
20/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	965.0800	759.5900	0.9651	0.7596	0
20/03/2026	R035 On 04-February-27			Bond Future	9.4556	9.3073	100.7395	101.5500	0
20/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	13.1900	23.6600	0.0132	0.0237	3,000
20/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	10192.5200	9392.4900	10.1925	9.3925	0
20/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	121.7400	184.5700	0.1217	0.1846	3,000
20/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	7267.4800	6519.8100	7.2675	6.5198	0
20/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	857.7900	1103.3600	0.8578	1.1034	0
20/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	4222.6900	3657.7600	4.2227	3.6578	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
20/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	1209.1300	1511.8200	1.2091	1.5118	0
20/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	3614.4800	3106.6700	3.6145	3.1067	0
20/03/2026	R035 On 06-May-27			Bond Future	9.5440	9.4055	98.0883	98.8248	0
20/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	165.1700	232.4200	0.1652	0.2324	0
20/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	7336.7000	6667.4700	7.3367	6.6675	0
20/03/2026	R038 On 07-May-26			Bond Future	9.5845	9.4438	110.2645	111.3196	4,431
20/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	12416.7000	13471.0500	12.4167	13.4711	0
20/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	1.4200	0.6700	0.0014	0.0007	0
20/03/2026	R038 On 06-August-26			Bond Future	9.6693	9.5245	112.2690	113.3329	0
20/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	13956.0400	15005.8300	13.9560	15.0058	0
20/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	44.0000	29.8300	0.0440	0.0298	0
20/03/2026	R038 On 05-November-26			Bond Future	9.7489	9.6034	108.8464	109.8934	0
20/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	7367.5800	8254.4500	7.3676	8.2545	0
20/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	727.0700	566.9900	0.7271	0.5670	0
20/03/2026	R038 On 04-February-27			Bond Future	9.8303	9.6928	110.8955	111.8644	0
20/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	2123.3700	2563.3600	2.1234	2.5634	0
20/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	3753.2200	3224.2900	3.7532	3.2243	0
20/03/2026	R038 On 06-May-27			Bond Future	9.9225	9.7937	107.4507	108.3385	0
20/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	236.7200	325.9700	0.2367	0.3260	0
20/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	9016.4800	8217.9800	9.0165	8.2180	0
20/03/2026	R053 On 07-May-26			Bond Future	9.6892	9.5130	119.7187	121.6864	77,719
20/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	18945.1500	20911.9200	18.9452	20.9119	0
20/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	1.6400	0.6400	0.0016	0.0006	0
20/03/2026	R053 On 06-August-26			Bond Future	9.7538	9.5731	121.8950	123.8873	0
20/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	0.5600	2.1700	0.0006	0.0022	530
20/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	20606.7500	18616.0200	20.6068	18.6160	0
20/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	21.5300	58.7200	0.0215	0.0587	0
20/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	13798.3000	11843.1500	13.7983	11.8432	0
20/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	623.9700	1036.5900	0.6240	1.0366	530
20/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	8113.5500	6533.8300	8.1136	6.5338	530
20/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	2350.8200	3313.3300	2.3508	3.3133	0
20/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	4042.9200	3013.0900	4.0429	3.0131	530
20/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	22813.0900	24793.4100	22.8131	24.7934	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	29.4000	17.3800	0.0294	0.0174	0
20/03/2026	R053 On 05-November-26			Bond Future	9.8135	9.6310	118.2710	120.2600	0
20/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	14327.1000	16104.7300	14.3271	16.1047	0
20/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	831.8500	620.5000	0.8319	0.6205	0
20/03/2026	R053 On 04-February-27			Bond Future	9.8736	9.6952	120.4975	122.4170	0
20/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	5472.4000	6613.8000	5.4724	6.6138	0
20/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	4248.1600	3470.0400	4.2482	3.4700	0
20/03/2026	R053 On 06-May-27			Bond Future	9.9403	9.7663	116.8511	118.6975	0
20/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	820.7400	1153.5500	0.8207	1.1536	0
20/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	12408.0800	10894.4600	12.4081	10.8945	0
20/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
20/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	57.1900	57.7800	0.0572	0.0578	0
20/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	57.1900	57.7800	0.0572	0.0578	0
20/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
20/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	66.3700	66.6000	0.0664	0.0666	0
20/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	66.3700	66.6000	0.0664	0.0666	0
20/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
20/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	42.2800	42.3700	0.0423	0.0424	0
20/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	42.2800	42.3700	0.0423	0.0424	0
20/03/2026	R202 On 07-May-26			Bond Future	295.4366	293.6725	295.4366	293.6725	772
20/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	17886.5500	16122.5400	17.8866	16.1225	0
20/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	R202 On 06-August-26			Bond Future	295.4769	293.6535	295.4769	293.6535	253
20/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	16616.8500	14793.5200	16.6169	14.7935	0
20/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	R202 On 05-November-26			Bond Future	300.9678	299.0144	300.9678	299.0144	0
20/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	20507.8300	18554.3700	20.5078	18.5544	0
20/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	R202 On 04-February-27			Bond Future	301.1997	298.9503	301.1997	298.9503	0
20/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	6469.7200	4220.3000	6.4697	4.2203	0
20/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	R202 On 06-May-27			Bond Future	306.8057	304.2474	306.8057	304.2474	0
20/03/2026	R202 On 06-May-27	306.99	Call	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
20/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	184.3200	2742.5600	0.1843	2.7426	0
20/03/2026	R209 On 07-May-26			Bond Future	9.3601	9.2091	80.9292	81.7675	45,933
20/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	8761.1000	9598.4700	8.7611	9.5985	0
20/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	1.7500	0.8000	0.0018	0.0008	0
20/03/2026	R209 On 06-August-26			Bond Future	9.4358	9.2805	82.4004	83.2463	770
20/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	9771.7800	10604.5900	9.7718	10.6046	0
20/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	37.8800	24.7600	0.0379	0.0248	0
20/03/2026	R209 On 05-November-26			Bond Future	9.5064	9.3502	80.7615	81.5961	0
20/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	4902.2000	5576.9700	4.9022	5.5770	0
20/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	727.7800	567.9700	0.7278	0.5680	0
20/03/2026	R209 On 04-February-27			Bond Future	9.5785	9.4300	82.2818	83.0598	0
20/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	30.2800	51.4200	0.0303	0.0514	3,237
20/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	8632.2800	7875.3300	8.6323	7.8753	0
20/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	731.0100	956.6100	0.7310	0.9566	0
20/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	4034.5000	3482.0100	4.0345	3.4820	3,237
20/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	1403.3300	1736.0800	1.4033	1.7361	0
20/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	2976.6100	2531.2700	2.9766	2.5313	0
20/03/2026	R209 On 06-May-27			Bond Future	9.6612	9.5210	80.6434	81.3622	0
20/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	110.4500	160.0300	0.1105	0.1600	4,620
20/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	7731.1200	7061.9200	7.7311	7.0619	0
20/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	191.2300	266.4400	0.1912	0.2664	0
20/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	6903.2200	6259.6500	6.9032	6.2597	0
20/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	1547.8800	1851.7800	1.5479	1.8518	0
20/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	3311.2500	2896.3700	3.3113	2.8964	4,620
20/03/2026	R210 On 07-May-26			Bond Future	260.5772	260.4630	260.5772	260.4630	1,096
20/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5177.2200	5063.0300	5.1772	5.0630	0
20/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	R210 On 06-August-26			Bond Future	265.3787	265.2382	265.3787	265.2382	0
20/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5538.6600	5398.1900	5.5387	5.3982	0
20/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	R210 On 05-November-26			Bond Future	266.7856	266.5566	266.7856	266.5566	0
20/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	13455.6100	13226.6100	13.4556	13.2266	0
20/03/2026	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
20/03/2026	R210 On 04-February-27			Bond Future	271.8678	271.4012	271.8678	271.4012	0
20/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	5837.8200	5371.1800	5.8378	5.3712	0
20/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	R210 On 06-May-27			Bond Future	273.3381	272.6232	273.3381	272.6232	0
20/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	2208.0800	1493.1900	2.2081	1.4932	0
20/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	R213 On 07-May-26			Bond Future	8.7483	8.5757	94.6339	95.2743	85,557
20/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	3821.8200	4445.8600	3.8218	4.4459	0
20/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	32.6500	16.3200	0.0327	0.0163	0
20/03/2026	R213 On 06-August-26			Bond Future	8.8408	8.6593	96.3543	96.9974	0
20/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	3249.6100	3797.9700	3.2496	3.7980	0
20/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	311.4800	216.7100	0.3115	0.2167	0
20/03/2026	R213 On 05-November-26			Bond Future	8.9328	8.7481	94.5721	95.1959	0
20/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1003.7600	1299.3000	1.0038	1.2993	0
20/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1621.0600	1292.7500	1.6211	1.2928	0
20/03/2026	R213 On 04-February-27			Bond Future	9.0329	8.8608	96.3523	96.9039	0
20/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	303.3300	419.0400	0.3033	0.4190	0
20/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	3207.9100	2772.0300	3.2079	2.7720	0
20/03/2026	R213 On 06-May-27			Bond Future	9.1500	8.9928	94.5721	95.0488	0
20/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	44.2100	67.7700	0.0442	0.0678	0
20/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	5004.3000	4551.2200	5.0043	4.5512	0
20/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	270.5200	359.8900	0.2705	0.3599	2,830
20/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	3416.3600	3029.0900	3.4164	3.0291	0
20/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	1740.0600	2009.9300	1.7401	2.0099	0
20/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1438.4600	1231.6900	1.4385	1.2317	2,830
20/03/2026	R214 On 07-May-26			Bond Future	9.7224	9.5564	76.2576	77.3205	38,763
20/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	10315.6800	11377.6500	10.3157	11.3777	0
20/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	1.5700	0.6500	0.0016	0.0007	0
20/03/2026	R214 On 06-August-26			Bond Future	9.7934	9.6231	77.6439	78.7189	0
20/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	12047.1700	13111.1000	12.0472	13.1111	0
20/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	29.1200	18.0300	0.0291	0.0180	0
20/03/2026	R214 On 05-November-26			Bond Future	9.8614	9.6898	75.7719	76.8415	0
20/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	7087.0800	8001.6900	7.0871	8.0017	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	666.2900	511.3100	0.6663	0.5113	0
20/03/2026	R214 On 04-February-27			Bond Future	9.9317	9.7654	77.1983	78.2201	0
20/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	2579.1600	3131.0100	2.5792	3.1310	0
20/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	2772.3600	2302.4300	2.7724	2.3024	0
20/03/2026	R214 On 06-May-27			Bond Future	10.0056	9.8452	75.3194	76.2914	0
20/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	288.9100	416.6600	0.2889	0.4167	0
20/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	7500.0700	6655.8500	7.5001	6.6559	0
20/03/2026	R248 On 07-May-26			Bond Future	9.7806	9.6095	92.4879	93.9231	276,980
20/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,620
20/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	13727.5800	12292.3100	13.7276	12.2923	0
20/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	0.1000	0.9700	0.0001	0.0010	1,620
20/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	9710.6700	8276.2700	9.7107	8.2763	0
20/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	63.3200	186.5900	0.0633	0.1866	0
20/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	5265.5500	3953.5500	5.2656	3.9536	0
20/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	68.9700	199.8400	0.0690	0.1998	0
20/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	5180.7000	3876.3000	5.1807	3.8763	0
20/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	14009.0900	15443.4400	14.0091	15.4434	0
20/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	1.5400	0.6200	0.0015	0.0006	0
20/03/2026	R248 On 06-August-26			Bond Future	9.8479	9.6725	94.1692	95.6219	0
20/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	377.9700	609.1600	0.3780	0.6092	0
20/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	7761.9100	6540.4000	7.7619	6.5404	1,762
20/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	3244.9800	4170.2900	3.2450	4.1703	0
20/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	2015.2100	1487.8200	2.0152	1.4878	1,762
20/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	17340.3200	18784.8300	17.3403	18.7848	0
20/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	20.3800	12.1900	0.0204	0.0122	0
20/03/2026	R248 On 05-November-26			Bond Future	9.9122	9.7351	91.4593	92.9081	0
20/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	10846.7600	12143.4800	10.8468	12.1435	0
20/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	612.2300	460.1500	0.6122	0.4602	0
20/03/2026	R248 On 04-February-27			Bond Future	9.9783	9.8057	93.1810	94.5748	0
20/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	4064.8900	4901.1500	4.0649	4.9012	0
20/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	3024.1400	2466.5800	3.0241	2.4666	0
20/03/2026	R248 On 06-May-27			Bond Future	10.0473	9.8796	90.4541	91.7907	0
20/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	593.0700	831.8200	0.5931	0.8318	0
20/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	9038.6800	7940.8100	9.0387	7.9408	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2026	R2R9 On 07-May-26			Bond Future	9.6633	9.5176	102.6540	103.7352	0
20/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	91804.3000	92885.5300	91.8043	92.8855	0
20/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	R2R9 On 06-August-26			Bond Future	9.7457	9.5959	104.5201	105.6114	0
20/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	91400.6200	92491.8900	91.4006	92.4919	0
20/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	R2R9 On 05-November-26			Bond Future	9.8230	9.6724	101.4596	102.5368	0
20/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	90489.5100	91566.7700	90.4895	91.5668	0
20/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	R2R9 On 04-February-27			Bond Future	9.9019	9.7585	103.3695	104.3760	0
20/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	2399.6100	2945.8600	2.3996	2.9459	0
20/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2482.6400	2022.4200	2.4826	2.0224	0
20/03/2026	R2R9 On 06-May-27			Bond Future	9.9907	9.8551	100.2907	101.2233	0
20/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	415.0700	548.2200	0.4151	0.5482	0
20/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	8809.8300	8010.4600	8.8098	8.0105	0
20/03/2026	R4R2 On 07-May-26			Bond Future	9.7866	9.6155	103.8404	105.2481	4,346
20/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	92751.2600	94159.0300	92.7513	94.1590	0
20/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	R4R2 On 06-August-26			Bond Future	9.8657	9.6898	105.7281	107.1517	0
20/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	92310.8000	93734.3800	92.3108	93.7344	0
20/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	R4R2 On 05-November-26			Bond Future	9.9398	9.7622	102.5636	103.9788	0
20/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	91341.0400	92756.2400	91.3410	92.7562	0
20/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	R4R2 On 04-February-27			Bond Future	10.0151	9.8430	104.4944	105.8437	0
20/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	3186.5100	4003.7800	3.1865	4.0038	0
20/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2300.4900	1768.4600	2.3005	1.7685	0
20/03/2026	R4R2 On 06-May-27			Bond Future	10.0991	9.9329	101.3102	102.5906	0
20/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	527.5100	734.1900	0.5275	0.7342	0
20/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	9461.6900	8387.9200	9.4617	8.3879	0
20/03/2026	RR87 On 07-May-26			Bond Future	7.5128	7.4053	102.6280	102.6885	0
20/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0.2274	0.8083	0.0002	0.0008	0
20/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	396.9574	337.0283	0.3970	0.3370	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2026	RR87 On 06-August-26			Bond Future	7.6196	7.4635	100.7449	100.7999	0
20/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.4722	1.2740	0.0005	0.0013	0
20/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	385.4122	331.2740	0.3854	0.3313	0
20/03/2026	RR87 On 05-November-26			Bond Future	7.8615	7.6631	102.5940	102.6167	0
20/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	296.9000	274.2300	0.2969	0.2742	0
20/03/2026	RR88 On 07-May-26			Bond Future	7.6325	7.5134	105.1729	105.3522	0
20/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.6541	2.3074	0.0007	0.0023	0
20/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1201.6641	1023.9574	1.2017	1.0240	0
20/03/2026	RR88 On 06-August-26			Bond Future	7.7035	7.5680	104.2495	104.4113	0
20/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	13.8343	24.6232	0.0138	0.0246	0
20/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1111.1543	960.1232	1.1112	0.9601	0
20/03/2026	RR88 On 05-November-26			Bond Future	7.7434	7.6082	105.5160	105.6566	0
20/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	17.3843	27.8071	0.0174	0.0278	0
20/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1098.3243	968.1771	1.0983	0.9682	0
20/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0