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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
23/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	2029 On 07-May-26			Bond Future	146.3658	146.3273	146.3658	146.3273	4,468
23/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4545.7900	4507.2500	4.5458	4.5073	0
23/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2029 On 06-August-26			Bond Future	149.0627	149.0235	149.0627	149.0235	0
23/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4962.6800	4923.5400	4.9627	4.9235	0
23/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2029 On 05-November-26			Bond Future	150.3524	150.3131	150.3524	150.3131	0
23/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2792.4200	2753.1000	2.7924	2.7531	0
23/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2029 On 04-February-27			Bond Future	153.2166	153.1765	153.2166	153.1765	0
23/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3496.5500	3456.5200	3.4966	3.4565	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2029 On 06-May-27			Bond Future	154.5607	154.5208	154.5607	154.5208	0
23/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1240.7400	1200.8200	1.2407	1.2008	0
23/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2030 On 07-May-26			Bond Future	8.2037	8.5172	101.5701	100.5913	144,093
23/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.1900	0.0100	0.0002	0.0000	1,000
23/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	3183.3200	4161.9100	3.1833	4.1619	0
23/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	35.4200	4.1500	0.0354	0.0042	1,000
23/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	1601.5700	2549.0700	1.6016	2.5491	0
23/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	145.3900	29.1900	0.1454	0.0292	0
23/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1041.7400	1904.3100	1.0417	1.9043	1,000
23/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	3651.8100	2710.5300	3.6518	2.7105	0
23/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	9.2500	46.7400	0.0093	0.0467	0
23/03/2026	2030 On 06-August-26			Bond Future	8.2867	8.6271	99.4070	98.4105	31,547
23/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	9.7600	1.4400	0.0098	0.0014	1,000
23/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	3245.4100	4233.6000	3.2454	4.2336	0
23/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	148.6100	45.6700	0.1486	0.0457	1,000
23/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	1865.7800	2759.3500	1.8658	2.7594	0
23/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	485.6600	213.8700	0.4857	0.2139	0
23/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1156.3700	1881.0900	1.1564	1.8811	1,000
23/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2890.3500	2092.1600	2.8904	2.0922	0
23/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	187.0900	385.4100	0.1871	0.3854	0
23/03/2026	2030 On 05-November-26			Bond Future	8.3479	8.7178	101.2315	100.2168	0
23/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	1080.4900	635.8400	1.0805	0.6358	0
23/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	964.4400	1534.4800	0.9644	1.5345	0
23/03/2026	2030 On 04-February-27			Bond Future	8.4123	8.8175	99.1296	98.0958	0
23/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	388.0800	180.3500	0.3881	0.1804	0
23/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	1923.5100	2749.5200	1.9235	2.7495	0
23/03/2026	2030 On 06-May-27			Bond Future	8.5189	8.9662	100.9511	99.8982	0
23/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	66.9000	19.0900	0.0669	0.0191	0
23/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	3082.9300	4088.0500	3.0829	4.0881	0
23/03/2026	2031 On 07-May-26			Bond Future	113.8685	113.8702	113.8685	113.8702	1,798
23/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	314.2800	325.0100	0.3143	0.3250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	285.8200	294.7900	0.2858	0.2948	0
23/03/2026	2031 On 06-August-26			Bond Future	113.5500	113.5522	113.5500	113.5522	1,727
23/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	370.9200	377.0900	0.3709	0.3771	0
23/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	630.9500	634.9400	0.6310	0.6349	0
23/03/2026	2031 On 05-November-26			Bond Future	115.6602	115.6625	115.6602	115.6625	0
23/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4171.1900	4173.5800	4.1712	4.1736	0
23/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	1.0400	1.1100	0.0010	0.0011	0
23/03/2026	2031 On 04-February-27			Bond Future	115.4013	115.4051	115.4013	115.4051	0
23/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	365.4000	369.5600	0.3654	0.3696	0
23/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	1144.1300	1144.5000	1.1441	1.1445	0
23/03/2026	2031 On 06-May-27			Bond Future	117.5486	117.5523	117.5486	117.5523	0
23/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1112.0700	1116.9400	1.1121	1.1169	0
23/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	433.5000	434.6600	0.4335	0.4347	0
23/03/2026	2032 On 07-May-26		Call	Bond Future	522.2000	166.2900	0.5222	0.1663	0
23/03/2026	2032 On 07-May-26			Bond Future	8.5932	8.9180	99.3716	97.9227	167,530
23/03/2026	2032 On 07-May-26		Put	Bond Future	1150.6200	2243.5600	1.1506	2.2436	0
23/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	6671.6200	5241.5300	6.6716	5.2415	0
23/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	3.5400	22.3000	0.0035	0.0223	0
23/03/2026	2032 On 06-August-26			Bond Future	8.6663	9.0097	101.1780	99.7028	230
23/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	6164.0800	4822.4000	6.1641	4.8224	0
23/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	103.5200	236.9800	0.1035	0.2370	0
23/03/2026	2032 On 05-November-26			Bond Future	8.7325	9.0958	98.8751	97.3731	0
23/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2636.3100	1734.6900	2.6363	1.7347	0
23/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	871.7300	1472.1500	0.8717	1.4722	0
23/03/2026	2032 On 04-February-27			Bond Future	8.8008	9.1863	100.7364	99.2061	0
23/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	1009.8800	544.5100	1.0099	0.5445	0
23/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	2306.1000	3371.0000	2.3061	3.3710	0
23/03/2026	2032 On 06-May-27			Bond Future	8.8864	9.2966	98.4290	96.8704	0
23/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	233.4100	92.5300	0.2334	0.0925	0
23/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	4515.1000	5932.8800	4.5151	5.9329	0
23/03/2026	2033 On 07-May-26			Bond Future	141.9332	141.8905	141.9332	141.8905	8,671
23/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	6773.1700	6730.4600	6.7732	6.7305	0
23/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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23/03/2026	2033 On 06-August-26			Bond Future	144.5484	144.5049	144.5484	144.5049	0
23/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	10298.4100	10254.9300	10.2984	10.2549	0
23/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2033 On 05-November-26			Bond Future	145.6521	145.6084	145.6521	145.6084	0
23/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	8392.1200	8348.4100	8.3921	8.3484	0
23/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2033 On 04-February-27			Bond Future	148.4267	148.3822	148.4267	148.3822	0
23/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	5716.6700	5672.1600	5.7167	5.6722	0
23/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2033 On 06-May-27			Bond Future	149.5765	149.5319	149.5765	149.5319	0
23/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	1633.5100	1678.1000	1.6335	1.6781	0
23/03/2026	2037 On 07-May-26			Bond Future	9.1785	9.5058	97.7800	95.6758	220,089
23/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	458.1900	91.8600	0.4582	0.0919	1,500
23/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	1632.9800	3370.8700	1.6330	3.3709	0
23/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	2366.0700	1055.2000	2.3661	1.0552	1,500
23/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	361.9900	1155.3400	0.3620	1.1553	0
23/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	5572.7600	3647.0700	5.5728	3.6471	0
23/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	45.6800	224.2100	0.0457	0.2242	1,500
23/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	10677.1600	8581.4000	10.6772	8.5814	142
23/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	1.0700	9.5300	0.0011	0.0095	0
23/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	12698.2300	10595.2200	12.6982	10.5952	0
23/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.1000	1.3100	0.0001	0.0013	0
23/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	18232.3700	16128.1500	18.2324	16.1282	0
23/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
23/03/2026	2037 On 06-August-26			Bond Future	9.2520	9.5922	95.2974	93.1550	230
23/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	5214.5400	3574.4100	5.2145	3.5744	2,541
23/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	469.8600	972.1100	0.4699	0.9721	0
23/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	8835.0500	6885.7200	8.8351	6.8857	0
23/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	152.7800	345.8300	0.1528	0.3458	2,541
23/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	11997.7200	9911.9900	11.9977	9.9120	0
23/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	32.7500	89.4000	0.0328	0.0894	2,541
23/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	14119.9100	11997.8400	14.1199	11.9978	0
23/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	9.4300	29.7400	0.0094	0.0297	0

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23/03/2026	2037 On 05-November-26			Bond Future	9.3127	9.6659	97.0465	94.8649	0
23/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2705.7200	1631.4500	2.7057	1.6315	4,490
23/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	1787.5800	2894.9100	1.7876	2.8949	0
23/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	6219.8000	4562.9800	6.2198	4.5630	0
23/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	690.4600	1215.2400	0.6905	1.2152	4,490
23/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	8182.1900	6351.2600	8.1822	6.3513	0
23/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	433.2600	783.9300	0.4333	0.7839	0
23/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	9236.8100	7330.7800	9.2368	7.3308	0
23/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	323.5800	599.1500	0.3236	0.5992	4,490
23/03/2026	2037 On 04-February-27			Bond Future	9.3750	9.7422	94.6155	92.3928	0
23/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	246.3500	83.6100	0.2464	0.0836	4,490
23/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	6237.3300	8297.2600	6.2373	8.2973	0
23/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	2104.1900	1206.7500	2.1042	1.2068	0
23/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	2505.2900	3830.5200	2.5053	3.8305	4,490
23/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2839.7100	1753.4400	2.8397	1.7534	0
23/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	2014.4100	3150.8100	2.0144	3.1508	0
23/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	4081.1900	2744.9300	4.0812	2.7449	0
23/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1455.6000	2342.0100	1.4556	2.3420	4,490
23/03/2026	2037 On 06-May-27			Bond Future	9.4522	9.8342	96.3538	94.0900	0
23/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	479.0500	201.7200	0.4791	0.2017	0
23/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	5930.8000	7917.2100	5.9308	7.9172	0
23/03/2026	2038 On 07-May-26			Bond Future	156.8714	156.8733	156.8714	156.8733	4,978
23/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	12341.4000	12343.2500	12.3414	12.3433	0
23/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2038 On 06-August-26			Bond Future	157.5678	157.5700	157.5678	157.5700	0
23/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	12847.7800	12850.0300	12.8478	12.8500	0
23/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2038 On 05-November-26			Bond Future	160.4959	160.4984	160.4959	160.4984	0
23/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	14185.8700	14188.3700	14.1859	14.1884	0
23/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2038 On 04-February-27			Bond Future	161.3177	161.3216	161.3177	161.3216	0
23/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	7487.7100	7491.6000	7.4877	7.4916	0
23/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2038 On 06-May-27			Bond Future	164.3205	164.3241	164.3205	164.3241	0

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23/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	1779.5000	1775.9100	1.7795	1.7759	0
23/03/2026	2040 On 07-May-26		Call	Bond Future	911.7800	229.7400	0.9118	0.2297	0
23/03/2026	2040 On 07-May-26			Bond Future	9.4030	9.7552	99.4144	96.8386	55,678
23/03/2026	2040 On 07-May-26		Put	Bond Future	1497.3500	3391.1900	1.4974	3.3912	0
23/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	2.8300	0.0500	0.0028	0.0001	27,500
23/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	5856.1600	8429.2600	5.8562	8.4293	0
23/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	9030.4100	6521.6700	9.0304	6.5217	1,460
23/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	11.5000	78.6400	0.0115	0.0786	0
23/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	11681.4000	9121.5100	11.6814	9.1215	0
23/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	2.0000	17.9900	0.0020	0.0180	0
23/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	14988.3900	12413.5000	14.9884	12.4135	0
23/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0600	1.0500	0.0001	0.0011	0
23/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	15279.7500	12704.6100	15.2798	12.7046	0
23/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0400	0.7800	0.0000	0.0008	1,460
23/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	17052.4000	14476.6400	17.0524	14.4766	0
23/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.1200	0.0000	0.0001	0
23/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	18110.7400	15534.8900	18.1107	15.5349	0
23/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	1,460
23/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	19793.0600	17217.1800	19.7931	17.2172	0
23/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2040 On 06-August-26			Bond Future	9.4756	9.8405	96.7110	94.0883	48,186
23/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	17282.7200	14674.7000	17.2827	14.6747	0
23/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	5.6200	20.2800	0.0056	0.0203	0
23/03/2026	2040 On 05-November-26			Bond Future	9.5363	9.9137	98.4860	95.8154	0
23/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	4206.7800	2647.0200	4.2068	2.6470	2,300
23/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	1561.5600	2672.4700	1.5616	2.6725	0
23/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	8335.3500	6188.5200	8.3354	6.1885	0
23/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	622.7600	1146.6000	0.6228	1.1466	2,300
23/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	10546.5900	8223.4300	10.5466	8.2234	0
23/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	386.1300	733.6400	0.3861	0.7336	0
23/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	11703.0200	9293.3400	11.7030	9.2933	0
23/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	265.0300	526.0200	0.2650	0.5260	2,300
23/03/2026	2040 On 04-February-27			Bond Future	9.5984	9.9893	95.8316	93.1107	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	406.6700	138.7500	0.4067	0.1388	2,300
23/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	6478.2900	8931.2400	6.4783	8.9312	0
23/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	3000.7000	1748.9100	3.0007	1.7489	0
23/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	2493.9800	3963.0600	2.4940	3.9631	2,300
23/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	4195.5800	2665.4500	4.1956	2.6655	0
23/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1880.4100	3071.1500	1.8804	3.0712	0
23/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	5397.7400	3647.9100	5.3977	3.6479	0
23/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1456.2500	2427.2900	1.4563	2.4273	2,300
23/03/2026	2040 On 06-May-27			Bond Future	9.6733	10.0784	97.5921	94.8209	0
23/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	671.8200	278.4300	0.6718	0.2784	0
23/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	6445.7300	8823.4800	6.4457	8.8235	0
23/03/2026	2043 On 07-May-26			Bond Future	122.5614	121.3786	122.5614	121.3786	0
23/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	10861.3500	9678.6300	10.8614	9.6786	0
23/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2043 On 06-August-26			Bond Future	121.9728	120.7688	121.9728	120.7688	3,416
23/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	11093.2057	9890.2993	11.0932	9.8903	0
23/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.3657	1.4793	0.0004	0.0015	0
23/03/2026	2043 On 05-November-26			Bond Future	124.2396	123.0134	124.2396	123.0134	0
23/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	11402.1059	10180.4638	11.4021	10.1805	0
23/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	2.5559	7.0638	0.0026	0.0071	0
23/03/2026	2043 On 04-February-27			Bond Future	123.7059	122.4581	123.7059	122.4581	0
23/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	6286.6528	5190.3670	6.2867	5.1904	0
23/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	210.7128	362.2370	0.2107	0.3622	0
23/03/2026	2043 On 06-May-27			Bond Future	126.0076	124.7362	126.0076	124.7362	0
23/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1489.8230	1044.8634	1.4898	1.0449	0
23/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	2962.2430	3788.6434	2.9622	3.7886	0
23/03/2026	2044 On 07-May-26		Call	Bond Future	235.2000	33.9700	0.2352	0.0340	0
23/03/2026	2044 On 07-May-26			Bond Future	9.4495	9.8164	96.4552	93.5405	143,537
23/03/2026	2044 On 07-May-26		Put	Bond Future	3780.0000	6493.5000	3.7800	6.4935	0
23/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	4531.5400	2285.3700	4.5315	2.2854	0
23/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	209.0700	877.6300	0.2091	0.8776	15,000
23/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	16503.5000	13589.6800	16.5035	13.5897	0
23/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0500	0.9600	0.0001	0.0010	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2026	2044 On 06-August-26			Bond Future	9.5152	9.8941	93.8233	90.8556	4,100
23/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	622.7800	201.2800	0.6228	0.2013	0
23/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	4898.1100	7444.2800	4.8981	7.4443	7,000
23/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	1098.0900	391.1200	1.0981	0.3911	0
23/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	3262.7200	5523.4200	3.2627	5.5234	7,000
23/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	3328.1500	1756.5900	3.3282	1.7566	0
23/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	1472.0800	2868.1900	1.4721	2.8682	14,500
23/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	19497.6600	16541.6500	19.4977	16.5417	0
23/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	3.9800	15.6400	0.0040	0.0156	0
23/03/2026	2044 On 05-November-26			Bond Future	9.5699	9.9606	95.5453	92.5233	0
23/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	12855.5400	10123.2800	12.8555	10.1233	0
23/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	283.2500	572.9500	0.2833	0.5730	0
23/03/2026	2044 On 04-February-27			Bond Future	9.6256	10.0290	92.9607	89.8819	0
23/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	5851.5500	3891.8500	5.8516	3.8919	0
23/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1659.7200	2778.8300	1.6597	2.7788	0
23/03/2026	2044 On 06-May-27			Bond Future	9.6920	10.1087	94.6685	91.5328	0
23/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	1159.6600	523.8000	1.1597	0.5238	0
23/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	6073.0700	8572.8700	6.0731	8.5729	0
23/03/2026	2046 On 07-May-26			Bond Future	133.9786	137.3768	133.9786	137.3768	18,662
23/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	9028.5700	12426.7500	9.0286	12.4268	0
23/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2046 On 06-August-26			Bond Future	136.4473	139.9081	136.4473	139.9081	0
23/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	14067.2900	17528.0900	14.0673	17.5281	0
23/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2046 On 05-November-26			Bond Future	136.6571	140.1829	136.6571	140.1829	0
23/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	11177.0500	14702.9200	11.1771	14.7029	0
23/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2046 On 04-February-27			Bond Future	139.2603	142.8533	139.2603	142.8533	0
23/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	8170.2800	11763.3300	8.1703	11.7633	0
23/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2046 On 06-May-27			Bond Future	139.4823	143.1438	139.4823	143.1438	0
23/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	9507.6800	5846.2500	9.5077	5.8463	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2026	2050 On 07-May-26			Bond Future	137.5222	141.4947	137.5222	141.4947	17,225
23/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	13452.1800	17424.6700	13.4522	17.4247	0
23/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2050 On 06-August-26			Bond Future	137.6120	141.6580	137.6120	141.6580	0
23/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	14342.0400	18387.9900	14.3420	18.3880	0
23/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2050 On 05-November-26			Bond Future	140.1693	144.2904	140.1693	144.2904	0
23/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	16329.3000	20450.4200	16.3293	20.4504	0
23/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2050 On 04-February-27			Bond Future	140.3496	144.5508	140.3496	144.5508	0
23/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	7959.6300	12160.7500	7.9596	12.1608	0
23/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2050 On 06-May-27			Bond Future	142.9619	147.2410	142.9619	147.2410	0
23/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	7498.1300	3219.0500	7.4981	3.2191	0
23/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	AL37 On 07-May-26			Index Future	1250.4410	1235.2530	1250.4410	1,235.2530	0
23/03/2026	AL37 On 06-August-26			Index Future	1272.9260	1257.4670	1272.9260	1,257.4670	0
23/03/2026	AL37 On 05-November-26			Index Future	1296.5270	1280.7860	1296.5270	1,280.7860	0
23/03/2026	AL37 On 04-February-27			Index Future	1320.9300	1304.8930	1320.9300	1,304.8930	0
23/03/2026	AL37 On 06-May-27			Index Future	1345.2460	1328.9080	1345.2460	1,328.9080	0
23/03/2026	AL7T On 07-May-26			Index Future	1605.2110	1573.2020	1605.2110	1,573.2020	0
23/03/2026	AL7T On 06-August-26			Index Future	1634.0750	1601.4940	1634.0750	1,601.4940	0
23/03/2026	AL7T On 05-November-26			Index Future	1664.3720	1631.1920	1664.3720	1,631.1920	0
23/03/2026	AL7T On 04-February-27			Index Future	1695.6980	1661.8960	1695.6980	1,661.8960	0
23/03/2026	AL7T On 06-May-27			Index Future	1726.9140	1692.4810	1726.9140	1,692.4810	0
23/03/2026	ALBI On 07-May-26			Index Future	1362.7300	1333.7120	1362.7300	1,333.7120	79
23/03/2026	ALBI On 06-August-26			Index Future	1387.2330	1357.6960	1387.2330	1,357.6960	0
23/03/2026	ALBI On 05-November-26			Index Future	1412.9540	1382.8740	1412.9540	1,382.8740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2026	ALBI On 04-February-27			Index Future	1439.5480	1408.9030	1439.5480	1,408.9030	0
23/03/2026	ALBI On 06-May-27			Index Future	1466.0480	1434.8320	1466.0480	1,434.8320	0
23/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	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
23/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	ES33 On 07-May-26			Bond Future	9.3457	9.6744	91.5137	89.9191	0
23/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	10633.1400	9038.5400	10.6331	9.0385	0
23/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	ES33 On 06-August-26			Bond Future	9.4351	9.7797	93.1999	91.5760	0
23/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	11331.2500	9707.3200	11.3313	9.7073	0
23/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	ES33 On 05-November-26			Bond Future	9.5223	9.8835	91.1386	89.4846	0
23/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	5810.2300	4156.1800	5.8102	4.1562	0
23/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	ES33 On 04-February-27			Bond Future	9.6156	9.9953	92.8748	91.1893	0
23/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	378.2600	0.0000	0.3783	0.0000	0
23/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	1307.2200	0.0000	1.3072	0
23/03/2026	ES33 On 06-May-27			Bond Future	9.7204	10.1199	90.8083	89.0913	0
23/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	4117.0400	5834.0600	4.1170	5.8341	0
23/03/2026	ES42 On 07-May-26			Bond Future	9.7739	10.1309	90.1968	87.6147	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	15555.4300	12973.2800	15.5554	12.9733	0
23/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	ES42 On 06-August-26			Bond Future	9.8460	10.2150	91.8589	89.2292	0
23/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17384.5700	14754.8800	17.3846	14.7549	0
23/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	ES42 On 05-November-26			Bond Future	9.9137	10.2951	89.3019	86.6234	0
23/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11337.1200	8658.6100	11.3371	8.6586	0
23/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	ES42 On 04-February-27			Bond Future	9.9819	10.3762	91.0032	88.2738	0
23/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2143.2700	0.0000	2.1433	0.0000	0
23/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	586.1200	0.0000	0.5861	0
23/03/2026	ES42 On 06-May-27			Bond Future	10.0596	10.4678	88.4319	85.6514	0
23/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	5310.4900	8090.9400	5.3105	8.0909	0
23/03/2026	GOVI On 07-May-26			GOVI	1335.9770	1306.7450	1335.9770	1,306.7450	619
23/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1589770.0000	1297450.0000	158.9770	129.7450	0
23/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	GOVI On 06-August-26			GOVI	1359.9990	1330.2450	1359.9990	1,330.2450	0
23/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1709990.0000	1412450.0000	170.9990	141.2450	0
23/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	GOVI On 05-November-26			GOVI	1385.2150	1354.9130	1385.2150	1,354.9130	0
23/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1082150.0000	779130.0000	108.2150	77.9130	0
23/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	GOVI On 04-February-27			GOVI	1411.2870	1380.4160	1411.2870	1,380.4160	0
23/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	422870.0000	114160.0000	42.2870	11.4160	0
23/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	GOVI On 06-May-27			GOVI	1437.2670	1405.8210	1437.2670	1,405.8210	0
23/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	102670.0000	0.0000	10.2670	0.0000	0
23/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	211790.0000	0.0000	21.1790	0
23/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/03/2026	I258 On 07-May-26			Bond Future	126.1225	126.1241	126.1225	126.1241	0
23/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	12392.4511	12394.0923	12.3925	12.3941	0
23/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0011	0.0023	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
23/03/2026	I258 On 06-August-26			Bond Future	125.5998	125.6018	125.5998	125.6018	0
23/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	12654.1363	12656.6512	12.6541	12.6567	0
23/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	4.3763	4.8712	0.0044	0.0049	0
23/03/2026	I258 On 05-November-26			Bond Future	127.9339	127.9361	127.9339	127.9361	0
23/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	13013.4455	13017.0242	13.0134	13.0170	0
23/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	29.5655	30.9642	0.0296	0.0310	0
23/03/2026	I258 On 04-February-27			Bond Future	127.4707	127.4746	127.4707	127.4746	0
23/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	8963.6075	8973.5206	8.9636	8.9735	0
23/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	392.9075	398.9406	0.3929	0.3989	0
23/03/2026	I258 On 06-May-27			Bond Future	129.8423	129.8462	129.8423	129.8462	0
23/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	1459.6225	1471.1503	1.4596	1.4712	0
23/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	6397.3025	6404.9403	6.3973	6.4049	0
23/03/2026	IGOV On 07-May-26			Index Future	430.8480	434.5550	430.8480	434.5550	263
23/03/2026	IGOV On 06-August-26			Index Future	438.7010	442.4760	438.7010	442.4760	0
23/03/2026	IGOV On 05-November-26			Index Future	446.9380	450.7850	446.9380	450.7850	0
23/03/2026	IGOV On 04-February-27			Index Future	455.4520	459.3730	455.4520	459.3730	0
23/03/2026	IGOV On 06-May-27			Index Future	463.9360	467.9270	463.9360	467.9270	0
23/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	8.3720	0
23/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
23/03/2026	R033 On 07-May-26			Bond Future	8.6824	9.0013	107.8518	106.1719	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
23/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	8587.4700	6964.3700	8.5875	6.9644	0
23/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	23.8900	80.7300	0.0239	0.0807	0
23/03/2026	R033 On 06-August-26			Bond Future	8.7538	9.0895	109.8124	108.1020	223
23/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	7824.0100	6405.3700	7.8240	6.4054	0
23/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	465.9300	757.6700	0.4659	0.7577	0
23/03/2026	R033 On 05-November-26			Bond Future	8.8183	9.1719	106.7857	105.0441	0
23/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	4149.6500	3108.9500	4.1497	3.1090	0
23/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1640.7800	2341.7500	1.6408	2.3418	0
23/03/2026	R033 On 04-February-27			Bond Future	8.8845	9.2576	108.7960	107.0215	0
23/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	2312.9100	1614.1700	2.3129	1.6142	0
23/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	3447.8900	4523.5800	3.4479	4.5236	0
23/03/2026	R033 On 06-May-27			Bond Future	8.9657	9.3602	105.7541	103.9469	0
23/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	859.8400	513.0000	0.8598	0.5130	0
23/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	5799.1800	7259.5700	5.7992	7.2596	0
23/03/2026	R035 On 07-May-26			Bond Future	8.8945	9.2171	101.6203	99.7041	106,205
23/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	14.4500	0.7100	0.0145	0.0007	1,000
23/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	3737.5900	5639.9800	3.7376	5.6400	0
23/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	18.1000	0.9700	0.0181	0.0010	0
23/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	3615.2000	5514.2000	3.6152	5.5142	16,000
23/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	151.5100	19.2200	0.1515	0.0192	0
23/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	2251.5300	4035.3700	2.2515	4.0354	16,000
23/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	589.0400	139.9800	0.5890	0.1400	1,000
23/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	1219.9800	2687.0500	1.2200	2.6871	0
23/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	2149.3100	960.2900	2.1493	0.9603	0
23/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	333.7000	1060.8100	0.3337	1.0608	1,000
23/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	4423.2500	2742.8100	4.4233	2.7428	250
23/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	67.8600	303.5500	0.0679	0.3036	0
23/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	4531.6200	2837.8900	4.5316	2.8379	200
23/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	62.8400	285.2400	0.0628	0.2852	0
23/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	4803.3300	3079.3100	4.8033	3.0793	350
23/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	51.8500	243.9600	0.0519	0.2440	0
23/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	7147.6800	5282.1800	7.1477	5.2822	0
23/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	9.8300	60.4600	0.0098	0.0605	250
23/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	7256.0200	5387.3900	7.2560	5.3874	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	9.1000	56.6000	0.0091	0.0566	200
23/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	7526.3600	5650.6900	7.5264	5.6507	0
23/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	7.5100	47.9700	0.0075	0.0480	350
23/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	9815.6500	7907.7500	9.8157	7.9078	0
23/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	1.0900	9.3200	0.0011	0.0093	250
23/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	9920.4500	8011.7900	9.9205	8.0118	0
23/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.9600	8.4300	0.0010	0.0084	200
23/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	10181.8300	8271.5200	10.1818	8.2715	0
23/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.7100	6.5300	0.0007	0.0065	350
23/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	10960.2500	9046.7900	10.9603	9.0468	0
23/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.2700	2.9400	0.0003	0.0029	0
23/03/2026	R035 On 06-August-26			Bond Future	8.9604	9.2972	103.4675	101.5166	100
23/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	4.2300	0.4400	0.0042	0.0004	5,000
23/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	7770.6400	9717.7500	7.7706	9.7178	0
23/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	14.4600	1.8600	0.0145	0.0019	0
23/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	6497.5400	8435.8400	6.4975	8.4358	0
23/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	19.2400	2.6000	0.0192	0.0026	5,000
23/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	6184.5800	8118.8400	6.1846	8.1188	0
23/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	147.3400	34.3800	0.1473	0.0344	1,000
23/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	4184.2800	6022.2200	4.1843	6.0222	0
23/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	190.5600	48.1600	0.1906	0.0482	0
23/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	3919.1900	5727.6900	3.9192	5.7277	5,000
23/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	804.6900	321.5500	0.8047	0.3216	350
23/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	2288.2600	3756.0200	2.2883	3.7560	0
23/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	1011.1900	434.8500	1.0112	0.4349	1,000
23/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	2017.6700	3392.2300	2.0177	3.3922	0
23/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	2145.4400	1169.5900	2.1454	1.1696	200
23/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	1156.6400	2131.6900	1.1566	2.1317	0
23/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	2461.4500	1398.9900	2.4615	1.3990	0
23/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	1010.6700	1899.1100	1.0107	1.8991	350
23/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	2502.1100	1429.1600	2.5021	1.4292	250
23/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	993.7900	1871.7400	0.9938	1.8717	0
23/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	3225.3500	1986.1900	3.2254	1.9862	0
23/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	745.3800	1457.1200	0.7454	1.4571	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
23/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	4322.8800	2889.8000	4.3229	2.8898	0
23/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	492.4500	1010.2700	0.4925	1.0103	200
23/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	4703.0600	3215.6100	4.7031	3.2156	0
23/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	427.9400	891.3900	0.4279	0.8914	350
23/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	4751.0800	3257.2100	4.7511	3.2572	0
23/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	420.5600	877.5900	0.4206	0.8776	250
23/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	6772.3900	5074.8000	6.7724	5.0748	0
23/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	206.4500	459.7600	0.2065	0.4598	200
23/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	7224.5300	5495.6200	7.2245	5.4956	0
23/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	177.1200	399.1100	0.1771	0.3991	250
23/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	11410.5500	9502.7900	11.4106	9.5028	0
23/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	23.7800	66.9200	0.0238	0.0669	0
23/03/2026	R035 On 05-November-26			Bond Future	9.0231	9.3745	100.8648	98.8782	0
23/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	74.4900	18.2100	0.0745	0.0182	600
23/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	6350.8900	8281.1700	6.3509	8.2812	0
23/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	538.8200	217.2000	0.5388	0.2172	0
23/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	3773.3400	5438.2800	3.7733	5.4383	600
23/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1263.9600	640.5200	1.2640	0.6405	200
23/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	2552.5500	3915.6700	2.5526	3.9157	0
23/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1768.0300	979.1100	1.7680	0.9791	0
23/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	2072.7800	3270.4200	2.0728	3.2704	600
23/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2938.9100	1850.9100	2.9389	1.8509	0
23/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1369.1800	2267.7400	1.3692	2.2677	200
23/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	5044.6400	3604.7100	5.0446	3.6047	0
23/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	721.1700	1267.8000	0.7212	1.2678	200
23/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	6093.0700	4534.7800	6.0931	4.5348	0
23/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	536.8100	965.0800	0.5368	0.9651	0
23/03/2026	R035 On 04-February-27			Bond Future	9.0882	9.4556	102.7634	100.7395	0
23/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	50.2100	13.1900	0.0502	0.0132	3,000
23/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	8205.6400	10192.5200	8.2056	10.1925	0
23/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	317.0300	121.7400	0.3170	0.1217	3,000
23/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	5438.8700	7267.4800	5.4389	7.2675	0
23/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1537.9500	857.7900	1.5380	0.8578	0
23/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	2878.9500	4222.6900	2.8790	4.2227	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
23/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	2032.4200	1209.1300	2.0324	1.2091	0
23/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	2413.8700	3614.4800	2.4139	3.6145	0
23/03/2026	R035 On 06-May-27			Bond Future	9.1597	9.5440	100.1497	98.0883	0
23/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	399.2900	165.1700	0.3993	0.1652	0
23/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	5509.4300	7336.7000	5.5094	7.3367	0
23/03/2026	R038 On 07-May-26			Bond Future	9.2523	9.5845	112.7787	110.2645	4,522
23/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	14929.6100	12416.7000	14.9296	12.4167	0
23/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.1000	1.4200	0.0001	0.0014	0
23/03/2026	R038 On 06-August-26			Bond Future	9.3241	9.6693	114.8288	112.2690	0
23/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	16486.3200	13956.0400	16.4863	13.9560	0
23/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	14.4000	44.0000	0.0144	0.0440	0
23/03/2026	R038 On 05-November-26			Bond Future	9.3903	9.7489	111.4532	108.8464	0
23/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	9615.6100	7367.5800	9.6156	7.3676	0
23/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	368.3700	727.0700	0.3684	0.7271	0
23/03/2026	R038 On 04-February-27			Bond Future	9.4575	9.8303	113.5512	110.8955	0
23/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	3427.2400	2123.3700	3.4272	2.1234	0
23/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	2401.3700	3753.2200	2.4014	3.7532	0
23/03/2026	R038 On 06-May-27			Bond Future	9.5346	9.9225	110.1555	107.4507	0
23/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	579.4400	236.7200	0.5794	0.2367	0
23/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	6654.4000	9016.4800	6.6544	9.0165	0
23/03/2026	R053 On 07-May-26			Bond Future	9.3281	9.6892	123.8119	119.7187	77,719
23/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	23036.7900	18945.1500	23.0368	18.9452	0
23/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0900	1.6400	0.0001	0.0016	0
23/03/2026	R053 On 06-August-26			Bond Future	9.3816	9.7538	126.0625	121.8950	0
23/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	6.8000	0.5600	0.0068	0.0006	530
23/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	16445.4300	20606.7500	16.4454	20.6068	0
23/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	140.0100	21.5300	0.1400	0.0215	0
23/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	9749.2200	13798.3000	9.7492	13.7983	0
23/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1631.7800	623.9700	1.6318	0.6240	530
23/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	4953.8000	8113.5500	4.9538	8.1136	530
23/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	4534.3800	2350.8200	4.5344	2.3508	0
23/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	2058.9200	4042.9200	2.0589	4.0429	530
23/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	26959.2600	22813.0900	26.9593	22.8131	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	8.0100	29.4000	0.0080	0.0294	0
23/03/2026	R053 On 05-November-26			Bond Future	9.4302	9.8135	122.5148	118.2710	0
23/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	18158.8200	14327.1000	18.1588	14.3271	0
23/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	419.7100	831.8500	0.4197	0.8319	0
23/03/2026	R053 On 04-February-27			Bond Future	9.4786	9.8736	124.8212	120.4975	0
23/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	8164.6100	5472.4000	8.1646	5.4724	0
23/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	2616.6800	4248.1600	2.6167	4.2482	0
23/03/2026	R053 On 06-May-27			Bond Future	9.5330	9.9403	121.2545	116.8511	0
23/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	1743.7100	820.7400	1.7437	0.8207	0
23/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	8927.6000	12408.0800	8.9276	12.4081	0
23/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
23/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	55.3700	57.1900	0.0554	0.0572	0
23/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	55.3700	57.1900	0.0554	0.0572	0
23/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
23/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	65.6500	66.3700	0.0657	0.0664	0
23/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	65.6500	66.3700	0.0657	0.0664	0
23/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
23/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	42.0000	42.2800	0.0420	0.0423	0
23/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	42.0000	42.2800	0.0420	0.0423	0
23/03/2026	R202 On 07-May-26			Bond Future	295.4325	295.4366	295.4325	295.4366	772
23/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	17882.5400	17886.5500	17.8825	17.8866	0
23/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	R202 On 06-August-26			Bond Future	295.4725	295.4769	295.4725	295.4769	253
23/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	16612.5100	16616.8500	16.6125	16.6169	0
23/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	R202 On 05-November-26			Bond Future	300.9629	300.9678	300.9629	300.9678	0
23/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	20502.9400	20507.8300	20.5029	20.5078	0
23/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	R202 On 04-February-27			Bond Future	301.1923	301.1997	301.1923	301.1997	0
23/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	6462.2600	6469.7200	6.4623	6.4697	0
23/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	R202 On 06-May-27			Bond Future	306.7985	306.8057	306.7985	306.8057	0
23/03/2026	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
23/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	191.5300	184.3200	0.1915	0.1843	0
23/03/2026	R209 On 07-May-26			Bond Future	9.0332	9.3601	82.7589	80.9292	45,933
23/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	10589.1700	8761.1000	10.5892	8.7611	0
23/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.1400	1.7500	0.0001	0.0018	0
23/03/2026	R209 On 06-August-26			Bond Future	9.0966	9.4358	84.2633	82.4004	770
23/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	11609.3200	9771.7800	11.6093	9.7718	0
23/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	12.5300	37.8800	0.0125	0.0379	0
23/03/2026	R209 On 05-November-26			Bond Future	9.1543	9.5064	82.6584	80.7615	0
23/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	6464.9700	4902.2000	6.4650	4.9022	0
23/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	393.6000	727.7800	0.3936	0.7278	0
23/03/2026	R209 On 04-February-27			Bond Future	9.2128	9.5785	84.2144	82.2818	0
23/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	101.2100	30.2800	0.1012	0.0303	3,237
23/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	6770.5500	8632.2800	6.7706	8.6323	0
23/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1358.0700	731.0100	1.3581	0.7310	0
23/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	2728.9000	4034.5000	2.7289	4.0345	3,237
23/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	2295.8000	1403.3300	2.2958	1.4033	0
23/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	1936.4200	2976.6100	1.9364	2.9766	0
23/03/2026	R209 On 06-May-27			Bond Future	9.2809	9.6612	82.6118	80.6434	0
23/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	281.9200	110.4500	0.2819	0.1105	4,620
23/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	5934.2500	7731.1200	5.9343	7.7311	0
23/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	442.6600	191.2300	0.4427	0.1912	0
23/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	5186.3100	6903.2200	5.1863	6.9032	0
23/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2447.3800	1547.8800	2.4474	1.5479	0
23/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	2242.4100	3311.2500	2.2424	3.3113	4,620
23/03/2026	R210 On 07-May-26			Bond Future	261.0755	260.5772	261.0755	260.5772	1,096
23/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5675.4500	5177.2200	5.6755	5.1772	0
23/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	R210 On 06-August-26			Bond Future	265.8859	265.3787	265.8859	265.3787	0
23/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	6045.9000	5538.6600	6.0459	5.5387	0
23/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	R210 On 05-November-26			Bond Future	267.3010	266.7856	267.3010	266.7856	0
23/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	13970.9800	13455.6100	13.9710	13.4556	0
23/03/2026	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
23/03/2026	R210 On 04-February-27			Bond Future	272.3929	271.8678	272.3929	271.8678	0
23/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	6362.9300	5837.8200	6.3629	5.8378	0
23/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	R210 On 06-May-27			Bond Future	273.8708	273.3381	273.8708	273.3381	0
23/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	2740.8100	2208.0800	2.7408	2.2081	0
23/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	R213 On 07-May-26			Bond Future	8.4274	8.7483	95.8286	94.6339	85,542
23/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	4989.6500	3821.8200	4.9897	3.8218	0
23/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	5.7800	32.6500	0.0058	0.0327	0
23/03/2026	R213 On 06-August-26			Bond Future	8.4988	8.8408	97.5706	96.3543	0
23/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	4298.6300	3249.6100	4.2986	3.2496	0
23/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	144.1400	311.4800	0.1441	0.3115	0
23/03/2026	R213 On 05-November-26			Bond Future	8.5675	8.9328	95.8106	94.5721	0
23/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1623.2700	1003.7600	1.6233	1.0038	0
23/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1002.0100	1621.0600	1.0020	1.6211	0
23/03/2026	R213 On 04-February-27			Bond Future	8.6409	9.0329	97.6141	96.3523	0
23/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	603.8200	303.3300	0.6038	0.3033	0
23/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	2246.5500	3207.9100	2.2466	3.2079	0
23/03/2026	R213 On 06-May-27			Bond Future	8.7283	9.1500	95.8574	94.5721	0
23/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	128.1900	44.2100	0.1282	0.0442	0
23/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	3803.0400	5004.3000	3.8030	5.0043	0
23/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	552.9400	270.5200	0.5529	0.2705	2,830
23/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	2413.5400	3416.3600	2.4135	3.4164	0
23/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2507.4600	1740.0600	2.5075	1.7401	0
23/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	920.6200	1438.4600	0.9206	1.4385	2,830
23/03/2026	R214 On 07-May-26			Bond Future	9.3661	9.7224	78.5653	76.2576	38,763
23/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	12621.9800	10315.6800	12.6220	10.3157	0
23/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.1000	1.5700	0.0001	0.0016	0
23/03/2026	R214 On 06-August-26			Bond Future	9.4257	9.7934	79.9935	77.6439	0
23/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	14376.1400	12047.1700	14.3761	12.0472	0
23/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	8.4700	29.1200	0.0085	0.0291	0
23/03/2026	R214 On 05-November-26			Bond Future	9.4822	9.8614	78.1646	75.7719	0
23/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	9162.3600	7087.0800	9.1624	7.0871	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	348.9000	666.2900	0.3489	0.6663	0
23/03/2026	R214 On 04-February-27			Bond Future	9.5402	9.9317	79.6359	77.1983	0
23/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	3973.0600	2579.1600	3.9731	2.5792	0
23/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1728.6100	2772.3600	1.7286	2.7724	0
23/03/2026	R214 On 06-May-27			Bond Future	9.6016	10.0056	77.8021	75.3194	0
23/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	685.6400	288.9100	0.6856	0.2889	0
23/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	5414.1800	7500.0700	5.4142	7.5001	0
23/03/2026	R248 On 07-May-26			Bond Future	9.4143	9.7806	95.6050	92.4879	276,608
23/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	1,620
23/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	10610.4300	13727.5800	10.6104	13.7276	0
23/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	5.4800	0.1000	0.0055	0.0001	1,620
23/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	6598.8900	9710.6700	6.5989	9.7107	0
23/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	459.5500	63.3200	0.4596	0.0633	0
23/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	2544.6200	5265.5500	2.5446	5.2656	0
23/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	485.9500	68.9700	0.4860	0.0690	0
23/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	2480.5200	5180.7000	2.4805	5.1807	0
23/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	17124.8000	14009.0900	17.1248	14.0091	0
23/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0900	1.5400	0.0001	0.0015	0
23/03/2026	R248 On 06-August-26			Bond Future	9.4704	9.8479	97.3429	94.1692	0
23/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	966.6500	377.9700	0.9667	0.3780	0
23/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	5176.8700	7761.9100	5.1769	7.7619	1,762
23/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	5372.4900	3244.9800	5.3725	3.2450	0
23/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	969.0000	2015.2100	0.9690	2.0152	1,762
23/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	20499.0400	17340.3200	20.4990	17.3403	0
23/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	5.3800	20.3800	0.0054	0.0204	0
23/03/2026	R248 On 05-November-26			Bond Future	9.5233	9.9122	94.6912	91.4593	0
23/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	13771.0200	10846.7600	13.7710	10.8468	0
23/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	304.6200	612.2300	0.3046	0.6122	0
23/03/2026	R248 On 04-February-27			Bond Future	9.5773	9.9783	96.4736	93.1810	0
23/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	6143.0900	4064.8900	6.1431	4.0649	0
23/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1809.6600	3024.1400	1.8097	3.0241	0
23/03/2026	R248 On 06-May-27			Bond Future	9.6340	10.0473	93.8075	90.4541	0
23/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	1300.4500	593.0700	1.3005	0.5931	0
23/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	6392.6500	9038.6800	6.3927	9.0387	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2026	R2R9 On 07-May-26			Bond Future	9.3365	9.6633	105.1010	102.6540	0
23/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	94251.2900	91804.3000	94.2513	91.8043	0
23/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	R2R9 On 06-August-26			Bond Future	9.4069	9.7457	107.0116	104.5201	0
23/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	93892.0500	91400.6200	93.8921	91.4006	0
23/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	R2R9 On 05-November-26			Bond Future	9.4718	9.8230	103.9965	101.4596	0
23/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	93026.4600	90489.5100	93.0265	90.4895	0
23/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	R2R9 On 04-February-27			Bond Future	9.5375	9.9019	105.9543	103.3695	0
23/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	3910.3300	2399.6100	3.9103	2.3996	0
23/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1408.5900	2482.6400	1.4086	2.4826	0
23/03/2026	R2R9 On 06-May-27			Bond Future	9.6124	9.9907	102.9232	100.2907	0
23/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	858.0800	415.0700	0.8581	0.4151	0
23/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	6620.3600	8809.8300	6.6204	8.8098	0
23/03/2026	R4R2 On 07-May-26			Bond Future	9.4247	9.7866	106.8516	103.8404	4,346
23/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	95762.4900	92751.2600	95.7625	92.7513	0
23/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	R4R2 On 06-August-26			Bond Future	9.4913	9.8657	108.7939	105.7281	0
23/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95376.6700	92310.8000	95.3767	92.3108	0
23/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	R4R2 On 05-November-26			Bond Future	9.5527	9.9398	105.6856	102.5636	0
23/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94463.0400	91341.0400	94.4630	91.3410	0
23/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/03/2026	R4R2 On 04-February-27			Bond Future	9.6146	10.0151	107.6751	104.4944	0
23/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	5247.6100	3186.5100	5.2476	3.1865	0
23/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1180.8800	2300.4900	1.1809	2.3005	0
23/03/2026	R4R2 On 06-May-27			Bond Future	9.6845	10.0991	104.5496	101.3102	0
23/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1144.9000	527.5100	1.1449	0.5275	0
23/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6839.6300	9461.6900	6.8396	9.4617	0
23/03/2026	RR87 On 07-May-26			Bond Future	7.2059	7.5128	102.8009	102.6280	0
23/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	4.2382	0.2274	0.0042	0.0002	0
23/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	228.0382	396.9574	0.2280	0.3970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2026	RR87 On 06-August-26			Bond Future	7.0987	7.6196	100.9286	100.7449	0
23/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	8.0213	0.4722	0.0080	0.0005	0
23/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	209.3013	385.4122	0.2093	0.3854	0
23/03/2026	RR87 On 05-November-26			Bond Future	6.2283	7.8615	102.7809	102.5940	0
23/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.5690	0.0000	0.0006	0.0000	0
23/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	110.5590	296.9000	0.1106	0.2969	0
23/03/2026	RR88 On 07-May-26			Bond Future	7.4139	7.6325	105.5024	105.1729	0
23/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	4.3009	0.6541	0.0043	0.0007	0
23/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	875.8109	1201.6641	0.8758	1.2017	0
23/03/2026	RR88 On 06-August-26			Bond Future	7.4411	7.7035	104.5631	104.2495	0
23/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	37.9654	13.8343	0.0380	0.0138	0
23/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	821.6854	1111.1543	0.8217	1.1112	0
23/03/2026	RR88 On 05-November-26			Bond Future	7.4191	7.7434	105.8536	105.5160	0
23/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	48.8205	17.3843	0.0488	0.0174	0
23/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	792.1905	1098.3243	0.7922	1.0983	0
23/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0