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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
24/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	2029 On 07-May-26			Bond Future	146.3410	146.3658	146.3410	146.3658	4,468
24/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4520.9500	4545.7900	4.5210	4.5458	0
24/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2029 On 06-August-26			Bond Future	149.0373	149.0627	149.0373	149.0627	0
24/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4937.2900	4962.6800	4.9373	4.9627	0
24/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2029 On 05-November-26			Bond Future	150.3259	150.3524	150.3259	150.3524	0
24/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2765.8500	2792.4200	2.7659	2.7924	0
24/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2029 On 04-February-27			Bond Future	153.1894	153.2166	153.1894	153.2166	0
24/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3469.4300	3496.5500	3.4694	3.4966	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2029 On 06-May-27			Bond Future	154.5307	154.5607	154.5307	154.5607	0
24/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1210.7400	1240.7400	1.2107	1.2407	0
24/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2030 On 07-May-26			Bond Future	8.3796	8.2037	101.0196	101.5701	144,093
24/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.0200	0.1900	0.0000	0.0002	1,000
24/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	3733.6100	3183.3200	3.7336	3.1833	0
24/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	9.3500	35.4200	0.0094	0.0354	1,000
24/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	2125.9600	1601.5700	2.1260	1.6016	0
24/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	55.5800	145.3900	0.0556	0.1454	0
24/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1502.3900	1041.7400	1.5024	1.0417	1,000
24/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	3112.5500	3651.8100	3.1126	3.6518	0
24/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	20.4500	9.2500	0.0205	0.0093	0
24/03/2026	2030 On 06-August-26			Bond Future	8.4776	8.2867	98.8464	99.4070	31,547
24/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	3.1800	9.7600	0.0032	0.0098	1,000
24/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	3799.3800	3245.4100	3.7994	3.2454	0
24/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	75.8000	148.6100	0.0758	0.1486	1,000
24/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	2353.5200	1865.7800	2.3535	1.8658	0
24/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	306.1500	485.6600	0.3062	0.4857	0
24/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1537.4100	1156.3700	1.5374	1.1564	1,000
24/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2420.8200	2890.3500	2.4208	2.8904	0
24/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	278.1100	187.0900	0.2781	0.1871	0
24/03/2026	2030 On 05-November-26			Bond Future	8.5555	8.3479	100.6605	101.2315	0
24/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	804.9800	1080.4900	0.8050	1.0805	0
24/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1259.9100	964.4400	1.2599	0.9644	0
24/03/2026	2030 On 04-February-27			Bond Future	8.6396	8.4123	98.5478	99.1296	0
24/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	253.3900	388.0800	0.2534	0.3881	0
24/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2370.5500	1923.5100	2.3706	1.9235	0
24/03/2026	2030 On 06-May-27			Bond Future	8.7698	8.5189	100.3589	100.9511	0
24/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	33.3400	66.9000	0.0333	0.0669	0
24/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	3641.6300	3082.9300	3.6416	3.0829	0
24/03/2026	2031 On 07-May-26			Bond Future	114.1618	113.8685	114.1618	113.8685	1,798
24/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	485.1200	314.2800	0.4851	0.3143	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	163.2900	285.8200	0.1633	0.2858	0
24/03/2026	2031 On 06-August-26			Bond Future	113.8485	113.5500	113.8485	113.5500	1,727
24/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	508.3300	370.9200	0.5083	0.3709	0
24/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	469.8100	630.9500	0.4698	0.6310	0
24/03/2026	2031 On 05-November-26			Bond Future	115.9641	115.6602	115.9641	115.6602	0
24/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4474.6200	4171.1900	4.4746	4.1712	0
24/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.5100	1.0400	0.0005	0.0010	0
24/03/2026	2031 On 04-February-27			Bond Future	115.7076	115.4013	115.7076	115.4013	0
24/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	474.9200	365.4000	0.4749	0.3654	0
24/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	947.3600	1144.1300	0.9474	1.1441	0
24/03/2026	2031 On 06-May-27			Bond Future	117.8608	117.5486	117.8608	117.5486	0
24/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1323.6100	1112.0700	1.3236	1.1121	0
24/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	332.8100	433.5000	0.3328	0.4335	0
24/03/2026	2032 On 07-May-26		Call	Bond Future	291.2300	522.2000	0.2912	0.5222	0
24/03/2026	2032 On 07-May-26			Bond Future	8.7516	8.5932	98.6618	99.3716	167,678
24/03/2026	2032 On 07-May-26		Put	Bond Future	1629.3900	1150.6200	1.6294	1.1506	0
24/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	5965.7400	6671.6200	5.9657	6.6716	0
24/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	7.4000	3.5400	0.0074	0.0035	0
24/03/2026	2032 On 06-August-26			Bond Future	8.8338	8.6663	100.4553	101.1780	230
24/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	5489.9100	6164.0800	5.4899	6.1641	0
24/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	152.0500	103.5200	0.1521	0.1035	0
24/03/2026	2032 On 05-November-26			Bond Future	8.9096	8.7325	98.1391	98.8751	0
24/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2159.1200	2636.3100	2.1591	2.6363	0
24/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	1130.5600	871.7300	1.1306	0.8717	0
24/03/2026	2032 On 04-February-27			Bond Future	8.9888	8.8008	99.9865	100.7364	0
24/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	750.5300	1009.8800	0.7505	1.0099	0
24/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	2796.6600	2306.1000	2.7967	2.3061	0
24/03/2026	2032 On 06-May-27			Bond Future	9.0864	8.8864	97.6654	98.4290	0
24/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	149.2800	233.4100	0.1493	0.2334	0
24/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	5194.5400	4515.1000	5.1945	4.5151	0
24/03/2026	2033 On 07-May-26			Bond Future	140.8555	141.9332	140.8555	141.9332	8,671
24/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	5695.5300	6773.1700	5.6955	6.7732	0
24/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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24/03/2026	2033 On 06-August-26			Bond Future	143.4508	144.5484	143.4508	144.5484	0
24/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	9200.7900	10298.4100	9.2008	10.2984	0
24/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2033 On 05-November-26			Bond Future	144.5337	145.6521	144.5337	145.6521	0
24/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	7273.6500	8392.1200	7.2737	8.3921	0
24/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2033 On 04-February-27			Bond Future	147.2869	148.4267	147.2869	148.4267	0
24/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	4576.9300	5716.6700	4.5769	5.7167	0
24/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2033 On 06-May-27			Bond Future	148.4132	149.5765	148.4132	149.5765	0
24/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	2796.8400	1633.5100	2.7968	1.6335	0
24/03/2026	2037 On 07-May-26			Bond Future	9.3357	9.1785	96.7618	97.7800	220,227
24/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	207.4200	458.1900	0.2074	0.4582	1,500
24/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	2400.4400	1632.9800	2.4004	1.6330	0
24/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	1628.3400	2366.0700	1.6283	2.3661	1,500
24/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	642.4900	361.9900	0.6425	0.3620	0
24/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	4601.8200	5572.7600	4.6018	5.5728	0
24/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	92.9700	45.6800	0.0930	0.0457	1,500
24/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	9660.3400	10677.1600	9.6603	10.6772	142
24/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	2.4800	1.0700	0.0025	0.0011	0
24/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	11680.1500	12698.2300	11.6802	12.6982	0
24/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.2500	0.1000	0.0003	0.0001	0
24/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	17214.1400	18232.3700	17.2141	18.2324	0
24/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
24/03/2026	2037 On 06-August-26			Bond Future	9.4153	9.2520	94.2606	95.2974	230
24/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	4372.5800	5214.5400	4.3726	5.2145	2,541
24/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	664.7000	469.8600	0.6647	0.4699	0
24/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	7867.4400	8835.0500	7.8674	8.8351	0
24/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	221.9700	152.7800	0.2220	0.1528	2,541
24/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	10979.2900	11997.7200	10.9793	11.9977	0
24/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	51.1200	32.7500	0.0511	0.0328	2,541
24/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	13089.2100	14119.9100	13.0892	14.1199	0
24/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	15.5300	9.4300	0.0155	0.0094	0

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24/03/2026	2037 On 05-November-26			Bond Future	9.4823	9.3127	95.9906	97.0465	0
24/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2131.2900	2705.7200	2.1313	2.7057	4,490
24/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	2269.0900	1787.5800	2.2691	1.7876	0
24/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	5378.7100	6219.8000	5.3787	6.2198	0
24/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	905.3100	690.4600	0.9053	0.6905	4,490
24/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	7266.1800	8182.1900	7.2662	8.1822	0
24/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	573.1900	433.2600	0.5732	0.4333	0
24/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	8289.1500	9236.8100	8.2892	9.2368	0
24/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	431.8600	323.5800	0.4319	0.3236	4,490
24/03/2026	2037 On 04-February-27			Bond Future	9.5513	9.3750	93.5396	94.6155	0
24/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	147.0400	246.3500	0.1470	0.2464	4,490
24/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	7213.8800	6237.3300	7.2139	6.2373	0
24/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	1619.6400	2104.1900	1.6196	2.1042	0
24/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	3096.6000	2505.2900	3.0966	2.5053	4,490
24/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2263.9000	2839.7100	2.2639	2.8397	0
24/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	2514.4600	2014.4100	2.5145	2.0144	0
24/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	3387.9400	4081.1900	3.3879	4.0812	0
24/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1838.2100	1455.6000	1.8382	1.4556	4,490
24/03/2026	2037 On 06-May-27			Bond Future	9.6355	9.4522	95.2582	96.3538	0
24/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	317.7000	479.0500	0.3177	0.4791	0
24/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	6865.0100	5930.8000	6.8650	5.9308	0
24/03/2026	2038 On 07-May-26			Bond Future	153.5371	156.8714	153.5371	156.8714	4,978
24/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	9007.0900	12341.4000	9.0071	12.3414	0
24/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2038 On 06-August-26			Bond Future	154.1718	157.5678	154.1718	157.5678	0
24/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	9451.7600	12847.7800	9.4518	12.8478	0
24/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2038 On 05-November-26			Bond Future	157.0366	160.4959	157.0366	160.4959	0
24/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	10726.6000	14185.8700	10.7266	14.1859	0
24/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2038 On 04-February-27			Bond Future	157.7894	161.3177	157.7894	161.3177	0
24/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	3959.4100	7487.7100	3.9594	7.4877	0
24/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2038 On 06-May-27			Bond Future	160.7267	164.3205	160.7267	164.3205	0

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24/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	5373.2900	1779.5000	5.3733	1.7795	0
24/03/2026	2040 On 07-May-26		Call	Bond Future	491.5000	911.7800	0.4915	0.9118	0
24/03/2026	2040 On 07-May-26			Bond Future	9.5599	9.4030	98.2546	99.4144	55,678
24/03/2026	2040 On 07-May-26		Put	Bond Future	2236.9100	1497.3500	2.2369	1.4974	0
24/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	0.3700	2.8300	0.0004	0.0028	27,500
24/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	7013.5400	5856.1600	7.0135	5.8562	0
24/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	7883.5100	9030.4100	7.8835	9.0304	1,460
24/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	24.4400	11.5000	0.0244	0.0115	0
24/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	10524.0300	11681.4000	10.5240	11.6814	0
24/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	4.4700	2.0000	0.0045	0.0020	0
24/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	13828.6500	14988.3900	13.8287	14.9884	0
24/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.1600	0.0600	0.0002	0.0001	0
24/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	14119.9800	15279.7500	14.1200	15.2798	0
24/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.1100	0.0400	0.0001	0.0000	1,460
24/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	15892.5700	17052.4000	15.8926	17.0524	0
24/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
24/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	16950.9000	18110.7400	16.9509	18.1107	0
24/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
24/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	18633.2200	19793.0600	18.6332	19.7931	0
24/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2040 On 06-August-26			Bond Future	9.6381	9.4756	95.5300	96.7110	48,186
24/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	16105.5200	17282.7200	16.1055	17.2827	0
24/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	9.4100	5.6200	0.0094	0.0056	0
24/03/2026	2040 On 05-November-26			Bond Future	9.7044	9.5363	97.2832	98.4860	0
24/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	3439.9200	4206.7800	3.4399	4.2068	2,300
24/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	1997.4900	1561.5600	1.9975	1.5616	0
24/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	7326.4600	8335.3500	7.3265	8.3354	0
24/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	816.6600	622.7600	0.8167	0.6228	2,300
24/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	9469.0500	10546.5900	9.4691	10.5466	0
24/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	511.3800	386.1300	0.5114	0.3861	0
24/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	10592.3300	11703.0200	10.5923	11.7030	0
24/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	357.1300	265.0300	0.3571	0.2650	2,300
24/03/2026	2040 On 04-February-27			Bond Future	9.7725	9.5984	94.6061	95.8316	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	253.5500	406.6700	0.2536	0.4067	2,300
24/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	7550.6500	6478.2900	7.5507	6.4783	0
24/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	2373.7600	3000.7000	2.3738	3.0007	0
24/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	3092.5200	2493.9800	3.0925	2.4940	2,300
24/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	3446.3300	4195.5800	3.4463	4.1956	0
24/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	2356.6400	1880.4100	2.3566	1.8804	0
24/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	4554.7000	5397.7400	4.5547	5.3977	0
24/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1838.6900	1456.2500	1.8387	1.4563	2,300
24/03/2026	2040 On 06-May-27			Bond Future	9.8536	9.6733	96.3442	97.5921	0
24/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	456.8000	671.8200	0.4568	0.6718	0
24/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	7478.5500	6445.7300	7.4786	6.4457	0
24/03/2026	2043 On 07-May-26			Bond Future	121.3756	122.5614	121.3756	122.5614	0
24/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	9675.6200	10861.3500	9.6756	10.8614	0
24/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2043 On 06-August-26			Bond Future	120.7650	121.9728	120.7650	121.9728	3,416
24/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	9886.2460	11093.2057	9.8862	11.0932	0
24/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	1.2560	0.3657	0.0013	0.0004	0
24/03/2026	2043 On 05-November-26			Bond Future	123.0093	124.2396	123.0093	124.2396	0
24/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	10175.8068	11402.1059	10.1758	11.4021	0
24/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	6.5468	2.5559	0.0065	0.0026	0
24/03/2026	2043 On 04-February-27			Bond Future	122.4480	123.7059	122.4480	123.7059	0
24/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	5174.9651	6286.6528	5.1750	6.2867	0
24/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	356.9251	210.7128	0.3569	0.2107	0
24/03/2026	2043 On 06-May-27			Bond Future	124.7266	126.0076	124.7266	126.0076	0
24/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1032.7217	1489.8230	1.0327	1.4898	0
24/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	3786.1317	2962.2430	3.7861	2.9622	0
24/03/2026	2044 On 07-May-26		Call	Bond Future	102.8600	235.2000	0.1029	0.2352	0
24/03/2026	2044 On 07-May-26			Bond Future	9.5961	9.4495	95.2737	96.4552	147,436
24/03/2026	2044 On 07-May-26		Put	Bond Future	4829.1700	3780.0000	4.8292	3.7800	0
24/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	3514.2800	4531.5400	3.5143	4.5315	0
24/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	373.3200	209.0700	0.3733	0.2091	15,000
24/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	15322.0600	16503.5000	15.3221	16.5035	0
24/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.1200	0.0500	0.0001	0.0001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2026	2044 On 06-August-26			Bond Future	9.6666	9.5152	92.6202	93.8233	4,100
24/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	396.1600	622.7800	0.3962	0.6228	0
24/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	5874.5600	4898.1100	5.8746	4.8981	7,000
24/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	732.4100	1098.0900	0.7324	1.0981	0
24/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	4100.1100	3262.7200	4.1001	3.2627	7,000
24/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	2599.4300	3328.1500	2.5994	3.3282	0
24/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	1946.4300	1472.0800	1.9464	1.4721	14,500
24/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	18297.1200	19497.6600	18.2971	19.4977	0
24/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	6.5100	3.9800	0.0065	0.0040	0
24/03/2026	2044 On 05-November-26			Bond Future	9.7260	9.5699	94.3201	95.5453	0
24/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	11720.3400	12855.5400	11.7203	12.8555	0
24/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	373.2300	283.2500	0.3732	0.2833	0
24/03/2026	2044 On 04-February-27			Bond Future	9.7866	9.6256	91.7124	92.9607	0
24/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	4995.7300	5851.5500	4.9957	5.8516	0
24/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	2052.2000	1659.7200	2.0522	1.6597	0
24/03/2026	2044 On 06-May-27			Bond Future	9.8583	9.6920	93.3974	94.6685	0
24/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	850.0600	1159.6600	0.8501	1.1597	0
24/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	7034.5400	6073.0700	7.0345	6.0731	0
24/03/2026	2046 On 07-May-26			Bond Future	133.3890	133.9786	133.3890	133.9786	18,662
24/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	8439.0400	9028.5700	8.4390	9.0286	0
24/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2046 On 06-August-26			Bond Future	135.8467	136.4473	135.8467	136.4473	0
24/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	13466.7200	14067.2900	13.4667	14.0673	0
24/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2046 On 05-November-26			Bond Future	136.0445	136.6571	136.0445	136.6571	0
24/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	10564.4600	11177.0500	10.5645	11.1771	0
24/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2046 On 04-February-27			Bond Future	138.6361	139.2603	138.6361	139.2603	0
24/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	7546.0700	8170.2800	7.5461	8.1703	0
24/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2046 On 06-May-27			Bond Future	138.8423	139.4823	138.8423	139.4823	0
24/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	10147.6900	9507.6800	10.1477	9.5077	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2026	2050 On 07-May-26			Bond Future	136.6079	137.5222	136.6079	137.5222	17,225
24/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	12537.9100	13452.1800	12.5379	13.4522	0
24/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2050 On 06-August-26			Bond Future	136.6809	137.6120	136.6809	137.6120	0
24/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	13410.9400	14342.0400	13.4109	14.3420	0
24/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2050 On 05-November-26			Bond Future	139.2205	140.1693	139.2205	140.1693	0
24/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	15380.5100	16329.3000	15.3805	16.3293	0
24/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2050 On 04-February-27			Bond Future	139.3802	140.3496	139.3802	140.3496	0
24/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	6990.1500	7959.6300	6.9902	7.9596	0
24/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2050 On 06-May-27			Bond Future	141.9748	142.9619	141.9748	142.9619	0
24/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	8485.2400	7498.1300	8.4852	7.4981	0
24/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	AL37 On 07-May-26			Index Future	1242.6450	1250.4410	1242.6450	1,250.4410	0
24/03/2026	AL37 On 06-August-26			Index Future	1264.9890	1272.9260	1264.9890	1,272.9260	0
24/03/2026	AL37 On 05-November-26			Index Future	1288.4410	1296.5270	1288.4410	1,296.5270	0
24/03/2026	AL37 On 04-February-27			Index Future	1312.6910	1320.9300	1312.6910	1,320.9300	0
24/03/2026	AL37 On 06-May-27			Index Future	1336.8580	1345.2460	1336.8580	1,345.2460	0
24/03/2026	AL7T On 07-May-26			Index Future	1589.7230	1605.2110	1589.7230	1,605.2110	0
24/03/2026	AL7T On 06-August-26			Index Future	1618.3070	1634.0750	1618.3070	1,634.0750	0
24/03/2026	AL7T On 05-November-26			Index Future	1648.3100	1664.3720	1648.3100	1,664.3720	0
24/03/2026	AL7T On 04-February-27			Index Future	1679.3340	1695.6980	1679.3340	1,695.6980	0
24/03/2026	AL7T On 06-May-27			Index Future	1710.2510	1726.9140	1710.2510	1,726.9140	0
24/03/2026	ALBI On 07-May-26			Index Future	1349.5870	1362.7300	1349.5870	1,362.7300	79
24/03/2026	ALBI On 06-August-26			Index Future	1373.8530	1387.2330	1373.8530	1,387.2330	0
24/03/2026	ALBI On 05-November-26			Index Future	1399.3240	1412.9540	1399.3240	1,412.9540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2026	ALBI On 04-February-27			Index Future	1425.6610	1439.5480	1425.6610	1,439.5480	0
24/03/2026	ALBI On 06-May-27			Index Future	1451.9080	1466.0480	1451.9080	1,466.0480	0
24/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
24/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	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
24/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	ES33 On 07-May-26			Bond Future	9.5033	9.3457	90.7448	91.5137	0
24/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	9864.2200	10633.1400	9.8642	10.6331	0
24/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	ES33 On 06-August-26			Bond Future	9.6003	9.4351	92.4168	93.1999	0
24/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	10548.1100	11331.2500	10.5481	11.3313	0
24/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	ES33 On 05-November-26			Bond Future	9.6955	9.5223	90.3408	91.1386	0
24/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	5012.3900	5810.2300	5.0124	5.8102	0
24/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	ES33 On 04-February-27			Bond Future	9.7976	9.6156	92.0618	92.8748	0
24/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0.0000	378.2600	0.0000	0.3783	0
24/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	434.7400	0.0000	0.4347	0.0000	0
24/03/2026	ES33 On 06-May-27			Bond Future	9.9118	9.7204	89.9803	90.8083	0
24/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	4945.0100	4117.0400	4.9450	4.1170	0
24/03/2026	ES42 On 07-May-26			Bond Future	9.9306	9.7739	89.0495	90.1968	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	14408.0600	15555.4300	14.4081	15.5554	0
24/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	ES42 On 06-August-26			Bond Future	10.0080	9.8460	90.6903	91.8589	0
24/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	16216.0100	17384.5700	16.2160	17.3846	0
24/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	ES42 On 05-November-26			Bond Future	10.0811	9.9137	88.1115	89.3019	0
24/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	10146.7200	11337.1200	10.1467	11.3371	0
24/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	ES42 On 04-February-27			Bond Future	10.1549	9.9819	89.7901	91.0032	0
24/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	930.2000	2143.2700	0.9302	2.1433	0
24/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	ES42 On 06-May-27			Bond Future	10.2386	10.0596	87.1963	88.4319	0
24/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	6546.0100	5310.4900	6.5460	5.3105	0
24/03/2026	GOVI On 07-May-26			GOVI	1322.8180	1335.9770	1322.8180	1,335.9770	619
24/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1458180.0000	1589770.0000	145.8180	158.9770	0
24/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	GOVI On 06-August-26			GOVI	1346.6030	1359.9990	1346.6030	1,359.9990	0
24/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1576030.0000	1709990.0000	157.6030	170.9990	0
24/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	GOVI On 05-November-26			GOVI	1371.5690	1385.2150	1371.5690	1,385.2150	0
24/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	945690.0000	1082150.0000	94.5690	108.2150	0
24/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	GOVI On 04-February-27			GOVI	1397.3840	1411.2870	1397.3840	1,411.2870	0
24/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	283840.0000	422870.0000	28.3840	42.2870	0
24/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	GOVI On 06-May-27			GOVI	1423.1100	1437.2670	1423.1100	1,437.2670	0
24/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0.0000	102670.0000	0.0000	10.2670	0
24/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	38900.0000	0.0000	3.8900	0.0000	0
24/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
24/03/2026	I258 On 07-May-26			Bond Future	126.7466	126.1225	126.7466	126.1225	0
24/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	13016.5803	12392.4511	13.0166	12.3925	0
24/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0003	0.0011	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
24/03/2026	I258 On 06-August-26			Bond Future	126.2352	125.5998	126.2352	125.5998	0
24/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	13287.9247	12654.1363	13.2879	12.6541	0
24/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	2.7247	4.3763	0.0027	0.0044	0
24/03/2026	I258 On 05-November-26			Bond Future	128.5810	127.9339	128.5810	127.9339	0
24/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	13652.6521	13013.4455	13.6527	13.0134	0
24/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	21.6321	29.5655	0.0216	0.0296	0
24/03/2026	I258 On 04-February-27			Bond Future	128.1259	127.4707	128.1259	127.4707	0
24/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	9551.1560	8963.6075	9.5512	8.9636	0
24/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	325.2260	392.9075	0.3252	0.3929	0
24/03/2026	I258 On 06-May-27			Bond Future	130.5102	129.8423	130.5102	129.8423	0
24/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	1659.1257	1459.6225	1.6591	1.4596	0
24/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	5928.9657	6397.3025	5.9290	6.3973	0
24/03/2026	IGOV On 07-May-26			Index Future	428.0740	430.8480	428.0740	430.8480	263
24/03/2026	IGOV On 06-August-26			Index Future	435.8760	438.7010	435.8760	438.7010	0
24/03/2026	IGOV On 05-November-26			Index Future	444.0600	446.9380	444.0600	446.9380	0
24/03/2026	IGOV On 04-February-27			Index Future	452.5190	455.4520	452.5190	455.4520	0
24/03/2026	IGOV On 06-May-27			Index Future	460.9490	463.9360	460.9490	463.9360	0
24/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
24/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
24/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
24/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
24/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
24/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
24/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
24/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
24/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
24/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
24/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
24/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
24/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	8.3720	0
24/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
24/03/2026	R033 On 07-May-26			Bond Future	8.8353	8.6824	107.0421	107.8518	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
24/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	7791.4700	8587.4700	7.7915	8.5875	0
24/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	37.5600	23.8900	0.0376	0.0239	0
24/03/2026	R033 On 06-August-26			Bond Future	8.9147	8.7538	108.9879	109.8124	223
24/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	7111.4800	7824.0100	7.1115	7.8240	0
24/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	577.8500	465.9300	0.5779	0.4659	0
24/03/2026	R033 On 05-November-26			Bond Future	8.9879	8.8183	105.9460	106.7857	0
24/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	3612.3400	4149.6500	3.6123	4.1497	0
24/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1943.2000	1640.7800	1.9432	1.6408	0
24/03/2026	R033 On 04-February-27			Bond Future	9.0634	8.8845	107.9404	108.7960	0
24/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	1944.2700	2312.9100	1.9443	2.3129	0
24/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	3934.8100	3447.8900	3.9348	3.4479	0
24/03/2026	R033 On 06-May-27			Bond Future	9.1548	8.9657	104.8830	105.7541	0
24/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	670.1900	859.8400	0.6702	0.8598	0
24/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	6480.6600	5799.1800	6.4807	5.7992	0
24/03/2026	R035 On 07-May-26			Bond Future	9.0520	8.8945	100.6789	101.6203	106,797
24/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	2.8000	14.4500	0.0028	0.0145	1,000
24/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	4667.3400	3737.5900	4.6673	3.7376	0
24/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	3.7000	18.1000	0.0037	0.0181	0
24/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	4542.2000	3615.2000	4.5422	3.6152	16,000
24/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	52.1000	151.5100	0.0521	0.1515	0
24/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	3093.5200	2251.5300	3.0935	2.2515	16,000
24/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	288.8400	589.0400	0.2888	0.5890	1,000
24/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	1861.1800	1219.9800	1.8612	1.2200	0
24/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	1470.5300	2149.3100	1.4705	2.1493	0
24/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	596.3200	333.7000	0.5963	0.3337	1,000
24/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	3549.9600	4423.2500	3.5500	4.4233	250
24/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	135.9700	67.8600	0.1360	0.0679	0
24/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	3653.8200	4531.6200	3.6538	4.5316	200
24/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	126.4400	62.8400	0.1264	0.0628	0
24/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	3915.4900	4803.3300	3.9155	4.8033	350
24/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	105.4100	51.8500	0.1054	0.0519	0
24/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	6217.7000	7147.6800	6.2177	7.1477	0
24/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	21.2500	9.8300	0.0213	0.0098	250
24/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	6325.2400	7256.0200	6.3252	7.2560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	19.7200	9.1000	0.0197	0.0091	200
24/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	6593.8000	7526.3600	6.5938	7.5264	0
24/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	16.3500	7.5100	0.0164	0.0075	350
24/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	8875.6800	9815.6500	8.8757	9.8157	0
24/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	2.5200	1.0900	0.0025	0.0011	250
24/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	8980.3300	9920.4500	8.9803	9.9205	0
24/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	2.2400	0.9600	0.0022	0.0010	200
24/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	9241.3800	10181.8300	9.2414	10.1818	0
24/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	1.6600	0.7100	0.0017	0.0007	350
24/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	10019.2400	10960.2500	10.0192	10.9603	0
24/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.6600	0.2700	0.0007	0.0003	0
24/03/2026	R035 On 06-August-26			Bond Future	9.1248	8.9604	102.5090	103.4675	100
24/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	1.3200	4.2300	0.0013	0.0042	5,000
24/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	8726.2800	7770.6400	8.7263	7.7706	0
24/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	5.0900	14.4600	0.0051	0.0145	0
24/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	7446.7200	6497.5400	7.4467	6.4975	0
24/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	6.9900	19.2400	0.0070	0.0192	5,000
24/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	7130.8800	6184.5800	7.1309	6.1846	0
24/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	71.6400	147.3400	0.0716	0.1473	1,000
24/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	5067.1300	4184.2800	5.0671	4.1843	0
24/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	96.5800	190.5600	0.0966	0.1906	0
24/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	4783.7600	3919.1900	4.7838	3.9192	5,000
24/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	515.5200	804.6900	0.5155	0.8047	350
24/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	2957.6400	2288.2600	2.9576	2.2883	0
24/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	672.1700	1011.1900	0.6722	1.0112	1,000
24/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	2637.2000	2017.6700	2.6372	2.0177	0
24/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	1604.6000	2145.4400	1.6046	2.1454	200
24/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	1574.3500	1156.6400	1.5744	1.1566	0
24/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	1879.0500	2461.4500	1.8791	2.4615	0
24/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	1386.8200	1010.6700	1.3868	1.0107	350
24/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	1914.7200	2502.1100	1.9147	2.5021	250
24/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	1364.9500	993.7900	1.3650	0.9938	0
24/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	2560.5200	3225.3500	2.5605	3.2254	0
24/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	1039.1000	745.3800	1.0391	0.7454	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
24/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	3571.1100	4322.8800	3.5711	4.3229	0
24/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	699.2300	492.4500	0.6992	0.4925	200
24/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	3927.6100	4703.0600	3.9276	4.7031	0
24/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	611.0400	427.9400	0.6110	0.4279	350
24/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	3972.8600	4751.0800	3.9729	4.7511	0
24/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	600.8900	420.5600	0.6009	0.4206	250
24/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	5908.8100	6772.3900	5.9088	6.7724	0
24/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	301.4200	206.4500	0.3014	0.2065	200
24/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	6348.3400	7224.5300	6.3483	7.2245	0
24/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	259.4800	177.1200	0.2595	0.1771	250
24/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	10466.0700	11410.5500	10.4661	11.4106	0
24/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	37.8500	23.7800	0.0379	0.0238	0
24/03/2026	R035 On 05-November-26			Bond Future	9.1946	9.0231	99.8885	100.8648	210
24/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	37.1800	74.4900	0.0372	0.0745	600
24/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	7289.8500	6350.8900	7.2899	6.3509	0
24/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	346.6100	538.8200	0.3466	0.5388	0
24/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	4557.4000	3773.3400	4.5574	3.7733	600
24/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	910.7800	1263.9600	0.9108	1.2640	200
24/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	3175.6400	2552.5500	3.1756	2.5526	0
24/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1330.7600	1768.0300	1.3308	1.7680	0
24/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	2611.7800	2072.7800	2.6118	2.0728	600
24/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2355.4600	2938.9100	2.3555	2.9389	0
24/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1762.0000	1369.1800	1.7620	1.3692	200
24/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	4297.9200	5044.6400	4.2979	5.0446	0
24/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	950.7200	721.1700	0.9507	0.7212	200
24/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	5293.6400	6093.0700	5.2936	6.0931	0
24/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	713.6500	536.8100	0.7137	0.5368	0
24/03/2026	R035 On 04-February-27			Bond Future	9.2675	9.0882	101.7688	102.7634	0
24/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	26.0000	50.2100	0.0260	0.0502	3,000
24/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	9176.1000	8205.6400	9.1761	8.2056	0
24/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	199.0700	317.0300	0.1991	0.3170	3,000
24/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	6315.5800	5438.8700	6.3156	5.4389	0
24/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1161.2200	1537.9500	1.1612	1.5380	0
24/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	3496.8900	2878.9500	3.4969	2.8790	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
24/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	1583.6700	2032.4200	1.5837	2.0324	0
24/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	2959.7900	2413.8700	2.9598	2.4139	0
24/03/2026	R035 On 06-May-27			Bond Future	9.3472	9.1597	99.1368	100.1497	0
24/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	260.7100	399.2900	0.2607	0.3993	0
24/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	6383.6900	5509.4300	6.3837	5.5094	0
24/03/2026	R038 On 07-May-26			Bond Future	9.4145	9.2523	111.5413	112.7787	4,641
24/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	13692.3700	14929.6100	13.6924	14.9296	0
24/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.2600	0.1000	0.0003	0.0001	0
24/03/2026	R038 On 06-August-26			Bond Future	9.4926	9.3241	113.5688	114.8288	0
24/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	15235.5500	16486.3200	15.2356	16.4863	0
24/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	23.6300	14.4000	0.0236	0.0144	0
24/03/2026	R038 On 05-November-26			Bond Future	9.5654	9.3903	110.1699	111.4532	0
24/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	8475.2800	9615.6100	8.4753	9.6156	0
24/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	511.3500	368.3700	0.5114	0.3684	0
24/03/2026	R038 On 04-February-27			Bond Future	9.6394	9.4575	112.2438	113.5512	0
24/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	2725.5600	3427.2400	2.7256	3.4272	0
24/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	3007.1700	2401.3700	3.0072	2.4014	0
24/03/2026	R038 On 06-May-27			Bond Future	9.7238	9.5346	108.8242	110.1555	0
24/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	376.5000	579.4400	0.3765	0.5794	0
24/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	7782.7700	6654.4000	7.7828	6.6544	0
24/03/2026	R053 On 07-May-26			Bond Future	9.4746	9.3281	122.1226	123.8119	77,719
24/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	21347.6700	23036.7900	21.3477	23.0368	0
24/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.2200	0.0900	0.0002	0.0001	0
24/03/2026	R053 On 06-August-26			Bond Future	9.5325	9.3816	124.3426	126.0625	0
24/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	2.3300	6.8000	0.0023	0.0068	530
24/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	18160.9300	16445.4300	18.1609	16.4454	0
24/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	64.8900	140.0100	0.0649	0.1400	0
24/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	11394.0700	9749.2200	11.3941	9.7492	0
24/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1108.2400	1631.7800	1.1082	1.6318	530
24/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	6150.2300	4953.8000	6.1502	4.9538	530
24/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	3502.0400	4534.3800	3.5020	4.5344	0
24/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	2746.5500	2058.9200	2.7466	2.0589	530
24/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	25244.1700	26959.2600	25.2442	26.9593	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	12.8900	8.0100	0.0129	0.0080	0
24/03/2026	R053 On 05-November-26			Bond Future	9.5856	9.4302	120.7631	122.5148	0
24/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	16538.3200	18158.8200	16.5383	18.1588	0
24/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	550.9500	419.7100	0.5510	0.4197	0
24/03/2026	R053 On 04-February-27			Bond Future	9.6387	9.4786	123.0364	124.8212	0
24/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	6967.8100	8164.6100	6.9678	8.1646	0
24/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	3204.6200	2616.6800	3.2046	2.6167	0
24/03/2026	R053 On 06-May-27			Bond Future	9.6980	9.5330	119.4372	121.2545	0
24/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	1290.9700	1743.7100	1.2910	1.7437	0
24/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	10292.1800	8927.6000	10.2922	8.9276	0
24/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
24/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	54.7500	55.3700	0.0548	0.0554	0
24/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	54.7500	55.3700	0.0548	0.0554	0
24/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
24/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	65.4000	65.6500	0.0654	0.0657	0
24/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	65.4000	65.6500	0.0654	0.0657	0
24/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
24/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	41.9100	42.0000	0.0419	0.0420	0
24/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	41.9100	42.0000	0.0419	0.0420	0
24/03/2026	R202 On 07-May-26			Bond Future	295.4284	295.4325	295.4284	295.4325	772
24/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	17878.3500	17882.5400	17.8784	17.8825	0
24/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	R202 On 06-August-26			Bond Future	295.4681	295.4725	295.4681	295.4725	253
24/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	16608.1200	16612.5100	16.6081	16.6125	0
24/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	R202 On 05-November-26			Bond Future	300.9582	300.9629	300.9582	300.9629	0
24/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	20498.2200	20502.9400	20.4982	20.5029	0
24/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	R202 On 04-February-27			Bond Future	301.1823	301.1923	301.1823	301.1923	0
24/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	6452.3300	6462.2600	6.4523	6.4623	0
24/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	R202 On 06-May-27			Bond Future	306.7889	306.7985	306.7889	306.7985	0
24/03/2026	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
24/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	201.0800	191.5300	0.2011	0.1915	0
24/03/2026	R209 On 07-May-26			Bond Future	9.1903	9.0332	81.8729	82.7589	45,933
24/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	9703.3900	10589.1700	9.7034	10.5892	0
24/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.3500	0.1400	0.0004	0.0001	0
24/03/2026	R209 On 06-August-26			Bond Future	9.2596	9.0966	83.3611	84.2633	770
24/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	10714.9700	11609.3200	10.7150	11.6093	0
24/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	20.3500	12.5300	0.0204	0.0125	0
24/03/2026	R209 On 05-November-26			Bond Future	9.3235	9.1543	81.7397	82.6584	0
24/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	5679.8400	6464.9700	5.6798	6.4650	0
24/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	527.2600	393.6000	0.5273	0.3936	0
24/03/2026	R209 On 04-February-27			Bond Future	9.3886	9.2128	83.2783	84.2144	0
24/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	56.5900	101.2100	0.0566	0.1012	3,237
24/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	7662.0800	6770.5500	7.6621	6.7706	0
24/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1013.3200	1358.0700	1.0133	1.3581	0
24/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	3320.3000	2728.9000	3.3203	2.7289	3,237
24/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	1820.4100	2295.8000	1.8204	2.2958	0
24/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	2397.1800	1936.4200	2.3972	1.9364	0
24/03/2026	R209 On 06-May-27			Bond Future	9.4637	9.2809	81.6585	82.6118	0
24/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	180.3400	281.9200	0.1803	0.2819	4,620
24/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	6785.9200	5934.2500	6.7859	5.9343	0
24/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	296.9800	442.6600	0.2970	0.4427	0
24/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	5993.8800	5186.3100	5.9939	5.1863	0
24/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	1972.0400	2447.3800	1.9720	2.4474	0
24/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	2720.3200	2242.4100	2.7203	2.2424	4,620
24/03/2026	R210 On 07-May-26			Bond Future	261.0673	261.0755	261.0673	261.0755	1,096
24/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5667.2500	5675.4500	5.6673	5.6755	0
24/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	R210 On 06-August-26			Bond Future	265.8774	265.8859	265.8774	265.8859	0
24/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	6037.3900	6045.9000	6.0374	6.0459	0
24/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	R210 On 05-November-26			Bond Future	267.2907	267.3010	267.2907	267.3010	0
24/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	13960.7400	13970.9800	13.9607	13.9710	0
24/03/2026	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
24/03/2026	R210 On 04-February-27			Bond Future	272.3825	272.3929	272.3825	272.3929	0
24/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	6352.4600	6362.9300	6.3525	6.3629	0
24/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	R210 On 06-May-27			Bond Future	273.8542	273.8708	273.8542	273.8708	0
24/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	2724.2000	2740.8100	2.7242	2.7408	0
24/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	R213 On 07-May-26			Bond Future	8.5916	8.4274	95.2152	95.8286	85,542
24/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	4382.6400	4989.6500	4.3826	4.9897	0
24/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	12.2400	5.7800	0.0122	0.0058	0
24/03/2026	R213 On 06-August-26			Bond Future	8.6738	8.4988	96.9459	97.5706	0
24/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	3740.6900	4298.6300	3.7407	4.2986	0
24/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	210.8900	144.1400	0.2109	0.1441	0
24/03/2026	R213 On 05-November-26			Bond Future	8.7544	8.5675	95.1743	95.8106	0
24/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1274.2800	1623.2700	1.2743	1.6233	0
24/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1289.3000	1002.0100	1.2893	1.0020	0
24/03/2026	R213 On 04-February-27			Bond Future	8.8415	8.6409	96.9658	97.6141	0
24/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	426.1400	603.8200	0.4261	0.6038	0
24/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	2717.1700	2246.5500	2.7172	2.2466	0
24/03/2026	R213 On 06-May-27			Bond Future	8.9440	8.7283	95.1973	95.8574	0
24/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	74.7600	128.1900	0.0748	0.1282	0
24/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	4409.6600	3803.0400	4.4097	3.8030	0
24/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	385.8800	552.9400	0.3859	0.5529	2,830
24/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	2906.5300	2413.5400	2.9065	2.4135	0
24/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2088.5900	2507.4600	2.0886	2.5075	0
24/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1161.8000	920.6200	1.1618	0.9206	2,830
24/03/2026	R214 On 07-May-26			Bond Future	9.5228	9.3661	77.5382	78.5653	38,763
24/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	11595.0300	12621.9800	11.5950	12.6220	0
24/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.2500	0.1000	0.0003	0.0001	0
24/03/2026	R214 On 06-August-26			Bond Future	9.5874	9.4257	78.9476	79.9935	0
24/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	13335.7300	14376.1400	13.3357	14.3761	0
24/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	13.9100	8.4700	0.0139	0.0085	0
24/03/2026	R214 On 05-November-26			Bond Future	9.6490	9.4822	77.0994	78.1646	0
24/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	8210.0600	9162.3600	8.2101	9.1624	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	461.7300	348.9000	0.4617	0.3489	0
24/03/2026	R214 On 04-February-27			Bond Future	9.7123	9.5402	78.5507	79.6359	0
24/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	3300.5600	3973.0600	3.3006	3.9731	0
24/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	2141.3000	1728.6100	2.1413	1.7286	0
24/03/2026	R214 On 06-May-27			Bond Future	9.7791	9.6016	76.6971	77.8021	0
24/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	472.2400	685.6400	0.4722	0.6856	0
24/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	6305.7900	5414.1800	6.3058	5.4142	0
24/03/2026	R248 On 07-May-26			Bond Future	9.5608	9.4143	94.3377	95.6050	276,789
24/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	1,620
24/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	11877.7500	10610.4300	11.8778	10.6104	0
24/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	0.9200	5.4800	0.0009	0.0055	1,620
24/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	7861.6600	6598.8900	7.8617	6.5989	0
24/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	205.6900	459.5500	0.2057	0.4596	0
24/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	3558.0900	2544.6200	3.5581	2.5446	0
24/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	220.4500	485.9500	0.2205	0.4860	0
24/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	3482.3500	2480.5200	3.4824	2.4805	0
24/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	15857.5900	17124.8000	15.8576	17.1248	0
24/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.2100	0.0900	0.0002	0.0001	0
24/03/2026	R248 On 06-August-26			Bond Future	9.6213	9.4704	96.0525	97.3429	0
24/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	661.4000	966.6500	0.6614	0.9667	0
24/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	6161.9600	5176.8700	6.1620	5.1769	1,762
24/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	4422.4400	5372.4900	4.4224	5.3725	0
24/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	1309.2900	969.0000	1.3093	0.9690	1,762
24/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	19212.0200	20499.0400	19.2120	20.4990	0
24/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	8.7000	5.3800	0.0087	0.0054	0
24/03/2026	R248 On 05-November-26			Bond Future	9.6787	9.5233	93.3770	94.6912	0
24/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	12552.7500	13771.0200	12.5528	13.7710	0
24/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	400.5500	304.6200	0.4006	0.3046	0
24/03/2026	R248 On 04-February-27			Bond Future	9.7375	9.5773	95.1347	96.4736	0
24/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	5231.9000	6143.0900	5.2319	6.1431	0
24/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	2237.4400	1809.6600	2.2374	1.8097	0
24/03/2026	R248 On 06-May-27			Bond Future	9.7991	9.6340	92.4441	93.8075	0
24/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	956.2400	1300.4500	0.9562	1.3005	0
24/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	7411.9000	6392.6500	7.4119	6.3927	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2026	R2R9 On 07-May-26			Bond Future	9.4935	9.3365	103.9154	105.1010	0
24/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	93065.6600	94251.2900	93.0657	94.2513	0
24/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	R2R9 On 06-August-26			Bond Future	9.5696	9.4069	105.8043	107.0116	0
24/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	92684.8400	93892.0500	92.6848	93.8921	0
24/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	R2R9 On 05-November-26			Bond Future	9.6405	9.4718	102.7670	103.9965	0
24/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	91796.9700	93026.4600	91.7970	93.0265	0
24/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	R2R9 On 04-February-27			Bond Future	9.7125	9.5375	104.7016	105.9543	0
24/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	3116.4200	3910.3300	3.1164	3.9103	0
24/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1867.4000	1408.5900	1.8674	1.4086	0
24/03/2026	R2R9 On 06-May-27			Bond Future	9.7940	9.6124	101.6476	102.9232	0
24/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	607.1200	858.0800	0.6071	0.8581	0
24/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7645.0200	6620.3600	7.6450	6.6204	0
24/03/2026	R4R2 On 07-May-26			Bond Future	9.5916	9.4247	105.4463	106.8516	4,346
24/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	94357.2300	95762.4900	94.3572	95.7625	0
24/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	R4R2 On 06-August-26			Bond Future	9.6640	9.4913	107.3631	108.7939	0
24/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	93945.8300	95376.6700	93.9458	95.3767	0
24/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	R4R2 On 05-November-26			Bond Future	9.7312	9.5527	104.2284	105.6856	0
24/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	93005.8300	94463.0400	93.0058	94.4630	0
24/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2026	R4R2 On 04-February-27			Bond Future	9.7993	9.6146	106.1904	107.6751	0
24/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	4208.8900	5247.6100	4.2089	5.2476	0
24/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1626.8400	1180.8800	1.6268	1.1809	0
24/03/2026	R4R2 On 06-May-27			Bond Future	9.8755	9.6845	103.0377	104.5496	0
24/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	805.2700	1144.9000	0.8053	1.1449	0
24/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	8011.9000	6839.6300	8.0119	6.8396	0
24/03/2026	RR87 On 07-May-26			Bond Future	7.3878	7.2059	102.6983	102.8009	0
24/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0.6587	4.2382	0.0007	0.0042	0
24/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	327.0387	228.0382	0.3270	0.2280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2026	RR87 On 06-August-26			Bond Future	7.4078	7.0987	100.8195	100.9286	0
24/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	1.5741	8.0213	0.0016	0.0080	0
24/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	311.9241	209.3013	0.3119	0.2093	0
24/03/2026	RR87 On 05-November-26			Bond Future	7.1992	6.2283	102.6697	102.7809	0
24/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0006	0.5690	0.0000	0.0006	0
24/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	221.1806	110.5590	0.2212	0.1106	0
24/03/2026	RR88 On 07-May-26			Bond Future	7.5763	7.4139	105.2575	105.5024	0
24/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.7989	4.3009	0.0008	0.0043	0
24/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1117.2089	875.8109	1.1172	0.8758	0
24/03/2026	RR88 On 06-August-26			Bond Future	7.6361	7.4411	104.3299	104.5631	0
24/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	17.2164	37.9654	0.0172	0.0380	0
24/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1034.1264	821.6854	1.0341	0.8217	0
24/03/2026	RR88 On 05-November-26			Bond Future	7.6603	7.4191	105.6024	105.8536	0
24/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	22.3206	48.8205	0.0223	0.0488	0
24/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1016.9306	792.1905	1.0169	0.7922	0
24/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0