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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
26/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	2029 On 07-May-26			Bond Future	146.2630	146.3508	146.2630	146.3508	4,508
26/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4442.9700	4530.7700	4.4430	4.5308	0
26/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2029 On 06-August-26			Bond Future	148.9575	149.0470	148.9575	149.0470	0
26/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4857.5100	4947.0400	4.8575	4.9470	0
26/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2029 On 05-November-26			Bond Future	150.2434	150.3350	150.2434	150.3350	0
26/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2683.3700	2774.9900	2.6834	2.7750	0
26/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2029 On 04-February-27			Bond Future	153.1053	153.1987	153.1053	153.1987	0
26/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3385.2900	3478.7000	3.3853	3.4787	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2029 On 06-May-27			Bond Future	154.4445	154.5402	154.4445	154.5402	0
26/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1124.5000	1220.1900	1.1245	1.2202	0
26/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2030 On 07-May-26			Bond Future	8.3026	8.3088	101.2601	101.2406	146,635
26/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.0300	0.0400	0.0000	0.0000	1,000
26/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	3493.1200	3512.6300	3.4931	3.5126	0
26/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	14.8400	15.1000	0.0148	0.0151	1,000
26/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	1890.9500	1910.7100	1.8910	1.9107	0
26/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	79.5300	79.7200	0.0795	0.0797	0
26/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1285.8400	1305.5300	1.2858	1.3055	1,000
26/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	3344.7400	3326.6200	3.3447	3.3266	0
26/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	12.1400	13.5200	0.0121	0.0135	0
26/03/2026	2030 On 06-August-26			Bond Future	8.3942	8.4009	99.0910	99.0712	31,547
26/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	4.9100	4.8600	0.0049	0.0049	1,000
26/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	3556.5300	3576.2600	3.5565	3.5763	0
26/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	99.6900	98.6000	0.0997	0.0986	1,000
26/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	2132.8300	2151.5200	2.1328	2.1515	0
26/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	371.1700	367.6400	0.3712	0.3676	0
26/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1357.8500	1374.1000	1.3579	1.3741	1,000
26/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2616.2100	2602.1700	2.6162	2.6022	0
26/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	228.9200	234.6600	0.2289	0.2347	0
26/03/2026	2030 On 05-November-26			Bond Future	8.4649	8.4722	100.9091	100.8891	0
26/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	913.2100	906.0300	0.9132	0.9060	0
26/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1119.5300	1132.3600	1.1195	1.1324	0
26/03/2026	2030 On 04-February-27			Bond Future	8.5405	8.5484	98.8010	98.7806	0
26/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	303.9700	300.5700	0.3040	0.3006	0
26/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2167.9600	2184.9400	2.1680	2.1849	0
26/03/2026	2030 On 06-May-27			Bond Future	8.6601	8.6689	100.6173	100.5964	0
26/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	44.9300	44.1000	0.0449	0.0441	0
26/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	3394.7300	3414.8000	3.3947	3.4148	0
26/03/2026	2031 On 07-May-26			Bond Future	113.6640	114.2052	113.6640	114.2052	1,878
26/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	209.8800	511.5500	0.2099	0.5116	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	385.8700	146.3600	0.3859	0.1464	0
26/03/2026	2031 On 06-August-26			Bond Future	113.3407	113.8923	113.3407	113.8923	1,727
26/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	285.2300	529.3400	0.2852	0.5293	0
26/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	754.5000	447.0900	0.7545	0.4471	0
26/03/2026	2031 On 05-November-26			Bond Future	115.4464	116.0083	115.4464	116.0083	0
26/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	3957.9700	4518.7300	3.9580	4.5187	0
26/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	1.5700	0.4400	0.0016	0.0004	0
26/03/2026	2031 On 04-February-27			Bond Future	115.1780	115.7516	115.1780	115.7516	0
26/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	294.6000	491.4500	0.2946	0.4915	0
26/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	1296.6500	919.8700	1.2967	0.9199	0
26/03/2026	2031 On 06-May-27			Bond Future	117.3221	117.9063	117.3221	117.9063	0
26/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	967.8700	1355.3400	0.9679	1.3553	0
26/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	515.7500	319.0900	0.5158	0.3191	0
26/03/2026	2032 On 07-May-26		Call	Bond Future	369.9400	362.7800	0.3699	0.3628	0
26/03/2026	2032 On 07-May-26			Bond Future	8.6761	8.6872	98.9995	98.9496	166,688
26/03/2026	2032 On 07-May-26		Put	Bond Future	1370.4000	1413.1900	1.3704	1.4132	0
26/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	6300.0900	6250.8800	6.3001	6.2509	0
26/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	4.0500	4.7900	0.0041	0.0048	0
26/03/2026	2032 On 06-August-26			Bond Future	8.7540	8.7658	100.7988	100.7480	230
26/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	5803.4400	5758.1500	5.8034	5.7582	0
26/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	122.0200	127.5500	0.1220	0.1276	0
26/03/2026	2032 On 05-November-26			Bond Future	8.8253	8.8378	98.4885	98.4368	0
26/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2371.1900	2341.4600	2.3712	2.3415	0
26/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	993.2600	1015.1800	0.9933	1.0152	0
26/03/2026	2032 On 04-February-27			Bond Future	8.8993	8.9125	100.3423	100.2898	0
26/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	861.3700	845.8700	0.8614	0.8459	0
26/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	2551.6600	2588.7100	2.5517	2.5887	0
26/03/2026	2032 On 06-May-27			Bond Future	8.9911	9.0051	98.0285	97.9748	0
26/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	183.4700	178.6000	0.1835	0.1786	0
26/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	4865.6700	4914.5100	4.8657	4.9145	0
26/03/2026	2033 On 07-May-26			Bond Future	140.7146	140.7164	140.7146	140.7164	9,570
26/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	5554.6400	5556.3800	5.5546	5.5564	0
26/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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26/03/2026	2033 On 06-August-26			Bond Future	143.3069	143.3088	143.3069	143.3088	0
26/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	9056.9000	9058.8100	9.0569	9.0588	0
26/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2033 On 05-November-26			Bond Future	144.3860	144.3884	144.3860	144.3884	0
26/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	7126.0400	7128.3600	7.1260	7.1284	0
26/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2033 On 04-February-27			Bond Future	147.1364	147.1388	147.1364	147.1388	0
26/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	4426.3700	4428.7800	4.4264	4.4288	0
26/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2033 On 06-May-27			Bond Future	148.2593	148.2623	148.2593	148.2623	0
26/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	2950.6600	2947.6900	2.9507	2.9477	0
26/03/2026	2037 On 07-May-26			Bond Future	9.2914	9.2821	97.0473	97.1074	220,367
26/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	246.6100	266.4900	0.2466	0.2665	1,500
26/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	2154.1300	2113.9100	2.1541	2.1139	0
26/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	1797.4900	1850.1400	1.7975	1.8501	1,500
26/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	526.1400	518.6900	0.5261	0.5187	0
26/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	4861.9100	4922.7300	4.8619	4.9227	0
26/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	67.5600	68.2800	0.0676	0.0683	1,500
26/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	9944.8300	10005.0400	9.9448	10.0050	142
26/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	1.4700	1.5800	0.0015	0.0016	0
26/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	11965.5300	12025.6400	11.9655	12.0256	0
26/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.1300	0.1400	0.0001	0.0001	0
26/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	17499.6400	17559.7400	17.4996	17.5597	0
26/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
26/03/2026	2037 On 06-August-26			Bond Future	9.3693	9.3597	94.5510	94.6123	230
26/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	4590.4500	4644.7200	4.5905	4.6447	2,541
26/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	592.1800	585.1900	0.5922	0.5852	0
26/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	8129.1600	8189.0000	8.1292	8.1890	0
26/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	193.3000	191.8800	0.1933	0.1919	2,541
26/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	11261.3400	11322.4500	11.2613	11.3225	0
26/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	42.7800	42.6300	0.0428	0.0426	2,541
26/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	13376.6600	13437.9200	13.3767	13.4379	0
26/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	12.5900	12.5900	0.0126	0.0126	0

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26/03/2026	2037 On 05-November-26			Bond Future	9.4346	9.4245	96.2858	96.3484	0
26/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2272.7300	2310.4600	2.2727	2.3105	4,490
26/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	2115.3000	2090.4900	2.1153	2.0905	0
26/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	5599.3200	5652.6600	5.5993	5.6527	0
26/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	830.6900	821.4900	0.8307	0.8215	4,490
26/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	7510.9000	7568.1200	7.5109	7.5681	0
26/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	522.6800	517.3600	0.5227	0.5174	0
26/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	8544.4800	8603.1800	8.5445	8.6032	0
26/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	391.9600	388.1200	0.3920	0.3881	4,490
26/03/2026	2037 On 04-February-27			Bond Future	9.5018	9.4913	93.8403	93.9040	0
26/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	168.1800	174.5900	0.1682	0.1746	4,490
26/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	6934.2900	6877.0400	6.9343	6.8770	0
26/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	1738.9500	1770.0300	1.7390	1.7700	0
26/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	2915.1800	2882.6000	2.9152	2.8826	4,490
26/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2408.5400	2445.3000	2.4085	2.4453	0
26/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	2358.3700	2331.4700	2.3584	2.3315	0
26/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	3566.2100	3610.1200	3.5662	3.6101	0
26/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1715.7500	1696.0000	1.7158	1.6960	4,490
26/03/2026	2037 On 06-May-27			Bond Future	9.5839	9.5730	95.5652	95.6299	0
26/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	354.5100	364.7600	0.3545	0.3648	0
26/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	6594.8500	6540.4000	6.5949	6.5404	0
26/03/2026	2038 On 07-May-26			Bond Future	153.7628	153.9171	153.7628	153.9171	4,978
26/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	9232.8300	9387.0800	9.2328	9.3871	0
26/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2038 On 06-August-26			Bond Future	154.4008	154.5584	154.4008	154.5584	0
26/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	9680.8200	9838.3800	9.6808	9.8384	0
26/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2038 On 05-November-26			Bond Future	157.2692	157.4298	157.2692	157.4298	0
26/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	10959.2200	11119.7700	10.9592	11.1198	0
26/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2038 On 04-February-27			Bond Future	158.0247	158.1893	158.0247	158.1893	0
26/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	4194.7300	4359.2700	4.1947	4.3593	0
26/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2038 On 06-May-27			Bond Future	160.9674	161.1348	160.9674	161.1348	0

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26/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	5132.6200	4965.1800	5.1326	4.9652	0
26/03/2026	2040 On 07-May-26		Call	Bond Future	576.5100	598.5500	0.5765	0.5986	0
26/03/2026	2040 On 07-May-26			Bond Future	9.5107	9.5064	98.6164	98.6476	55,752
26/03/2026	2040 On 07-May-26		Put	Bond Future	1960.1400	1951.0000	1.9601	1.9510	0
26/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	0.5300	0.6400	0.0005	0.0006	27,500
26/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	6651.9200	6620.8500	6.6519	6.6209	0
26/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	8236.7900	8269.0300	8.2368	8.2690	1,460
26/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	15.9400	17.0000	0.0159	0.0170	0
26/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	10883.9800	10915.4400	10.8840	10.9154	0
26/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	2.6400	2.9200	0.0026	0.0029	0
26/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	14190.3500	14221.5400	14.1904	14.2215	0
26/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0800	0.0900	0.0001	0.0001	0
26/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	14481.7000	14512.8900	14.4817	14.5129	0
26/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0500	0.0600	0.0001	0.0001	1,460
26/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	16254.3500	16285.5300	16.2544	16.2855	0
26/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
26/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	17312.6800	17343.8600	17.3127	17.3439	0
26/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
26/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	18995.0000	19026.1800	18.9950	19.0262	0
26/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2040 On 06-August-26			Bond Future	9.5871	9.5828	95.8981	95.9298	48,186
26/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	16471.6400	16503.5300	16.4716	16.5035	0
26/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	7.3900	7.5500	0.0074	0.0076	0
26/03/2026	2040 On 05-November-26			Bond Future	9.6517	9.6472	97.6577	97.6902	0
26/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	3656.9200	3682.7800	3.6569	3.6828	2,300
26/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	1840.0300	1833.4400	1.8400	1.8334	0
26/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	7625.5200	7656.8700	7.6255	7.6569	0
26/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	741.2600	740.1600	0.7413	0.7402	2,300
26/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	9793.0900	9825.4500	9.7931	9.8255	0
26/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	460.9600	460.8700	0.4610	0.4609	0
26/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	10928.9900	10961.5900	10.9290	10.9616	0
26/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	319.3300	319.4800	0.3193	0.3195	2,300
26/03/2026	2040 On 04-February-27			Bond Future	9.7180	9.7133	94.9875	95.0206	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	291.3500	296.8000	0.2914	0.2968	2,300
26/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	7207.0600	7179.3900	7.2071	7.1794	0
26/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	2549.5500	2570.2600	2.5496	2.5703	0
26/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	2886.9200	2874.5100	2.8869	2.8745	2,300
26/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	3660.7500	3684.9600	3.6608	3.6850	0
26/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	2189.6700	2180.7600	2.1897	2.1808	0
26/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	4799.5700	4826.2900	4.7996	4.8263	0
26/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1702.1700	1695.7700	1.7022	1.6958	2,300
26/03/2026	2040 On 06-May-27			Bond Future	9.7970	9.7922	96.7333	96.7668	0
26/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	512.7600	520.0400	0.5128	0.5200	0
26/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	7145.4600	7119.2200	7.1455	7.1192	0
26/03/2026	2043 On 07-May-26			Bond Future	119.9289	119.1166	119.9289	119.1166	0
26/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	8228.8703	7416.5833	8.2289	7.4166	0
26/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0003	0.0033	0.0000	0.0000	0
26/03/2026	2043 On 06-August-26			Bond Future	119.2908	118.4639	119.2908	118.4639	3,416
26/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	8415.7379	7594.6628	8.4157	7.5947	0
26/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	4.9379	10.7928	0.0049	0.0108	0
26/03/2026	2043 On 05-November-26			Bond Future	121.5070	120.6649	121.5070	120.6649	0
26/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	8685.8411	7858.6105	8.6858	7.8586	0
26/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	18.8011	33.7205	0.0188	0.0337	0
26/03/2026	2043 On 04-February-27			Bond Future	120.9149	120.0579	120.9149	120.0579	0
26/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	3922.4433	3291.1464	3.9224	3.2911	0
26/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	637.5633	863.2364	0.6376	0.8632	0
26/03/2026	2043 On 06-May-27			Bond Future	123.1656	122.2925	123.1656	122.2925	0
26/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	621.2759	456.5109	0.6213	0.4565	0
26/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	4935.6759	5644.0509	4.9357	5.6441	0
26/03/2026	2044 On 07-May-26		Call	Bond Future	116.5700	132.6000	0.1166	0.1326	0
26/03/2026	2044 On 07-May-26			Bond Future	9.5574	9.5430	95.5834	95.6994	153,686
26/03/2026	2044 On 07-May-26		Put	Bond Future	4533.1600	4433.2200	4.5332	4.4332	0
26/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	3749.8100	3857.8600	3.7498	3.8579	0
26/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	299.1300	291.2100	0.2991	0.2912	15,000
26/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	15631.7200	15747.7000	15.6317	15.7477	0
26/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0600	0.0700	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
26/03/2026	2044 On 06-August-26			Bond Future	9.6266	9.6117	92.9353	93.0534	4,100
26/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	437.4000	462.3300	0.4374	0.4623	0
26/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	5600.7300	5507.4700	5.6007	5.5075	7,000
26/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	804.4700	843.8000	0.8045	0.8438	0
26/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	3857.1000	3778.2400	3.8571	3.7782	7,000
26/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	2762.1200	2839.4500	2.7621	2.8395	0
26/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	1794.0500	1753.1900	1.7941	1.7532	14,500
26/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	18610.9400	18729.0500	18.6109	18.7291	0
26/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	5.2600	5.1800	0.0053	0.0052	0
26/03/2026	2044 On 05-November-26			Bond Future	9.6848	9.6694	94.6405	94.7610	0
26/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	12008.1400	12122.1900	12.0081	12.1222	0
26/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	340.7000	334.2400	0.3407	0.3342	0
26/03/2026	2044 On 04-February-27			Bond Future	9.7442	9.7283	92.0388	92.1615	0
26/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	5202.1900	5289.5600	5.2022	5.2896	0
26/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1932.3300	1896.9700	1.9323	1.8970	0
26/03/2026	2044 On 06-May-27			Bond Future	9.8144	9.7980	93.7303	93.8551	0
26/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	918.3600	949.8300	0.9184	0.9498	0
26/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	6769.9700	6676.5800	6.7700	6.6766	0
26/03/2026	2046 On 07-May-26			Bond Future	132.9949	133.5818	132.9949	133.5818	18,662
26/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	8044.8700	8631.8300	8.0449	8.6318	0
26/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2046 On 06-August-26			Bond Future	135.4449	136.0428	135.4449	136.0428	0
26/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	13064.9000	13662.7800	13.0649	13.6628	0
26/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2046 On 05-November-26			Bond Future	135.6336	136.2432	135.6336	136.2432	0
26/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	10153.6300	10763.1700	10.1536	10.7632	0
26/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2046 On 04-February-27			Bond Future	138.2174	138.8385	138.2174	138.8385	0
26/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	7127.4100	7748.4900	7.1274	7.7485	0
26/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2046 On 06-May-27			Bond Future	138.4144	139.0481	138.4144	139.0481	0
26/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	10575.6000	9941.9000	10.5756	9.9419	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2026	2050 On 07-May-26			Bond Future	136.3768	136.8321	136.3768	136.8321	17,237
26/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	12306.7600	12762.1100	12.3068	12.7621	0
26/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2050 On 06-August-26			Bond Future	136.4448	136.9090	136.4448	136.9090	0
26/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	13174.8200	13638.9500	13.1748	13.6390	0
26/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2050 On 05-November-26			Bond Future	138.9796	139.4525	138.9796	139.4525	0
26/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	15139.5600	15612.4800	15.1396	15.6125	0
26/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2050 On 04-February-27			Bond Future	139.1329	139.6155	139.1329	139.6155	0
26/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	6742.8800	7225.5300	6.7429	7.2255	0
26/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2050 On 06-May-27			Bond Future	141.7237	142.2151	141.7237	142.2151	0
26/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	8736.3100	8244.9400	8.7363	8.2449	0
26/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	AL37 On 07-May-26			Index Future	1245.3110	1245.7990	1245.3110	1,245.7990	0
26/03/2026	AL37 On 06-August-26			Index Future	1267.7000	1268.1990	1267.7000	1,268.1990	0
26/03/2026	AL37 On 05-November-26			Index Future	1291.2000	1291.7090	1291.2000	1,291.7090	0
26/03/2026	AL37 On 04-February-27			Index Future	1315.5020	1316.0210	1315.5020	1,316.0210	0
26/03/2026	AL37 On 06-May-27			Index Future	1339.7250	1340.2510	1339.7250	1,340.2510	0
26/03/2026	AL7T On 07-May-26			Index Future	1594.0180	1594.8880	1594.0180	1,594.8880	0
26/03/2026	AL7T On 06-August-26			Index Future	1622.6770	1623.5630	1622.6770	1,623.5630	0
26/03/2026	AL7T On 05-November-26			Index Future	1652.7570	1653.6620	1652.7570	1,653.6620	0
26/03/2026	AL7T On 04-February-27			Index Future	1683.8640	1684.7860	1683.8640	1,684.7860	0
26/03/2026	AL7T On 06-May-27			Index Future	1714.8690	1715.8060	1714.8690	1,715.8060	0
26/03/2026	ALBI On 07-May-26			Index Future	1353.1550	1354.2000	1353.1550	1,354.2000	77
26/03/2026	ALBI On 06-August-26			Index Future	1377.4830	1378.5480	1377.4830	1,378.5480	0
26/03/2026	ALBI On 05-November-26			Index Future	1403.0180	1404.1050	1403.0180	1,404.1050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2026	ALBI On 04-February-27			Index Future	1429.4250	1430.5310	1429.4250	1,430.5310	0
26/03/2026	ALBI On 06-May-27			Index Future	1455.7450	1456.8700	1455.7450	1,456.8700	0
26/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	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
26/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	ES33 On 07-May-26			Bond Future	9.4480	9.4490	91.0137	91.0087	0
26/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	10133.1900	10128.1200	10.1332	10.1281	0
26/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	ES33 On 06-August-26			Bond Future	9.5424	9.5434	92.6904	92.6853	0
26/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	10821.8000	10816.6900	10.8218	10.8167	0
26/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	ES33 On 05-November-26			Bond Future	9.6348	9.6359	90.6192	90.6141	0
26/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	5290.7900	5285.6800	5.2908	5.2857	0
26/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	ES33 On 04-February-27			Bond Future	9.7339	9.7350	92.3454	92.3403	0
26/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	151.1200	156.3000	0.1511	0.1563	0
26/03/2026	ES33 On 06-May-27			Bond Future	9.8446	9.8459	90.2699	90.2644	0
26/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	4655.4600	4660.9000	4.6555	4.6609	0
26/03/2026	ES42 On 07-May-26			Bond Future	9.8812	9.8771	89.4084	89.4389	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	14767.0100	14797.5000	14.7670	14.7975	0
26/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	ES42 On 06-August-26			Bond Future	9.9570	9.9527	91.0556	91.0867	0
26/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	16581.2500	16612.3800	16.5813	16.6124	0
26/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	ES42 On 05-November-26			Bond Future	10.0284	10.0240	88.4832	88.5150	0
26/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	10518.3400	10550.1500	10.5183	10.5502	0
26/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	ES42 On 04-February-27			Bond Future	10.1005	10.0959	90.1688	90.2012	0
26/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	1308.8900	1341.3100	1.3089	1.3413	0
26/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	ES42 On 06-May-27			Bond Future	10.1822	10.1774	87.5828	87.6157	0
26/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	6159.5700	6126.6900	6.1596	6.1267	0
26/03/2026	GOVI On 07-May-26			GOVI	1326.3780	1327.4390	1326.3780	1,327.4390	622
26/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1493780.0000	1504390.0000	149.3780	150.4390	0
26/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	GOVI On 06-August-26			GOVI	1350.2250	1351.3060	1350.2250	1,351.3060	0
26/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1612250.0000	1623060.0000	161.2250	162.3060	0
26/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	GOVI On 05-November-26			GOVI	1375.2540	1376.3570	1375.2540	1,376.3570	0
26/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	982540.0000	993570.0000	98.2540	99.3570	0
26/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	GOVI On 04-February-27			GOVI	1401.1380	1402.2620	1401.1380	1,402.2620	0
26/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	321380.0000	332620.0000	32.1380	33.2620	0
26/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	GOVI On 06-May-27			GOVI	1426.9380	1428.0800	1426.9380	1,428.0800	0
26/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0.0000	10800.0000	0.0000	1.0800	0
26/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	620.0000	0.0000	0.0620	0.0000	0
26/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/03/2026	I258 On 07-May-26			Bond Future	124.4688	126.1160	124.4688	126.1160	0
26/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	10738.7988	12386.0406	10.7388	12.3860	0
26/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0088	0.0006	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
26/03/2026	I258 On 06-August-26			Bond Future	123.9145	125.5923	123.9145	125.5923	0
26/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	10976.3409	12646.4020	10.9763	12.6464	0
26/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	11.8709	4.0820	0.0119	0.0041	0
26/03/2026	I258 On 05-November-26			Bond Future	126.2166	127.9257	126.2166	127.9257	0
26/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	11326.5929	13004.4589	11.3266	13.0045	0
26/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	59.9729	28.7389	0.0600	0.0287	0
26/03/2026	I258 On 04-February-27			Bond Future	125.7141	127.4572	125.7141	127.4572	0
26/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	7432.1676	8947.2658	7.4322	8.9473	0
26/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	618.0276	390.0658	0.6180	0.3901	0
26/03/2026	I258 On 06-May-27			Bond Future	128.0543	129.8295	128.0543	129.8295	0
26/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	995.3696	1448.9736	0.9954	1.4490	0
26/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	7721.0596	6399.4536	7.7211	6.3995	0
26/03/2026	IGOV On 07-May-26			Index Future	429.1150	427.8730	429.1150	427.8730	263
26/03/2026	IGOV On 06-August-26			Index Future	436.9350	435.6710	436.9350	435.6710	0
26/03/2026	IGOV On 05-November-26			Index Future	445.1380	443.8500	445.1380	443.8500	0
26/03/2026	IGOV On 04-February-27			Index Future	453.6170	452.3050	453.6170	452.3050	0
26/03/2026	IGOV On 06-May-27			Index Future	462.0690	460.7320	462.0690	460.7320	0
26/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
26/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
26/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	8.3720	0
26/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
26/03/2026	R033 On 07-May-26			Bond Future	8.7447	8.7660	107.5209	107.4079	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
26/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	8256.2000	8147.1500	8.2562	8.1472	0
26/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	23.5100	27.4800	0.0235	0.0275	0
26/03/2026	R033 On 06-August-26			Bond Future	8.8194	8.8419	109.4751	109.3601	223
26/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	7515.3100	7422.1600	7.5153	7.4222	0
26/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	494.4800	516.3500	0.4945	0.5164	0
26/03/2026	R033 On 05-November-26			Bond Future	8.8876	8.9112	106.4416	106.3247	0
26/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	3910.1100	3841.5800	3.9101	3.8416	0
26/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1745.3500	1793.8000	1.7454	1.7938	0
26/03/2026	R033 On 04-February-27			Bond Future	8.9576	8.9825	108.4452	108.3261	0
26/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	2145.4900	2099.0700	2.1455	2.0991	0
26/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	3631.2200	3703.9200	3.6312	3.7039	0
26/03/2026	R033 On 06-May-27			Bond Future	9.0428	9.0692	105.3979	105.2763	0
26/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	772.0300	748.1800	0.7720	0.7482	0
26/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	6067.6300	6165.3000	6.0676	6.1653	0
26/03/2026	R035 On 07-May-26			Bond Future	9.0029	8.9985	100.9713	100.9970	106,827
26/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	3.8500	4.4500	0.0039	0.0045	1,000
26/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	4375.9800	4350.8700	4.3760	4.3509	0
26/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	5.0500	5.8000	0.0051	0.0058	0
26/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	4251.1400	4226.1800	4.2511	4.2262	16,000
26/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	66.5800	72.0000	0.0666	0.0720	0
26/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	2815.5900	2795.3000	2.8156	2.7953	16,000
26/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	347.4400	362.8300	0.3474	0.3628	1,000
26/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	1627.3700	1617.0500	1.6274	1.6171	0
26/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	1645.5600	1673.3400	1.6456	1.6733	0
26/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	478.9400	481.0100	0.4789	0.4810	1,000
26/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	3805.4400	3833.8700	3.8054	3.8339	250
26/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	99.0400	101.7600	0.0990	0.1018	0
26/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	3911.4700	3939.8200	3.9115	3.9398	200
26/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	91.6800	94.3200	0.0917	0.0943	0
26/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	4178.0600	4206.1900	4.1781	4.2062	350
26/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	75.5700	77.9900	0.0756	0.0780	0
26/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	6502.7200	6529.3100	6.5027	6.5293	0
26/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	13.8600	14.7400	0.0139	0.0147	250
26/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	6610.7400	6637.2800	6.6107	6.6373	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	12.8100	13.6400	0.0128	0.0136	200
26/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	6880.3600	6906.8000	6.8804	6.9068	0
26/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	10.5000	11.2300	0.0105	0.0112	350
26/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	9167.0200	9192.8900	9.1670	9.1929	0
26/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	1.4500	1.6100	0.0015	0.0016	250
26/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	9271.7800	9297.6300	9.2718	9.2976	0
26/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	1.2800	1.4200	0.0013	0.0014	200
26/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	9533.0600	9558.8800	9.5331	9.5589	0
26/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.9300	1.0400	0.0009	0.0010	350
26/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	10311.3400	10337.1000	10.3113	10.3371	0
26/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.3500	0.4000	0.0004	0.0004	0
26/03/2026	R035 On 06-August-26			Bond Future	9.0736	9.0691	102.8064	102.8326	100
26/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	1.7500	1.8800	0.0018	0.0019	5,000
26/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	8429.2700	8403.2100	8.4293	8.4032	0
26/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	6.6300	7.0400	0.0066	0.0070	0
26/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	7150.8200	7125.0400	7.1508	7.1250	0
26/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	9.0500	9.5800	0.0091	0.0096	5,000
26/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	6835.5000	6809.8400	6.8355	6.8098	0
26/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	87.0700	90.3200	0.0871	0.0903	1,000
26/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	4785.1200	4762.1800	4.7851	4.7622	0
26/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	116.2300	120.2400	0.1162	0.1202	0
26/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	4505.9700	4483.7900	4.5060	4.4838	5,000
26/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	585.4400	597.1300	0.5854	0.5971	350
26/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	2730.1200	2715.6200	2.7301	2.7156	0
26/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	756.0800	769.5800	0.7561	0.7696	1,000
26/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	2423.6700	2410.9800	2.4237	2.4110	0
26/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	1749.1400	1769.2400	1.7491	1.7692	200
26/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	1421.4500	1415.3600	1.4215	1.4154	0
26/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	2036.8700	2058.1600	2.0369	2.0582	0
26/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	1247.2000	1242.3000	1.2472	1.2423	350
26/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	2074.1600	2095.5800	2.0742	2.0956	250
26/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	1226.9500	1222.1800	1.2270	1.2222	0
26/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	2745.5300	2768.9600	2.7455	2.7690	0
26/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	926.6700	923.9100	0.9267	0.9239	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
26/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	3786.2100	3811.5100	3.7862	3.8115	0
26/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	616.8900	616.0000	0.6169	0.6160	200
26/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	4151.2100	4176.9200	4.1512	4.1769	0
26/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	537.2000	536.7200	0.5372	0.5367	350
26/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	4197.4600	4223.2200	4.1975	4.2232	0
26/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	528.0500	527.6200	0.5281	0.5276	250
26/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	6165.4300	6192.2600	6.1654	6.1923	0
26/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	260.6000	261.2400	0.2606	0.2612	200
26/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	6609.9200	6636.8400	6.6099	6.6368	0
26/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	223.6200	224.3500	0.2236	0.2244	250
26/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	10756.6000	10783.1800	10.7566	10.7832	0
26/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	30.9400	31.3300	0.0309	0.0313	0
26/03/2026	R035 On 05-November-26			Bond Future	9.1413	9.1365	100.1909	100.2177	210
26/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	45.1100	46.5700	0.0451	0.0466	600
26/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	6995.3200	6969.9800	6.9953	6.9700	0
26/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	393.8000	401.0800	0.3938	0.4011	0
26/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	4302.1300	4282.6100	4.3021	4.2826	600
26/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1003.2800	1016.1700	1.0033	1.0162	200
26/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	2965.6800	2951.7700	2.9657	2.9518	0
26/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1448.2200	1463.8600	1.4482	1.4639	0
26/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	2426.7800	2415.6200	2.4268	2.4156	600
26/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2518.2600	2538.3000	2.5183	2.5383	0
26/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1622.3400	1615.5800	1.6223	1.6156	200
26/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	4514.5300	4538.7200	4.5145	4.5387	0
26/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	864.8700	862.2600	0.8649	0.8623	200
26/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	5528.4800	5553.7700	5.5285	5.5538	0
26/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	646.0300	644.5200	0.6460	0.6445	0
26/03/2026	R035 On 04-February-27			Bond Future	9.2117	9.2068	102.0768	102.1041	0
26/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	31.3100	32.2100	0.0313	0.0322	3,000
26/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	8873.3700	8846.9400	8.8734	8.8469	0
26/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	227.9400	232.2300	0.2279	0.2322	3,000
26/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	6036.4100	6013.3700	6.0364	6.0134	0
26/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1263.0800	1276.1200	1.2631	1.2761	0
26/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	3290.7100	3276.4200	3.2907	3.2764	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
26/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	1707.1500	1722.4600	1.7072	1.7225	0
26/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	2775.2300	2763.2100	2.7752	2.7632	0
26/03/2026	R035 On 06-May-27			Bond Future	9.2887	9.2836	99.4512	99.4789	0
26/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	295.9700	300.7000	0.2960	0.3007	0
26/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	6104.5700	6081.6500	6.1046	6.0817	0
26/03/2026	R038 On 07-May-26			Bond Future	9.3550	9.3609	111.9930	111.9477	4,641
26/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	14143.9100	14098.6400	14.1439	14.0986	0
26/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.1200	0.1500	0.0001	0.0002	0
26/03/2026	R038 On 06-August-26			Bond Future	9.4308	9.4370	114.0285	113.9824	0
26/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	15689.9800	15644.8200	15.6900	15.6448	0
26/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	18.3900	19.3300	0.0184	0.0193	0
26/03/2026	R038 On 05-November-26			Bond Future	9.5013	9.5077	110.6374	110.5906	0
26/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	8878.1400	8840.2400	8.8781	8.8402	0
26/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	446.6800	455.5200	0.4467	0.4555	0
26/03/2026	R038 On 04-February-27			Bond Future	9.5728	9.5795	112.7200	112.6724	0
26/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	2959.5200	2939.2000	2.9595	2.9392	0
26/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	2764.9300	2792.2100	2.7649	2.7922	0
26/03/2026	R038 On 06-May-27			Bond Future	9.6544	9.6613	109.3099	109.2612	0
26/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	438.6900	433.4600	0.4387	0.4335	0
26/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	7359.2400	7402.7100	7.3592	7.4027	0
26/03/2026	R053 On 07-May-26			Bond Future	9.4415	9.4219	122.5005	122.7256	77,719
26/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	21725.4800	21950.5900	21.7255	21.9506	0
26/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.1200	0.1300	0.0001	0.0001	0
26/03/2026	R053 On 06-August-26			Bond Future	9.4985	9.4783	124.7269	124.9562	0
26/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	2.7300	3.2800	0.0027	0.0033	530
26/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	17776.9700	17548.2900	17.7770	17.5483	0
26/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	74.0800	83.9000	0.0741	0.0839	0
26/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	11018.9000	10799.4900	11.0189	10.7995	0
26/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1192.8400	1266.2700	1.1928	1.2663	530
26/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	5850.4700	5694.6700	5.8505	5.6947	530
26/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	3694.6600	3838.2500	3.6947	3.8383	0
26/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	2554.8100	2469.1700	2.5548	2.4692	530
26/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	25626.3500	25855.2400	25.6264	25.8552	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	10.7100	10.3700	0.0107	0.0104	0
26/03/2026	R053 On 05-November-26			Bond Future	9.5506	9.5297	121.1539	121.3876	0
26/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	16887.1700	17106.4100	16.8872	17.1064	0
26/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	508.9900	494.5700	0.5090	0.4946	0
26/03/2026	R053 On 04-February-27			Bond Future	9.6026	9.5812	123.4345	123.6725	0
26/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	7210.6200	7373.9800	7.2106	7.3740	0
26/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	3049.3400	2974.7100	3.0493	2.9747	0
26/03/2026	R053 On 06-May-27			Bond Future	9.6607	9.6386	119.8434	120.0857	0
26/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	1374.8400	1435.7900	1.3748	1.4358	0
26/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	9969.8700	9788.5500	9.9699	9.7886	0
26/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
26/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	53.4900	54.1300	0.0535	0.0541	0
26/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	53.4900	54.1300	0.0535	0.0541	0
26/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
26/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	64.9200	65.1600	0.0649	0.0652	0
26/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	64.9200	65.1600	0.0649	0.0652	0
26/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
26/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	41.7200	41.8200	0.0417	0.0418	0
26/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	41.7200	41.8200	0.0417	0.0418	0
26/03/2026	R202 On 07-May-26			Bond Future	292.9019	292.9051	292.9019	292.9051	772
26/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	15351.9300	15355.1300	15.3519	15.3551	0
26/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	R202 On 06-August-26			Bond Future	292.8942	292.8978	292.8942	292.8978	253
26/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	14034.2200	14037.7800	14.0342	14.0378	0
26/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	R202 On 05-November-26			Bond Future	298.3352	298.3391	298.3352	298.3391	0
26/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	17875.2200	17879.1300	17.8752	17.8791	0
26/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	R202 On 04-February-27			Bond Future	298.5059	298.5116	298.5059	298.5116	0
26/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	3775.8800	3781.5500	3.7759	3.7816	0
26/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	R202 On 06-May-27			Bond Future	304.0647	304.0699	304.0647	304.0699	0
26/03/2026	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
26/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	2925.3200	2920.0600	2.9253	2.9201	0
26/03/2026	R209 On 07-May-26			Bond Future	9.1363	9.1371	82.1762	82.1718	45,933
26/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	10006.5000	10002.2000	10.0065	10.0022	0
26/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.1700	0.2100	0.0002	0.0002	0
26/03/2026	R209 On 06-August-26			Bond Future	9.2036	9.2044	83.6697	83.6653	770
26/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	11019.3500	11015.4500	11.0194	11.0155	0
26/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	16.1300	16.6500	0.0161	0.0167	0
26/03/2026	R209 On 05-November-26			Bond Future	9.2655	9.2663	82.0535	82.0491	0
26/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	5937.1800	5936.5300	5.9372	5.9365	0
26/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	470.7900	474.4800	0.4708	0.4745	0
26/03/2026	R209 On 04-February-27			Bond Future	9.3283	9.3291	83.5980	83.5935	0
26/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	68.0700	68.4600	0.0681	0.0685	3,237
26/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	7353.8700	7358.6700	7.3539	7.3587	0
26/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1116.7500	1118.0400	1.1168	1.1180	0
26/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	3104.0400	3109.7400	3.1040	3.1097	3,237
26/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	1967.5300	1968.6800	1.9675	1.9687	0
26/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	2224.6100	2230.1700	2.2246	2.2302	0
26/03/2026	R209 On 06-May-27			Bond Future	9.4008	9.4017	81.9846	81.9800	0
26/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	208.7500	209.2700	0.2088	0.2093	4,620
26/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	6488.2200	6493.3700	6.4882	6.4934	0
26/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	338.6900	339.3500	0.3387	0.3394	0
26/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	5709.4800	5714.7700	5.7095	5.7148	0
26/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2120.9900	2121.5900	2.1210	2.1216	0
26/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	2543.1600	2548.3900	2.5432	2.5484	4,620
26/03/2026	R210 On 07-May-26			Bond Future	261.6384	261.3448	261.6384	261.3448	1,096
26/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	6238.3600	5944.7600	6.2384	5.9448	0
26/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	R210 On 06-August-26			Bond Future	266.4584	266.1596	266.4584	266.1596	0
26/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	6618.4000	6319.5800	6.6184	6.3196	0
26/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	R210 On 05-November-26			Bond Future	267.8800	267.5766	267.8800	267.5766	0
26/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	14550.0400	14246.6300	14.5500	14.2466	0
26/03/2026	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
26/03/2026	R210 On 04-February-27			Bond Future	272.9828	272.6737	272.9828	272.6737	0
26/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	6952.7900	6643.6500	6.9528	6.6437	0
26/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	R210 On 06-May-27			Bond Future	274.4639	274.1505	274.4639	274.1505	0
26/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	3333.9100	3020.4700	3.3339	3.0205	0
26/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	R213 On 07-May-26			Bond Future	8.5159	8.5168	95.4974	95.4941	81,574
26/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	4659.6500	4657.0700	4.6597	4.6571	0
26/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	7.0000	7.7100	0.0070	0.0077	0
26/03/2026	R213 On 06-August-26			Bond Future	8.5932	8.5941	97.2330	97.2298	0
26/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	3988.8200	3988.2000	3.9888	3.9882	0
26/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	171.9400	174.5600	0.1719	0.1746	0
26/03/2026	R213 On 05-November-26			Bond Future	8.6685	8.6694	95.4663	95.4630	0
26/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1421.2600	1422.3500	1.4213	1.4224	0
26/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1144.3600	1148.6800	1.1444	1.1487	0
26/03/2026	R213 On 04-February-27			Bond Future	8.7493	8.7503	97.2632	97.2599	0
26/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	498.0500	498.8000	0.4981	0.4988	0
26/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	2491.7500	2495.7600	2.4918	2.4958	0
26/03/2026	R213 On 06-May-27			Bond Future	8.8446	8.8457	95.5007	95.4973	0
26/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	95.1700	95.3900	0.0952	0.0954	0
26/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	4126.6600	4130.3400	4.1267	4.1303	0
26/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	454.1700	454.5300	0.4542	0.4545	2,830
26/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	2671.4100	2675.2300	2.6714	2.6752	0
26/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2271.5000	2271.1800	2.2715	2.2712	0
26/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1041.3000	1044.4400	1.0413	1.0444	2,830
26/03/2026	R214 On 07-May-26			Bond Future	9.4743	9.4699	77.8542	77.8827	38,818
26/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	11910.8500	11939.4100	11.9109	11.9394	0
26/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.1300	0.1500	0.0001	0.0002	0
26/03/2026	R214 On 06-August-26			Bond Future	9.5373	9.5328	79.2692	79.2983	0
26/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	13654.4700	13683.7400	13.6545	13.6837	0
26/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	11.1000	11.3000	0.0111	0.0113	0
26/03/2026	R214 On 05-November-26			Bond Future	9.5974	9.5928	77.4265	77.4562	0
26/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	8492.2800	8521.7800	8.4923	8.5218	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	416.8900	416.6600	0.4169	0.4167	0
26/03/2026	R214 On 04-February-27			Bond Future	9.6591	9.6543	78.8838	78.9142	0
26/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	3490.4200	3512.9400	3.4904	3.5129	0
26/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1998.0700	1990.2400	1.9981	1.9902	0
26/03/2026	R214 On 06-May-27			Bond Future	9.7242	9.7192	77.0368	77.0675	0
26/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	527.3800	534.7400	0.5274	0.5347	0
26/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	6021.1600	5997.8200	6.0212	5.9978	0
26/03/2026	R248 On 07-May-26			Bond Future	9.5226	9.5081	94.6654	94.7906	276,768
26/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,620
26/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	11550.0800	11424.8400	11.5501	11.4248	0
26/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	1.1300	1.5300	0.0011	0.0015	1,620
26/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	7534.2000	7409.3600	7.5342	7.4094	0
26/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	238.2200	267.3800	0.2382	0.2674	0
26/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	3262.9500	3166.8700	3.2630	3.1669	0
26/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	254.9500	285.4800	0.2550	0.2855	0
26/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	3189.1800	3094.4700	3.1892	3.0945	0
26/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	16185.1600	16310.4100	16.1852	16.3104	0
26/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.1100	0.1200	0.0001	0.0001	0
26/03/2026	R248 On 06-August-26			Bond Future	9.5820	9.5670	96.3859	96.5135	0
26/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	717.2400	751.6300	0.7172	0.7516	0
26/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	5884.4300	5791.2600	5.8844	5.7913	1,762
26/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	4641.2800	4741.2700	4.6413	4.7413	0
26/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	1194.7600	1167.1900	1.1948	1.1672	1,762
26/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	19543.7700	19671.2300	19.5438	19.6712	0
26/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	7.0800	6.9800	0.0071	0.0070	0
26/03/2026	R248 On 05-November-26			Bond Future	9.6383	9.6228	93.7160	93.8461	0
26/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	12857.4000	12980.5600	12.8574	12.9806	0
26/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	366.1900	359.2500	0.3662	0.3593	0
26/03/2026	R248 On 04-February-27			Bond Future	9.6958	9.6799	95.4800	95.6125	0
26/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	5448.3900	5541.9600	5.4484	5.5420	0
26/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	2108.5600	2069.6400	2.1086	2.0696	0
26/03/2026	R248 On 06-May-27			Bond Future	9.7561	9.7397	92.7964	92.9313	0
26/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	1031.2900	1066.4500	1.0313	1.0665	0
26/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	7134.5800	7034.9300	7.1346	7.0349	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2026	R2R9 On 07-May-26			Bond Future	9.4545	9.4401	104.2084	104.3168	0
26/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	93358.7000	93467.1200	93.3587	93.4671	0
26/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	R2R9 On 06-August-26			Bond Future	9.5292	9.5142	106.1024	106.2129	0
26/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	92982.9000	93093.3600	92.9829	93.0934	0
26/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	R2R9 On 05-November-26			Bond Future	9.5986	9.5831	103.0701	103.1827	0
26/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	92100.0100	92212.6800	92.1000	92.2127	0
26/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	R2R9 On 04-February-27			Bond Future	9.6691	9.6530	105.0102	105.1249	0
26/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	3294.7600	3369.0900	3.2948	3.3691	0
26/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1737.0800	1696.6900	1.7371	1.6967	0
26/03/2026	R2R9 On 06-May-27			Bond Future	9.7488	9.7322	101.9627	102.0794	0
26/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	658.0800	681.7600	0.6581	0.6818	0
26/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7380.8900	7287.8900	7.3809	7.2879	0
26/03/2026	R4R2 On 07-May-26			Bond Future	9.5427	9.5384	105.8556	105.8914	10,039
26/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	94766.4800	94802.2800	94.7665	94.8023	0
26/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	R4R2 On 06-August-26			Bond Future	9.6134	9.6089	107.7795	107.8160	0
26/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	94362.2600	94398.7400	94.3623	94.3987	0
26/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	R4R2 On 05-November-26			Bond Future	9.6789	9.6744	104.6520	104.6893	0
26/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	93429.3800	93466.7000	93.4294	93.4667	0
26/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2026	R4R2 On 04-February-27			Bond Future	9.7452	9.7405	106.6219	106.6599	0
26/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	4490.3800	4520.2700	4.4904	4.5203	0
26/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1476.9000	1468.7500	1.4769	1.4688	0
26/03/2026	R4R2 On 06-May-27			Bond Future	9.8195	9.8146	103.4778	103.5164	0
26/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	888.8200	899.7100	0.8888	0.8997	0
26/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7655.3600	7627.6400	7.6554	7.6276	0
26/03/2026	RR87 On 07-May-26			Bond Future	7.2035	7.2761	102.8022	102.7613	0
26/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	3.7033	1.9701	0.0037	0.0020	0
26/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	226.1533	265.3601	0.2262	0.2654	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2026	RR87 On 06-August-26			Bond Future	7.0957	7.2187	100.9297	100.8862	0
26/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	7.8105	4.3423	0.0078	0.0043	0
26/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	208.0305	247.9823	0.2080	0.2480	0
26/03/2026	RR87 On 05-November-26			Bond Future	6.2242	6.6091	102.7814	102.7373	0
26/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.5584	0.0563	0.0006	0.0001	0
26/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	110.0784	153.6763	0.1101	0.1537	0
26/03/2026	RR88 On 07-May-26			Bond Future	7.4650	7.4981	105.4252	105.3753	0
26/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	2.1019	1.6444	0.0021	0.0016	0
26/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	950.8019	1000.2144	0.9508	1.0002	0
26/03/2026	RR88 On 06-August-26			Bond Future	7.5028	7.5424	104.4893	104.4418	0
26/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	28.7904	24.9498	0.0288	0.0249	0
26/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	886.3204	929.8998	0.8863	0.9299	0
26/03/2026	RR88 On 05-November-26			Bond Future	7.4959	7.5448	105.7735	105.7226	0
26/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	37.7015	32.5050	0.0377	0.0325	0
26/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	861.1815	906.9250	0.8612	0.9069	0
26/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0