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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
27/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	2029 On 07-May-26			Bond Future	146.1391	146.2630	146.1391	146.2630	4,508
27/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4319.0700	4442.9700	4.3191	4.4430	0
27/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2029 On 06-August-26			Bond Future	148.8266	148.9575	148.8266	148.9575	0
27/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4726.6300	4857.5100	4.7266	4.8575	0
27/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2029 On 05-November-26			Bond Future	150.1163	150.2434	150.1163	150.2434	0
27/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2556.3100	2683.3700	2.5563	2.6834	0
27/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2029 On 04-February-27			Bond Future	152.9826	153.1053	152.9826	153.1053	0
27/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3262.5600	3385.2900	3.2626	3.3853	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2029 On 06-May-27			Bond Future	154.3662	154.4445	154.3662	154.4445	0
27/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1046.2400	1124.5000	1.0462	1.1245	0
27/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2030 On 07-May-26			Bond Future	8.4712	8.3026	100.7343	101.2601	146,635
27/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.2200	0.0300	0.0002	0.0000	1,000
27/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	4019.1300	3493.1200	4.0191	3.4931	0
27/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	7.8600	14.8400	0.0079	0.0148	1,000
27/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	2409.7900	1890.9500	2.4098	1.8910	0
27/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	36.1200	79.5300	0.0361	0.0795	0
27/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1768.2500	1285.8400	1.7683	1.2858	1,000
27/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	2856.8100	3344.7400	2.8568	3.3447	0
27/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	50.0300	12.1400	0.0500	0.0121	0
27/03/2026	2030 On 06-August-26			Bond Future	8.5783	8.3942	98.5524	99.0910	31,547
27/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	35.1400	4.9100	0.0351	0.0049	1,000
27/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	4125.3800	3556.5300	4.1254	3.5565	0
27/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	132.7500	99.6900	0.1328	0.0997	1,000
27/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	2704.5100	2132.8300	2.7045	2.1328	0
27/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	338.5300	371.1700	0.3385	0.3712	0
27/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1863.8300	1357.8500	1.8638	1.3579	1,000
27/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2300.1400	2616.2100	2.3001	2.6162	0
27/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	451.4700	228.9200	0.4515	0.2289	0
27/03/2026	2030 On 05-November-26			Bond Future	8.6636	8.4649	100.3645	100.9091	0
27/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	830.0800	913.2100	0.8301	0.9132	0
27/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1580.9400	1119.5300	1.5809	1.1195	0
27/03/2026	2030 On 04-February-27			Bond Future	8.7564	8.5405	98.2507	98.8010	0
27/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	359.6300	303.9700	0.3596	0.3040	0
27/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2773.9100	2167.9600	2.7739	2.1680	0
27/03/2026	2030 On 06-May-27			Bond Future	8.8854	8.6601	100.0874	100.6173	0
27/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	212.4800	44.9300	0.2125	0.0449	0
27/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	4092.2500	3394.7300	4.0923	3.3947	0
27/03/2026	2031 On 07-May-26			Bond Future	114.4517	113.6640	114.4517	113.6640	1,878
27/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	807.5400	209.8800	0.8075	0.2099	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	195.8300	385.8700	0.1958	0.3859	0
27/03/2026	2031 On 06-August-26			Bond Future	114.1396	113.3407	114.1396	113.3407	1,727
27/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	901.2900	285.2300	0.9013	0.2852	0
27/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	571.7000	754.5000	0.5717	0.7545	0
27/03/2026	2031 On 05-November-26			Bond Future	116.2647	115.4464	116.2647	115.4464	0
27/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4785.3000	3957.9700	4.7853	3.9580	0
27/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	10.6500	1.5700	0.0107	0.0016	0
27/03/2026	2031 On 04-February-27			Bond Future	116.0184	115.1780	116.0184	115.1780	0
27/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	922.2000	294.6000	0.9222	0.2946	0
27/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	1083.8200	1296.6500	1.0838	1.2967	0
27/03/2026	2031 On 06-May-27			Bond Future	118.2135	117.3221	118.2135	117.3221	0
27/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1857.4900	967.8700	1.8575	0.9679	0
27/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	513.9700	515.7500	0.5140	0.5158	0
27/03/2026	2032 On 07-May-26		Call	Bond Future	458.3100	369.9400	0.4583	0.3699	0
27/03/2026	2032 On 07-May-26			Bond Future	8.8638	8.6761	98.1628	98.9995	166,642
27/03/2026	2032 On 07-May-26		Put	Bond Future	2295.5600	1370.4000	2.2956	1.3704	0
27/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	5505.8900	6300.0900	5.5059	6.3001	0
27/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	46.6400	4.0500	0.0466	0.0041	0
27/03/2026	2032 On 06-August-26			Bond Future	8.9532	8.7540	99.9437	100.7988	230
27/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	5226.3400	5803.4400	5.2263	5.8034	0
27/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	400.0900	122.0200	0.4001	0.1220	0
27/03/2026	2032 On 05-November-26			Bond Future	9.0352	8.8253	97.6215	98.4885	0
27/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2304.5100	2371.1900	2.3045	2.3712	0
27/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	1793.5400	993.2600	1.7935	0.9933	0
27/03/2026	2032 On 04-February-27			Bond Future	9.1209	8.8993	99.4635	100.3423	0
27/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	1079.2200	861.3700	1.0792	0.8614	0
27/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	3648.3200	2551.6600	3.6483	2.5517	0
27/03/2026	2032 On 06-May-27			Bond Future	9.2188	8.9911	97.1635	98.0285	0
27/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	538.0800	183.4700	0.5381	0.1835	0
27/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	6085.2800	4865.6700	6.0853	4.8657	0
27/03/2026	2033 On 07-May-26			Bond Future	140.7183	140.7146	140.7183	140.7146	9,570
27/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	5558.3100	5554.6400	5.5583	5.5546	0
27/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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27/03/2026	2033 On 06-August-26			Bond Future	143.3062	143.3069	143.3062	143.3069	0
27/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	9056.1800	9056.9000	9.0562	9.0569	0
27/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2033 On 05-November-26			Bond Future	144.3913	144.3860	144.3913	144.3860	0
27/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	7131.2700	7126.0400	7.1313	7.1260	0
27/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2033 On 04-February-27			Bond Future	147.1482	147.1364	147.1482	147.1364	0
27/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	4438.1700	4426.3700	4.4382	4.4264	0
27/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2033 On 06-May-27			Bond Future	148.3162	148.2593	148.3162	148.2593	0
27/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	2893.7600	2950.6600	2.8938	2.9507	0
27/03/2026	2037 On 07-May-26			Bond Future	9.4934	9.2914	95.7546	97.0473	220,444
27/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	301.3600	246.6100	0.3014	0.2466	1,500
27/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	3501.5300	2154.1300	3.5015	2.1541	0
27/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	1406.7600	1797.4900	1.4068	1.7975	1,500
27/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	1428.0600	526.1400	1.4281	0.5261	0
27/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	3910.7900	4861.9100	3.9108	4.8619	0
27/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	409.0900	67.5600	0.4091	0.0676	1,500
27/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	8702.8300	9944.8300	8.7028	9.9448	142
27/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	52.1200	1.4700	0.0521	0.0015	0
27/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	10693.6900	11965.5300	10.6937	11.9655	0
27/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	20.9400	0.1300	0.0209	0.0001	0
27/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	16207.2500	17499.6400	16.2073	17.4996	0
27/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.2600	0.0000	0.0003	0.0000	142
27/03/2026	2037 On 06-August-26			Bond Future	9.5799	9.3693	93.2318	94.5510	230
27/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	4151.5400	4590.4500	4.1515	4.5905	2,541
27/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	1472.4900	592.1800	1.4725	0.5922	0
27/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	7308.6000	8129.1600	7.3086	8.1292	0
27/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	691.9600	193.3000	0.6920	0.1933	2,541
27/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	10258.5800	11261.3400	10.2586	11.2613	0
27/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	359.2400	42.7800	0.3592	0.0428	2,541
27/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	12226.7700	13376.6600	12.2268	13.3767	0
27/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	181.9200	12.5900	0.1819	0.0126	0

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27/03/2026	2037 On 05-November-26			Bond Future	9.6525	9.4346	94.9462	96.2858	0
27/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2453.8900	2272.7300	2.4539	2.2727	4,490
27/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	3636.1000	2115.3000	3.6361	2.1153	0
27/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	5320.4400	5599.3200	5.3204	5.5993	0
27/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	1891.4500	830.6900	1.8915	0.8307	4,490
27/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	7029.7700	7510.9000	7.0298	7.5109	0
27/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	1381.1900	522.6800	1.3812	0.5227	0
27/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	7980.8400	8544.4800	7.9808	8.5445	0
27/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	1167.9600	391.9600	1.1680	0.3920	4,490
27/03/2026	2037 On 04-February-27			Bond Future	9.7276	9.5018	92.4797	93.8403	0
27/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	873.3600	168.1800	0.8734	0.1682	4,490
27/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	9000.0900	6934.2900	9.0001	6.9343	0
27/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	2292.5800	1738.9500	2.2926	1.7390	0
27/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	4829.4300	2915.1800	4.8294	2.9152	4,490
27/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2844.2500	2408.5400	2.8443	2.4085	0
27/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	4154.7000	2358.3700	4.1547	2.3584	0
27/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	3820.1200	3566.2100	3.8201	3.5662	0
27/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	3330.2800	1715.7500	3.3303	1.7158	4,490
27/03/2026	2037 On 06-May-27			Bond Future	9.8140	9.5839	94.2083	95.5652	0
27/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	1205.9200	354.5100	1.2059	0.3545	0
27/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	8803.1900	6594.8500	8.8032	6.5949	0
27/03/2026	2038 On 07-May-26			Bond Future	154.3048	153.7628	154.3048	153.7628	4,978
27/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	9774.8300	9232.8300	9.7748	9.2328	0
27/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2038 On 06-August-26			Bond Future	154.9482	154.4008	154.9482	154.4008	0
27/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	10228.1700	9680.8200	10.2282	9.6808	0
27/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2038 On 05-November-26			Bond Future	157.8328	157.2692	157.8328	157.2692	0
27/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	11522.8400	10959.2200	11.5228	10.9592	0
27/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2038 On 04-February-27			Bond Future	158.6074	158.0247	158.6074	158.0247	0
27/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	4777.4000	4194.7300	4.7774	4.1947	0
27/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2038 On 06-May-27			Bond Future	161.6090	160.9674	161.6090	160.9674	0

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27/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	4491.0300	5132.6200	4.4910	5.1326	0
27/03/2026	2040 On 07-May-26		Call	Bond Future	926.4100	576.5100	0.9264	0.5765	0
27/03/2026	2040 On 07-May-26			Bond Future	9.7175	9.5107	97.1094	98.6164	55,752
27/03/2026	2040 On 07-May-26		Put	Bond Future	3817.0500	1960.1400	3.8171	1.9601	0
27/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	35.1400	0.5300	0.0351	0.0005	27,500
27/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	8193.5400	6651.9200	8.1935	6.6519	0
27/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	6902.7300	8236.7900	6.9027	8.2368	1,460
27/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	188.8900	15.9400	0.1889	0.0159	0
27/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	9448.2500	10883.9800	9.4483	10.8840	0
27/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	73.9200	2.6400	0.0739	0.0026	0
27/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	12701.7900	14190.3500	12.7018	14.1904	0
27/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	18.5300	0.0800	0.0185	0.0001	0
27/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	12990.2300	14481.7000	12.9902	14.4817	0
27/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	15.5900	0.0500	0.0156	0.0001	1,460
27/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	14752.3900	16254.3500	14.7524	16.2544	0
27/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	5.0600	0.0100	0.0051	0.0000	0
27/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	15808.0900	17312.6800	15.8081	17.3127	0
27/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	2.4200	0.0000	0.0024	0.0000	1,460
27/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	17488.6700	18995.0000	17.4887	18.9950	0
27/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.6800	0.0000	0.0007	0.0000	0
27/03/2026	2040 On 06-August-26			Bond Future	9.8019	9.5871	94.3605	95.8981	47,936
27/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	15076.5900	16471.6400	15.0766	16.4716	0
27/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	149.9600	7.3900	0.1500	0.0074	0
27/03/2026	2040 On 05-November-26			Bond Future	9.8733	9.6517	96.0957	97.6577	0
27/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	3718.9300	3656.9200	3.7189	3.6569	2,300
27/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	3464.0800	1840.0300	3.4641	1.8400	0
27/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	7188.7500	7625.5200	7.1888	7.6255	0
27/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	1866.5300	741.2600	1.8665	0.7413	2,300
27/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	9143.9400	9793.0900	9.1439	9.7931	0
27/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	1373.8500	460.9600	1.3739	0.4610	0
27/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	10217.0400	10928.9900	10.2170	10.9290	0
27/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	1169.4200	319.3300	1.1694	0.3193	2,300
27/03/2026	2040 On 04-February-27			Bond Future	9.9469	9.7180	93.4004	94.9875	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	1184.3200	291.3500	1.1843	0.2914	2,300
27/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	9687.1000	7207.0600	9.6871	7.2071	0
27/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	3143.8300	2549.5500	3.1438	2.5496	0
27/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	5068.2700	2886.9200	5.0683	2.8869	2,300
27/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	4068.5400	3660.7500	4.0685	3.6608	0
27/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	4184.5300	2189.6700	4.1845	2.1897	0
27/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	5033.6700	4799.5700	5.0337	4.7996	0
27/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	3523.3400	1702.1700	3.5233	1.7022	2,300
27/03/2026	2040 On 06-May-27			Bond Future	10.0300	9.7970	95.1461	96.7333	0
27/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	1571.3100	512.7600	1.5713	0.5128	0
27/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	9791.2200	7145.4600	9.7912	7.1455	0
27/03/2026	2043 On 07-May-26			Bond Future	118.8498	119.9289	118.8498	119.9289	0
27/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	7152.4242	8228.8703	7.1524	8.2289	0
27/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	2.6242	0.0003	0.0026	0.0000	0
27/03/2026	2043 On 06-August-26			Bond Future	118.1886	119.2908	118.1886	119.2908	3,416
27/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	7422.9324	8415.7379	7.4229	8.4157	0
27/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	114.3824	4.9379	0.1144	0.0049	0
27/03/2026	2043 On 05-November-26			Bond Future	120.3890	121.5070	120.3890	121.5070	0
27/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	7828.5813	8685.8411	7.8286	8.6858	0
27/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	279.6213	18.8011	0.2796	0.0188	0
27/03/2026	2043 On 04-February-27			Bond Future	119.7825	120.9149	119.7825	120.9149	0
27/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	4012.8768	3922.4433	4.0129	3.9224	0
27/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	1860.3768	637.5633	1.8604	0.6376	0
27/03/2026	2043 On 06-May-27			Bond Future	122.0487	123.1656	122.0487	123.1656	0
27/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1205.5930	621.2759	1.2056	0.6213	0
27/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	6636.8630	4935.6759	6.6369	4.9357	0
27/03/2026	2044 On 07-May-26		Call	Bond Future	427.6800	116.5700	0.4277	0.1166	0
27/03/2026	2044 On 07-May-26			Bond Future	9.7641	9.5574	93.9470	95.5834	153,676
27/03/2026	2044 On 07-May-26		Put	Bond Future	6480.6900	4533.1600	6.4807	4.5332	0
27/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	2905.9000	3749.8100	2.9059	3.7498	0
27/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	1091.6400	299.1300	1.0916	0.2991	15,000
27/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	14011.5100	15631.7200	14.0115	15.6317	0
27/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	16.2700	0.0600	0.0163	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
27/03/2026	2044 On 06-August-26			Bond Future	9.8406	9.6266	91.2661	92.9353	4,100
27/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	736.4900	437.4000	0.7365	0.4374	0
27/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	7569.0000	5600.7300	7.5690	5.6007	7,000
27/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	1158.2100	804.4700	1.1582	0.8045	0
27/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	5880.0200	3857.1000	5.8800	3.8571	7,000
27/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	2701.2300	2762.1200	2.7012	2.7621	0
27/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	3402.3400	1794.0500	3.4023	1.7941	14,500
27/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	17074.6300	18610.9400	17.0746	18.6109	0
27/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	138.1300	5.2600	0.1381	0.0053	0
27/03/2026	2044 On 05-November-26			Bond Future	9.9050	9.6848	92.9443	94.6405	0
27/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	11245.4700	12008.1400	11.2455	12.0081	0
27/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	1274.1400	340.7000	1.2741	0.3407	0
27/03/2026	2044 On 04-February-27			Bond Future	9.9710	9.7442	90.3149	92.0388	0
27/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	5454.7200	5202.1900	5.4547	5.2022	0
27/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	3908.7200	1932.3300	3.9087	1.9323	0
27/03/2026	2044 On 06-May-27			Bond Future	10.0448	9.8144	92.0029	93.7303	0
27/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	2060.7400	918.3600	2.0607	0.9184	0
27/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	9639.7200	6769.9700	9.6397	6.7700	0
27/03/2026	2046 On 07-May-26			Bond Future	134.0755	132.9949	134.0755	132.9949	18,662
27/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	9125.5300	8044.8700	9.1255	8.0449	0
27/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2046 On 06-August-26			Bond Future	136.5412	135.4449	136.5412	135.4449	0
27/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	14161.1900	13064.9000	14.1612	13.0649	0
27/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2046 On 05-November-26			Bond Future	136.7562	135.6336	136.7562	135.6336	0
27/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	11276.2100	10153.6300	11.2762	10.1536	0
27/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2046 On 04-February-27			Bond Future	139.3674	138.2174	139.3674	138.2174	0
27/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	8277.3600	7127.4100	8.2774	7.1274	0
27/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2046 On 06-May-27			Bond Future	139.6293	138.4144	139.6293	138.4144	0
27/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	9360.7400	10575.6000	9.3607	10.5756	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	2050 On 07-May-26			Bond Future	136.6079	136.3768	136.6079	136.3768	17,367
27/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	12537.9100	12306.7600	12.5379	12.3068	0
27/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2050 On 06-August-26			Bond Future	136.6760	136.4448	136.6760	136.4448	0
27/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	13406.0000	13174.8200	13.4060	13.1748	0
27/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2050 On 05-November-26			Bond Future	139.2205	138.9796	139.2205	138.9796	0
27/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	15380.4900	15139.5600	15.3805	15.1396	0
27/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2050 On 04-February-27			Bond Future	139.3857	139.1329	139.3857	139.1329	0
27/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	6995.7200	6742.8800	6.9957	6.7429	0
27/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2050 On 06-May-27			Bond Future	142.0234	141.7237	142.0234	141.7237	0
27/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	8436.5900	8736.3100	8.4366	8.7363	0
27/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	AL37 On 07-May-26			Index Future	1237.5470	1245.3110	1237.5470	1,245.3110	0
27/03/2026	AL37 On 06-August-26			Index Future	1259.7570	1267.7000	1259.7570	1,267.7000	0
27/03/2026	AL37 On 05-November-26			Index Future	1283.1600	1291.2000	1283.1600	1,291.2000	0
27/03/2026	AL37 On 04-February-27			Index Future	1307.3670	1315.5020	1307.3670	1,315.5020	0
27/03/2026	AL37 On 06-May-27			Index Future	1331.8310	1339.7250	1331.8310	1,339.7250	0
27/03/2026	AL7T On 07-May-26			Index Future	1574.9430	1594.0180	1574.9430	1,594.0180	0
27/03/2026	AL7T On 06-August-26			Index Future	1603.2080	1622.6770	1603.2080	1,622.6770	0
27/03/2026	AL7T On 05-November-26			Index Future	1632.9900	1652.7570	1632.9900	1,652.7570	0
27/03/2026	AL7T On 04-February-27			Index Future	1663.7980	1683.8640	1663.7980	1,683.8640	0
27/03/2026	AL7T On 06-May-27			Index Future	1694.9310	1714.8690	1694.9310	1,714.8690	0
27/03/2026	ALBI On 07-May-26			Index Future	1336.8930	1353.1550	1336.8930	1,353.1550	77
27/03/2026	ALBI On 06-August-26			Index Future	1360.8860	1377.4830	1360.8860	1,377.4830	0
27/03/2026	ALBI On 05-November-26			Index Future	1386.1670	1403.0180	1386.1670	1,403.0180	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	ALBI On 04-February-27			Index Future	1412.3180	1429.4250	1412.3180	1,429.4250	0
27/03/2026	ALBI On 06-May-27			Index Future	1438.7450	1455.7450	1438.7450	1,455.7450	0
27/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	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
27/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	ES33 On 07-May-26			Bond Future	9.6452	9.4480	90.0593	91.0137	0
27/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	9178.7200	10133.1900	9.1787	10.1332	0
27/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	ES33 On 06-August-26			Bond Future	9.7497	9.5424	91.7155	92.6904	0
27/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	9846.8400	10821.8000	9.8468	10.8218	0
27/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	ES33 On 05-November-26			Bond Future	9.8515	9.6348	89.6297	90.6192	0
27/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	4301.2900	5290.7900	4.3013	5.2908	0
27/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	ES33 On 04-February-27			Bond Future	9.9607	9.7339	91.3411	92.3454	0
27/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	1155.4200	151.1200	1.1554	0.1511	0
27/03/2026	ES33 On 06-May-27			Bond Future	10.0768	9.8446	89.2743	90.2699	0
27/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	5651.0500	4655.4600	5.6511	4.6555	0
27/03/2026	ES42 On 07-May-26			Bond Future	10.0829	9.8812	87.9556	89.4084	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	13314.2100	14767.0100	13.3142	14.7670	0
27/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	ES42 On 06-August-26			Bond Future	10.1658	9.9570	89.5732	91.0556	0
27/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	15098.8200	16581.2500	15.0988	16.5813	0
27/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	ES42 On 05-November-26			Bond Future	10.2438	10.0284	86.9767	88.4832	0
27/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	9011.8900	10518.3400	9.0119	10.5183	0
27/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	ES42 On 04-February-27			Bond Future	10.3226	10.1005	88.6376	90.1688	0
27/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	0.0000	1308.8900	0.0000	1.3089	0
27/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	222.2800	0.0000	0.2223	0.0000	0
27/03/2026	ES42 On 06-May-27			Bond Future	10.4081	10.1822	86.0501	87.5828	0
27/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	7692.2800	6159.5700	7.6923	6.1596	0
27/03/2026	GOVI On 07-May-26			GOVI	1310.0040	1326.3780	1310.0040	1,326.3780	622
27/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1330040.0000	1493780.0000	133.0040	149.3780	0
27/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	GOVI On 06-August-26			GOVI	1333.5140	1350.2250	1333.5140	1,350.2250	0
27/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1445140.0000	1612250.0000	144.5140	161.2250	0
27/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	GOVI On 05-November-26			GOVI	1358.2870	1375.2540	1358.2870	1,375.2540	0
27/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	812870.0000	982540.0000	81.2870	98.2540	0
27/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	GOVI On 04-February-27			GOVI	1383.9120	1401.1380	1383.9120	1,401.1380	0
27/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	149120.0000	321380.0000	14.9120	32.1380	0
27/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	GOVI On 06-May-27			GOVI	1409.8070	1426.9380	1409.8070	1,426.9380	0
27/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	171930.0000	620.0000	17.1930	0.0620	0
27/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/03/2026	I258 On 07-May-26			Bond Future	124.0660	124.4688	124.0660	124.4688	0
27/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	10341.7259	10738.7988	10.3417	10.7388	0
27/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	5.6959	0.0088	0.0057	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
27/03/2026	I258 On 06-August-26			Bond Future	123.5007	123.9145	123.5007	123.9145	0
27/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	10756.6843	10976.3409	10.7567	10.9763	0
27/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	206.0243	11.8709	0.2060	0.0119	0
27/03/2026	I258 On 05-November-26			Bond Future	125.8000	126.2166	125.8000	126.2166	0
27/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	11352.1233	11326.5929	11.3521	11.3266	0
27/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	502.0833	59.9729	0.5021	0.0600	0
27/03/2026	I258 On 04-February-27			Bond Future	125.2970	125.7141	125.2970	125.7141	0
27/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	8233.2103	7432.1676	8.2332	7.4322	0
27/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	1836.2503	618.0276	1.8363	0.6180	0
27/03/2026	I258 On 06-May-27			Bond Future	127.6675	128.0543	127.6675	128.0543	0
27/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	2297.1625	995.3696	2.2972	0.9954	0
27/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	9409.6725	7721.0596	9.4097	7.7211	0
27/03/2026	IGOV On 07-May-26			Index Future	427.9100	429.1150	427.9100	429.1150	263
27/03/2026	IGOV On 06-August-26			Index Future	435.6950	436.9350	435.6950	436.9350	0
27/03/2026	IGOV On 05-November-26			Index Future	443.8920	445.1380	443.8920	445.1380	0
27/03/2026	IGOV On 04-February-27			Index Future	452.3670	453.6170	452.3670	453.6170	0
27/03/2026	IGOV On 06-May-27			Index Future	460.9310	462.0690	460.9310	462.0690	0
27/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	8.3720	0
27/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
27/03/2026	R033 On 07-May-26			Bond Future	8.9322	8.7447	106.5332	107.5209	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
27/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	7278.4900	8256.2000	7.2785	8.2562	0
27/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	33.5600	23.5100	0.0336	0.0235	0
27/03/2026	R033 On 06-August-26			Bond Future	9.0175	8.8194	108.4659	109.4751	223
27/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	6453.5300	7515.3100	6.4535	7.5153	0
27/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	441.8900	494.4800	0.4419	0.4945	0
27/03/2026	R033 On 05-November-26			Bond Future	9.0953	8.8876	105.4182	106.4416	0
27/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	3057.7700	3910.1100	3.0578	3.9101	0
27/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1916.4600	1745.3500	1.9165	1.7454	0
27/03/2026	R033 On 04-February-27			Bond Future	9.1758	8.9576	107.4073	108.4452	0
27/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	1483.3200	2145.4900	1.4833	2.1455	0
27/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	4006.9400	3631.2200	4.0069	3.6312	0
27/03/2026	R033 On 06-May-27			Bond Future	9.2664	9.0428	104.3733	105.3979	0
27/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	754.7200	772.0300	0.7547	0.7720	0
27/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	7074.9000	6067.6300	7.0749	6.0676	0
27/03/2026	R035 On 07-May-26			Bond Future	9.2000	9.0029	99.8044	100.9713	106,763
27/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	45.1200	3.8500	0.0451	0.0039	1,000
27/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	5584.1100	4375.9800	5.5841	4.3760	0
27/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	49.2200	5.0500	0.0492	0.0051	0
27/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	5462.1700	4251.1400	5.4622	4.2511	16,000
27/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	136.6000	66.5800	0.1366	0.0666	0
27/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	4052.4700	2815.5900	4.0525	2.8156	16,000
27/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	361.7300	347.4400	0.3617	0.3474	1,000
27/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	2808.5200	1627.3700	2.8085	1.6274	0
27/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	1285.4500	1645.5600	1.2855	1.6456	0
27/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	1285.6900	478.9400	1.2857	0.4789	1,000
27/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	3021.2100	3805.4400	3.0212	3.8054	250
27/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	481.6700	99.0400	0.4817	0.0990	0
27/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	3112.7900	3911.4700	3.1128	3.9115	200
27/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	459.8600	91.6800	0.4599	0.0917	0
27/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	3344.8400	4178.0600	3.3448	4.1781	350
27/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	409.2100	75.5700	0.4092	0.0756	0
27/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	5468.5200	6502.7200	5.4685	6.5027	0
27/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	146.5200	13.8600	0.1465	0.0139	250
27/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	5570.6200	6610.7400	5.5706	6.6107	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	139.5500	12.8100	0.1396	0.0128	200
27/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	5826.5300	6880.3600	5.8265	6.8804	0
27/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	123.5300	10.5000	0.1235	0.0105	350
27/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	8042.3500	9167.0200	8.0424	9.1670	0
27/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	43.6400	1.4500	0.0436	0.0015	250
27/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	8145.2300	9271.7800	8.1452	9.2718	0
27/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	41.5900	1.2800	0.0416	0.0013	200
27/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	8402.1800	9533.0600	8.4022	9.5331	0
27/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	36.9100	0.9300	0.0369	0.0009	350
27/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	9170.0100	10311.3400	9.1700	10.3113	0
27/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	25.8800	0.3500	0.0259	0.0004	0
27/03/2026	R035 On 06-August-26			Bond Future	9.2800	9.0736	101.6151	102.8064	100
27/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	121.8800	1.7500	0.1219	0.0018	5,000
27/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	9740.7000	8429.2700	9.7407	8.4293	0
27/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	166.0900	6.6300	0.1661	0.0066	0
27/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	8501.5800	7150.8200	8.5016	7.1508	0
27/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	179.6400	9.0500	0.1796	0.0091	5,000
27/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	8197.3900	6835.5000	8.1974	6.8355	0
27/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	351.7900	87.0700	0.3518	0.0871	1,000
27/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	6241.1400	4785.1200	6.2411	4.7851	0
27/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	387.9800	116.2300	0.3880	0.1162	0
27/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	5969.0200	4505.9700	5.9690	4.5060	5,000
27/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	809.9400	585.4400	0.8099	0.5854	350
27/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	4145.9200	2730.1200	4.1459	2.7301	0
27/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	947.5400	756.0800	0.9475	0.7561	1,000
27/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	3806.4300	2423.6700	3.8064	2.4237	0
27/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	1711.9300	1749.1400	1.7119	1.7491	200
27/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	2575.5400	1421.4500	2.5755	1.4215	0
27/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	1927.1900	2036.8700	1.9272	2.0369	0
27/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	2328.8200	1247.2000	2.3288	1.2472	350
27/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	1954.9700	2074.1600	1.9550	2.0742	250
27/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	2299.0600	1226.9500	2.2991	1.2270	0
27/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	2503.0500	2745.5300	2.5031	2.7455	0
27/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	1875.4900	926.6700	1.8755	0.9267	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
27/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	3387.8800	3786.2100	3.3879	3.7862	0
27/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	1409.8600	616.8900	1.4099	0.6169	200
27/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	3704.4300	4151.2100	3.7044	4.1512	0
27/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	1281.7200	537.2000	1.2817	0.5372	350
27/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	3744.6400	4197.4600	3.7446	4.1975	0
27/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	1266.5300	528.0500	1.2665	0.5281	250
27/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	5497.6200	6165.4300	5.4976	6.1654	0
27/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	784.0900	260.6000	0.7841	0.2606	200
27/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	5904.3100	6609.9200	5.9043	6.6099	0
27/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	709.3100	223.6200	0.7093	0.2236	250
27/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	9818.6700	10756.6000	9.8187	10.7566	0
27/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	284.3100	30.9400	0.2843	0.0309	0
27/03/2026	R035 On 05-November-26			Bond Future	9.3560	9.1413	98.9817	100.1909	210
27/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	440.6300	45.1100	0.4406	0.0451	600
27/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	8600.0800	6995.3200	8.6001	6.9953	0
27/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	835.4100	393.8000	0.8354	0.3938	0
27/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	5952.9800	4302.1300	5.9530	4.3021	600
27/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1330.3400	1003.2800	1.3303	1.0033	200
27/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	4501.9800	2965.6800	4.5020	2.9657	0
27/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1688.2900	1448.2200	1.6883	1.4482	0
27/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	3876.0900	2426.7800	3.8761	2.4268	600
27/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2579.0900	2518.2600	2.5791	2.5183	0
27/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	2892.4100	1622.3400	2.8924	1.6223	200
27/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	4313.3500	4514.5300	4.3134	4.5145	0
27/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	1872.9300	864.8700	1.8729	0.8649	200
27/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	5216.8600	5528.4800	5.2169	5.5285	0
27/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	1543.6500	646.0300	1.5437	0.6460	0
27/03/2026	R035 On 04-February-27			Bond Future	9.4355	9.2117	100.8493	102.0768	0
27/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	510.6500	31.3100	0.5107	0.0313	3,000
27/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	10580.2400	8873.3700	10.5802	8.8734	0
27/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	782.0500	227.9400	0.7821	0.2279	3,000
27/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	7818.0500	6036.4100	7.8181	6.0364	0
27/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1655.3700	1263.0800	1.6554	1.2631	0
27/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	4910.5300	3290.7100	4.9105	3.2907	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
27/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	2018.2700	1707.1500	2.0183	1.7072	0
27/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	4313.8800	2775.2300	4.3139	2.7752	0
27/03/2026	R035 On 06-May-27			Bond Future	9.5170	9.2887	98.2313	99.4512	0
27/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	984.4500	295.9700	0.9845	0.2960	0
27/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	8012.9700	6104.5700	8.0130	6.1046	0
27/03/2026	R038 On 07-May-26			Bond Future	9.5569	9.3550	110.4703	111.9930	4,641
27/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	12642.1000	14143.9100	12.6421	14.1439	0
27/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	20.9900	0.1200	0.0210	0.0001	0
27/03/2026	R038 On 06-August-26			Bond Future	9.6412	9.4308	112.4745	114.0285	0
27/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	14289.6400	15689.9800	14.2896	15.6900	0
27/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	172.0300	18.3900	0.1720	0.0184	0
27/03/2026	R038 On 05-November-26			Bond Future	9.7191	9.5013	109.0593	110.6374	0
27/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	8439.9000	8878.1400	8.4399	8.8781	0
27/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	1586.5300	446.6800	1.5865	0.4467	0
27/03/2026	R038 On 04-February-27			Bond Future	9.7987	9.5728	111.1172	112.7200	0
27/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	3430.7700	2959.5200	3.4308	2.9595	0
27/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	4838.9800	2764.9300	4.8390	2.7649	0
27/03/2026	R038 On 06-May-27			Bond Future	9.8845	9.6544	107.7112	109.3099	0
27/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	1502.5400	438.6900	1.5025	0.4387	0
27/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	10021.8600	7359.2400	10.0219	7.3592	0
27/03/2026	R053 On 07-May-26			Bond Future	9.6431	9.4415	120.2281	122.5005	78,019
27/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	19478.4900	21725.4800	19.4785	21.7255	0
27/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	25.5600	0.1200	0.0256	0.0001	0
27/03/2026	R053 On 06-August-26			Bond Future	9.7066	9.4985	122.4094	124.7269	0
27/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	259.0000	2.7300	0.2590	0.0027	530
27/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	20350.7800	17776.9700	20.3508	17.7770	0
27/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	591.5900	74.0800	0.5916	0.0741	0
27/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	13853.9500	11018.9000	13.8540	11.0189	0
27/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1566.9000	1192.8400	1.5669	1.1928	530
27/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	8542.0700	5850.4700	8.5421	5.8505	530
27/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	3717.8100	3694.6600	3.7178	3.6947	0
27/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	4895.5000	2554.8100	4.8955	2.5548	530
27/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	23512.0700	25626.3500	23.5121	25.6264	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	213.9700	10.7100	0.2140	0.0107	0
27/03/2026	R053 On 05-November-26			Bond Future	9.7646	9.5506	118.7987	121.1539	0
27/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	15829.2700	16887.1700	15.8293	16.8872	0
27/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	1806.3000	508.9900	1.8063	0.5090	0
27/03/2026	R053 On 04-February-27			Bond Future	9.8226	9.6026	121.0403	123.4345	0
27/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	7438.8400	7210.6200	7.4388	7.2106	0
27/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	5671.8100	3049.3400	5.6718	3.0493	0
27/03/2026	R053 On 06-May-27			Bond Future	9.8841	9.6607	117.4416	119.8434	0
27/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	2862.3900	1374.8400	2.8624	1.3748	0
27/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	13859.1800	9969.8700	13.8592	9.9699	0
27/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
27/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	52.8500	53.4900	0.0529	0.0535	0
27/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	52.8500	53.4900	0.0529	0.0535	0
27/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
27/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	64.6700	64.9200	0.0647	0.0649	0
27/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	64.6700	64.9200	0.0647	0.0649	0
27/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
27/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	41.6300	41.7200	0.0416	0.0417	0
27/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	41.6300	41.7200	0.0416	0.0417	0
27/03/2026	R202 On 07-May-26			Bond Future	292.5267	292.9019	292.5267	292.9019	772
27/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	14976.7300	15351.9300	14.9767	15.3519	0
27/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	R202 On 06-August-26			Bond Future	292.5026	292.8942	292.5026	292.8942	253
27/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	13642.6100	14034.2200	13.6426	14.0342	0
27/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	R202 On 05-November-26			Bond Future	297.9479	298.3352	297.9479	298.3352	0
27/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	17487.9100	17875.2200	17.4879	17.8752	0
27/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	R202 On 04-February-27			Bond Future	298.1268	298.5059	298.1268	298.5059	0
27/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	3396.8300	3775.8800	3.3968	3.7759	0
27/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	R202 On 06-May-27			Bond Future	303.7686	304.0647	303.7686	304.0647	0
27/03/2026	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
27/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	3221.4100	2925.3200	3.2214	2.9253	0
27/03/2026	R209 On 07-May-26			Bond Future	9.3331	9.1363	81.0780	82.1762	45,953
27/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	8930.3200	10006.5000	8.9303	10.0065	0
27/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	22.2100	0.1700	0.0222	0.0002	0
27/03/2026	R209 On 06-August-26			Bond Future	9.4084	9.2036	82.5489	83.6697	770
27/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	10105.5400	11019.3500	10.1055	11.0194	0
27/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	223.1400	16.1300	0.2231	0.0161	0
27/03/2026	R209 On 05-November-26			Bond Future	9.4774	9.2655	80.9153	82.0535	0
27/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	5661.8600	5937.1800	5.6619	5.9372	0
27/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	1333.6200	470.7900	1.3336	0.4708	0
27/03/2026	R209 On 04-February-27			Bond Future	9.5478	9.3283	82.4421	83.5980	0
27/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	601.5300	68.0700	0.6015	0.0681	3,237
27/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	9043.2200	7353.8700	9.0432	7.3539	0
27/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1632.5600	1116.7500	1.6326	1.1168	0
27/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	4775.7400	3104.0400	4.7757	3.1040	3,237
27/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	2341.3900	1967.5300	2.3414	1.9675	0
27/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	3754.3600	2224.6100	3.7544	2.2246	0
27/03/2026	R209 On 06-May-27			Bond Future	9.6242	9.4008	80.8323	81.9846	0
27/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	932.4900	208.7500	0.9325	0.2088	4,620
27/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	8364.3000	6488.2200	8.3643	6.4882	0
27/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	1050.7000	338.6900	1.0507	0.3387	0
27/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	7573.8300	5709.4800	7.5738	5.7095	0
27/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2555.3200	2120.9900	2.5553	2.1210	0
27/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	4129.8300	2543.1600	4.1298	2.5432	4,620
27/03/2026	R210 On 07-May-26			Bond Future	261.1867	261.6384	261.1867	261.6384	1,096
27/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5786.6900	6238.3600	5.7867	6.2384	0
27/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	R210 On 06-August-26			Bond Future	265.9900	266.4584	265.9900	266.4584	0
27/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	6149.9800	6618.4000	6.1500	6.6184	0
27/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	R210 On 05-November-26			Bond Future	267.4143	267.8800	267.4143	267.8800	0
27/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	14084.3200	14550.0400	14.0843	14.5500	0
27/03/2026	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
27/03/2026	R210 On 04-February-27			Bond Future	272.5202	272.9828	272.5202	272.9828	0
27/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	6490.2000	6952.7900	6.4902	6.9528	0
27/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	R210 On 06-May-27			Bond Future	274.0767	274.4639	274.0767	274.4639	0
27/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	2946.6900	3333.9100	2.9467	3.3339	0
27/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	R213 On 07-May-26			Bond Future	8.6939	8.5159	94.8353	95.4974	81,280
27/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	4036.2600	4659.6500	4.0363	4.6597	0
27/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	45.7200	7.0000	0.0457	0.0070	0
27/03/2026	R213 On 06-August-26			Bond Future	8.7838	8.5932	96.5559	97.2330	0
27/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	3581.1800	3988.8200	3.5812	3.9888	0
27/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	441.4700	171.9400	0.4415	0.1719	0
27/03/2026	R213 On 05-November-26			Bond Future	8.8709	8.6685	94.7804	95.4663	0
27/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1347.1600	1421.2600	1.3472	1.4213	0
27/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1756.1500	1144.3600	1.7562	1.1444	0
27/03/2026	R213 On 04-February-27			Bond Future	8.9652	8.7493	96.5687	97.2632	0
27/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	620.7800	498.0500	0.6208	0.4981	0
27/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	3308.9800	2491.7500	3.3090	2.4918	0
27/03/2026	R213 On 06-May-27			Bond Future	9.0673	8.8446	94.8224	95.5007	0
27/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	329.1200	95.1700	0.3291	0.0952	0
27/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	5038.9500	4126.6600	5.0390	4.1267	0
27/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	668.1300	454.1700	0.6681	0.4542	2,830
27/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	3563.7100	2671.4100	3.5637	2.6714	0
27/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2258.6700	2271.5000	2.2587	2.2715	0
27/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1706.8100	1041.3000	1.7068	1.0413	2,830
27/03/2026	R214 On 07-May-26			Bond Future	9.6759	9.4743	76.5535	77.8542	38,818
27/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	10634.9700	11910.8500	10.6350	11.9109	0
27/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	24.8800	0.1300	0.0249	0.0001	0
27/03/2026	R214 On 06-August-26			Bond Future	9.7457	9.5373	77.9424	79.2692	0
27/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	12508.3800	13654.4700	12.5084	13.6545	0
27/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	191.8100	11.1000	0.1918	0.0111	0
27/03/2026	R214 On 05-November-26			Bond Future	9.8119	9.5974	76.0784	77.4265	0
27/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	7995.1400	8492.2800	7.9951	8.4923	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	1267.8500	416.8900	1.2679	0.4169	0
27/03/2026	R214 On 04-February-27			Bond Future	9.8800	9.6591	77.5138	78.8838	0
27/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	3767.7800	3490.4200	3.7678	3.4904	0
27/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	3645.4500	1998.0700	3.6455	1.9981	0
27/03/2026	R214 On 06-May-27			Bond Future	9.9483	9.7242	75.6648	77.0368	0
27/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	1511.6000	527.3800	1.5116	0.5274	0
27/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	8377.4100	6021.1600	8.3774	6.0212	0
27/03/2026	R248 On 07-May-26			Bond Future	9.7242	9.5226	92.9566	94.6654	276,768
27/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	9.9000	0.0000	0.0099	0.0000	1,620
27/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	13268.7700	11550.0800	13.2688	11.5501	0
27/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	48.4900	1.1300	0.0485	0.0011	1,620
27/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	9290.3500	7534.2000	9.2904	7.5342	0
27/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	346.1100	238.2200	0.3461	0.2382	0
27/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	5079.6300	3262.9500	5.0796	3.2630	0
27/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	359.5100	254.9500	0.3595	0.2550	0
27/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	5002.5300	3189.1800	5.0025	3.1892	0
27/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	14498.2200	16185.1600	14.4982	16.1852	0
27/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	21.9600	0.1100	0.0220	0.0001	0
27/03/2026	R248 On 06-August-26			Bond Future	9.7902	9.5820	94.6430	96.3859	0
27/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	837.2100	717.2400	0.8372	0.7172	0
27/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	7747.2700	5884.4300	7.7473	5.8844	1,762
27/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	4298.6700	4641.2800	4.2987	4.6413	0
27/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	2595.0200	1194.7600	2.5950	1.1948	1,762
27/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	17942.3100	19543.7700	17.9423	19.5438	0
27/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	148.4900	7.0800	0.1485	0.0071	0
27/03/2026	R248 On 05-November-26			Bond Future	9.8523	9.6383	91.9448	93.7160	0
27/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	12051.5800	12857.4000	12.0516	12.8574	0
27/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	1331.5200	366.1900	1.3315	0.3662	0
27/03/2026	R248 On 04-February-27			Bond Future	9.9160	9.6958	93.6797	95.4800	0
27/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	5768.8900	5448.3900	5.7689	5.4484	0
27/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	4229.3600	2108.5600	4.2294	2.1086	0
27/03/2026	R248 On 06-May-27			Bond Future	9.9795	9.7561	90.9911	92.7964	0
27/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	2272.6700	1031.2900	2.2727	1.0313	0
27/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	10181.3400	7134.5800	10.1813	7.1346	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	R2R9 On 07-May-26			Bond Future	9.6614	9.4545	102.6684	104.2084	0
27/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	91818.7300	93358.7000	91.8187	93.3587	0
27/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	R2R9 On 06-August-26			Bond Future	9.7442	9.5292	104.5311	106.1024	0
27/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	91411.6000	92982.9000	91.4116	92.9829	0
27/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	R2R9 On 05-November-26			Bond Future	9.8210	9.5986	101.4741	103.0701	0
27/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	90503.9900	92100.0100	90.5040	92.1000	0
27/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	R2R9 On 04-February-27			Bond Future	9.8992	9.6691	103.3887	105.0102	0
27/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	4068.8300	3294.7600	4.0688	3.2948	0
27/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	4132.6300	1737.0800	4.1326	1.7371	0
27/03/2026	R2R9 On 06-May-27			Bond Future	9.9831	9.7488	100.3425	101.9627	0
27/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1632.0400	658.0800	1.6320	0.6581	0
27/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	9975.0000	7380.8900	9.9750	7.3809	0
27/03/2026	R4R2 On 07-May-26			Bond Future	9.7494	9.5427	104.1437	105.8556	10,039
27/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	93054.6300	94766.4800	93.0546	94.7665	0
27/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	R4R2 On 06-August-26			Bond Future	9.8277	9.6134	106.0332	107.7795	0
27/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	92615.9400	94362.2600	92.6159	94.3623	0
27/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	R4R2 On 05-November-26			Bond Future	9.9001	9.6789	102.8777	104.6520	0
27/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	91655.1300	93429.3800	91.6551	93.4294	0
27/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2026	R4R2 On 04-February-27			Bond Future	9.9734	9.7452	104.8189	106.6219	0
27/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	5194.1100	4490.3800	5.1941	4.4904	0
27/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	3983.5900	1476.9000	3.9836	1.4769	0
27/03/2026	R4R2 On 06-May-27			Bond Future	10.0516	9.8195	101.6734	103.4778	0
27/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2035.0600	888.8200	2.0351	0.8888	0
27/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	10606.0200	7655.3600	10.6060	7.6554	0
27/03/2026	RR87 On 07-May-26			Bond Future	7.2438	7.2035	102.7795	102.8022	0
27/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	7.6158	3.7033	0.0076	0.0037	0
27/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	252.8058	226.1533	0.2528	0.2262	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2026	RR87 On 06-August-26			Bond Future	7.1737	7.0957	100.9021	100.9297	0
27/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	16.8250	7.8105	0.0168	0.0078	0
27/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	244.5950	208.0305	0.2446	0.2080	0
27/03/2026	RR87 On 05-November-26			Bond Future	6.4338	6.2242	102.7574	102.7814	0
27/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	1.6133	0.5584	0.0016	0.0006	0
27/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	135.1533	110.0784	0.1352	0.1101	0
27/03/2026	RR88 On 07-May-26			Bond Future	7.6662	7.4650	105.1221	105.4252	0
27/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	1.4863	2.1019	0.0015	0.0021	0
27/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1253.2463	950.8019	1.2532	0.9508	0
27/03/2026	RR88 On 06-August-26			Bond Future	7.7470	7.5028	104.1975	104.4893	0
27/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	35.7140	28.7904	0.0357	0.0288	0
27/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1184.9940	886.3204	1.1850	0.8863	0
27/03/2026	RR88 On 05-November-26			Bond Future	7.7941	7.4959	105.4634	105.7735	0
27/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	49.8479	37.7015	0.0498	0.0377	0
27/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1183.4079	861.1815	1.1834	0.8612	0
27/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0