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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
31/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	2029 On 07-May-26			Bond Future	146.1805	145.9263	146.1805	145.9263	4,503
31/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4360.5300	4106.2700	4.3605	4.1063	0
31/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2029 On 06-August-26			Bond Future	148.8691	148.6100	148.8691	148.6100	0
31/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4769.1000	4509.9500	4.7691	4.5100	0
31/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2029 On 05-November-26			Bond Future	150.1582	149.8948	150.1582	149.8948	0
31/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2598.1700	2334.8000	2.5982	2.3348	0
31/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2029 On 04-February-27			Bond Future	153.0250	152.7568	153.0250	152.7568	0
31/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3304.9500	3036.7600	3.3050	3.0368	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2029 On 06-May-27			Bond Future	154.4071	154.1279	154.4071	154.1279	0
31/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1087.1400	807.8700	1.0871	0.8079	0
31/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2030 On 07-May-26			Bond Future	8.3612	8.4959	101.0768	100.6575	144,483
31/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.3300	0.1000	0.0003	0.0001	1,000
31/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	3676.7400	4095.8300	3.6767	4.0958	0
31/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	12.9400	4.9500	0.0129	0.0050	1,000
31/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	2072.3700	2483.7000	2.0724	2.4837	0
31/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	56.8900	25.9800	0.0569	0.0260	0
31/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1446.5200	1834.9300	1.4465	1.8349	1,000
31/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	3173.8500	2776.3200	3.1739	2.7763	0
31/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	24.5700	46.3600	0.0246	0.0464	0
31/03/2026	2030 On 06-August-26			Bond Future	8.4589	8.6052	98.9012	98.4742	31,547
31/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	47.5200	30.1900	0.0475	0.0302	1,000
31/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	3788.9300	4198.6300	3.7889	4.1986	0
31/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	174.0700	118.4900	0.1741	0.1185	1,000
31/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	2397.0000	2768.4500	2.3970	2.7685	0
31/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	424.0200	311.0800	0.4240	0.3111	0
31/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1600.4900	1914.5800	1.6005	1.9146	1,000
31/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2553.4300	2231.4400	2.5534	2.2314	0
31/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	355.9300	460.9700	0.3559	0.4610	0
31/03/2026	2030 On 05-November-26			Bond Future	8.5341	8.6928	100.7190	100.2848	0
31/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	971.3600	790.6800	0.9714	0.7907	0
31/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1367.7900	1621.3200	1.3678	1.6213	0
31/03/2026	2030 On 04-February-27			Bond Future	8.6146	8.7884	98.6116	98.1694	0
31/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	437.9200	338.3800	0.4379	0.3384	0
31/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2491.2800	2833.9600	2.4913	2.8340	0
31/03/2026	2030 On 06-May-27			Bond Future	8.7287	8.9207	100.4557	100.0047	0
31/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	260.7600	199.4500	0.2608	0.1995	0
31/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	3772.2300	4161.9400	3.7722	4.1619	0
31/03/2026	2031 On 07-May-26			Bond Future	114.1456	114.0322	114.1456	114.0322	1,878
31/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	583.3200	521.0900	0.5833	0.5211	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	277.7400	328.9100	0.2777	0.3289	0
31/03/2026	2031 On 06-August-26			Bond Future	113.8279	113.7124	113.8279	113.7124	1,727
31/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	721.5500	667.2500	0.7216	0.6673	0
31/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	703.6600	764.8400	0.7037	0.7648	0
31/03/2026	2031 On 05-November-26			Bond Future	115.9463	115.8293	115.9463	115.8293	0
31/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4471.2400	4356.8600	4.4712	4.3569	0
31/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	14.9400	17.5300	0.0149	0.0175	0
31/03/2026	2031 On 04-February-27			Bond Future	115.6895	115.5656	115.6895	115.5656	0
31/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	767.1000	717.0700	0.7671	0.7171	0
31/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	1257.5800	1331.4500	1.2576	1.3315	0
31/03/2026	2031 On 06-May-27			Bond Future	117.8792	117.7523	117.8792	117.7523	0
31/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1626.5900	1545.9500	1.6266	1.5460	0
31/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	617.3600	663.6300	0.6174	0.6636	0
31/03/2026	2032 On 07-May-26		Call	Bond Future	506.6900	379.5500	0.5067	0.3796	0
31/03/2026	2032 On 07-May-26			Bond Future	8.7866	8.9038	98.5058	97.9857	166,642
31/03/2026	2032 On 07-May-26		Put	Bond Future	2000.8600	2393.8600	2.0009	2.3939	0
31/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	5828.3100	5325.8800	5.8283	5.3259	0
31/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	25.9800	43.6900	0.0260	0.0437	0
31/03/2026	2032 On 06-August-26			Bond Future	8.8715	8.9955	100.2931	99.7634	230
31/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	5508.9800	5060.6500	5.5090	5.0607	0
31/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	333.3000	414.6400	0.3333	0.4146	0
31/03/2026	2032 On 05-November-26			Bond Future	8.9490	9.0800	97.9766	97.4379	0
31/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2486.5900	2191.0400	2.4866	2.1910	0
31/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	1620.5400	1863.7300	1.6205	1.8637	0
31/03/2026	2032 On 04-February-27			Bond Future	9.0295	9.1684	99.8250	99.2763	0
31/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	1188.3800	1010.9200	1.1884	1.0109	0
31/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	3395.9700	3767.2100	3.3960	3.7672	0
31/03/2026	2032 On 06-May-27			Bond Future	9.1214	9.2694	97.5324	96.9729	0
31/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	599.5600	499.4100	0.5996	0.4994	0
31/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	5777.8600	6237.2100	5.7779	6.2372	0
31/03/2026	2033 On 07-May-26			Bond Future	140.7083	140.1843	140.7083	140.1843	9,818
31/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	5548.2500	5024.3100	5.5483	5.0243	0
31/03/2026	2033 On 07-May-26	135.16	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
31/03/2026	2033 On 06-August-26			Bond Future	143.2963	142.7624	143.2963	142.7624	0
31/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	9046.2700	8512.4100	9.0463	8.5124	0
31/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2033 On 05-November-26			Bond Future	144.3799	143.8369	144.3799	143.8369	0
31/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	7119.8800	6576.9400	7.1199	6.5769	0
31/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2033 On 04-February-27			Bond Future	147.1363	146.5832	147.1363	146.5832	0
31/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	4426.3200	3873.2300	4.4263	3.8732	0
31/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2033 On 06-May-27			Bond Future	148.3017	147.7331	148.3017	147.7331	0
31/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	2908.2600	3476.8800	2.9083	3.4769	0
31/03/2026	2037 On 07-May-26			Bond Future	9.5029	9.5890	95.6941	95.1507	226,526
31/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	250.6400	184.9000	0.2506	0.1849	1,500
31/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	3511.3400	3989.0000	3.5113	3.9890	0
31/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	1305.5300	1070.4300	1.3055	1.0704	1,500
31/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	1387.3600	1695.6600	1.3874	1.6957	0
31/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	3808.3700	3385.3300	3.8084	3.3853	0
31/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	367.2000	487.5600	0.3672	0.4876	1,500
31/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	8629.6600	8104.8200	8.6297	8.1048	142
31/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	39.4800	58.0400	0.0395	0.0580	0
31/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	10626.8400	10091.2000	10.6268	10.0912	0
31/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	14.6200	22.3800	0.0146	0.0224	0
31/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	16146.5800	15603.3000	16.1466	15.6033	0
31/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.1200	0.2400	0.0001	0.0002	142
31/03/2026	2037 On 06-August-26			Bond Future	9.5898	9.6793	93.1703	92.6170	230
31/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	4073.8200	3720.4100	4.0738	3.7204	2,541
31/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	1456.2600	1656.1900	1.4563	1.6562	0
31/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	7228.9300	6780.8500	7.2289	6.7809	0
31/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	673.7800	779.0400	0.6738	0.7790	2,541
31/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	10182.4100	9687.4300	10.1824	9.6874	0
31/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	344.5600	402.9200	0.3446	0.4029	2,541
31/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	12155.4500	11635.3300	12.1555	11.6353	0
31/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	172.0900	205.3100	0.1721	0.2053	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	2037 On 05-November-26			Bond Future	9.6629	9.7558	94.8828	94.3199	0
31/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2398.5600	2160.6700	2.3986	2.1607	4,490
31/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	3644.1400	3969.1900	3.6441	3.9692	0
31/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	5250.1100	4884.5400	5.2501	4.8845	0
31/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	1884.4900	2081.8600	1.8845	2.0819	4,490
31/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	6956.2800	6543.8600	6.9563	6.5439	0
31/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	1371.0700	1521.5900	1.3711	1.5216	0
31/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	7906.5100	7473.3900	7.9065	7.4734	0
31/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	1157.0000	1286.8200	1.1570	1.2868	4,490
31/03/2026	2037 On 04-February-27			Bond Future	9.7385	9.8351	92.4149	91.8415	0
31/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	846.1000	746.1200	0.8461	0.7461	4,490
31/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	9037.6400	9511.0400	9.0376	9.5110	0
31/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	2245.9000	2030.8100	2.2459	2.0308	0
31/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	4847.5600	5205.8500	4.8476	5.2059	4,490
31/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2792.8300	2544.9900	2.7928	2.5450	0
31/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	4168.0900	4493.6300	4.1681	4.4936	0
31/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	3762.3800	3466.8100	3.7624	3.4668	0
31/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	3337.3500	3615.1600	3.3374	3.6152	4,490
31/03/2026	2037 On 06-May-27			Bond Future	9.8252	9.9258	94.1429	93.5583	0
31/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	1176.7900	1051.8900	1.1768	1.0519	0
31/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	8839.4400	9299.1400	8.8394	9.2991	0
31/03/2026	2038 On 07-May-26			Bond Future	153.9154	153.0035	153.9154	153.0035	4,978
31/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	9385.4000	8473.4700	9.3854	8.4735	0
31/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2038 On 06-August-26			Bond Future	154.5517	153.6230	154.5517	153.6230	0
31/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	9831.6800	8902.9900	9.8317	8.9030	0
31/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2038 On 05-November-26			Bond Future	157.4279	156.4829	157.4279	156.4829	0
31/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	11117.9100	10172.9400	11.1179	10.1729	0
31/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2038 On 04-February-27			Bond Future	158.1906	157.2233	158.1906	157.2233	0
31/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	4360.5600	3393.3100	4.3606	3.3933	0
31/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2038 On 06-May-27			Bond Future	161.1852	160.1987	161.1852	160.1987	0

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31/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	4914.8300	5901.2600	4.9148	5.9013	0
31/03/2026	2040 On 07-May-26		Call	Bond Future	659.0600	596.0900	0.6591	0.5961	0
31/03/2026	2040 On 07-May-26			Bond Future	9.8133	9.8638	96.4227	96.0636	55,752
31/03/2026	2040 On 07-May-26		Put	Bond Future	4236.3900	4532.5200	4.2364	4.5325	0
31/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	14.7900	12.3400	0.0148	0.0123	27,500
31/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	8859.8800	9216.5300	8.8599	9.2165	0
31/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	6235.5300	5923.4600	6.2355	5.9235	1,460
31/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	208.3800	255.4100	0.2084	0.2554	0
31/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	8764.5300	8426.0300	8.7645	8.4260	0
31/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	76.8900	97.4900	0.0769	0.0975	0
31/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	12014.1900	11660.9800	12.0142	11.6610	0
31/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	17.6200	23.5100	0.0176	0.0235	0
31/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	12302.6500	11948.6000	12.3027	11.9486	0
31/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	14.7000	19.7500	0.0147	0.0198	1,460
31/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	14065.1200	13707.8500	14.0651	13.7079	0
31/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	4.4800	6.3100	0.0045	0.0063	0
31/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	15121.0400	14762.8600	15.1210	14.7629	0
31/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	2.0600	2.9800	0.0021	0.0030	1,460
31/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	16801.8300	16443.0100	16.8018	16.4430	0
31/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.5300	0.8100	0.0005	0.0008	0
31/03/2026	2040 On 06-August-26			Bond Future	9.9013	9.9537	93.6615	93.2957	47,936
31/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	14393.3600	14047.2700	14.3934	14.0473	0
31/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	165.6900	185.4000	0.1657	0.1854	0
31/03/2026	2040 On 05-November-26			Bond Future	9.9762	10.0303	95.3831	95.0112	0
31/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	3320.3800	3146.3200	3.3204	3.1463	2,300
31/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	3778.0800	3975.9000	3.7781	3.9759	0
31/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	6651.1000	6401.7000	6.6511	6.4017	0
31/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	2041.4300	2163.9100	2.0414	2.1639	2,300
31/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	8559.2400	8282.0200	8.5592	8.2820	0
31/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	1501.7000	1596.3600	1.5017	1.5964	0
31/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	9612.4000	9322.8700	9.6124	9.3229	0
31/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	1277.3300	1359.6800	1.2773	1.3597	2,300
31/03/2026	2040 On 04-February-27			Bond Future	10.0535	10.1096	92.6742	92.2955	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	1014.9000	946.4800	1.0149	0.9465	2,300
31/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	10243.9200	10554.1900	10.2439	10.5542	0
31/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	2805.8200	2657.1500	2.8058	2.6572	0
31/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	5456.5000	5686.5200	5.4565	5.6865	2,300
31/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	3676.6600	3500.7400	3.6767	3.5007	0
31/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	4518.8900	4721.6600	4.5189	4.7217	0
31/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	4595.9700	4396.2400	4.5960	4.3962	0
31/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	3811.8800	3990.8400	3.8119	3.9908	2,300
31/03/2026	2040 On 06-May-27			Bond Future	10.1404	10.1986	94.4069	94.0206	0
31/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	1375.3600	1292.1600	1.3754	1.2922	0
31/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	10334.4600	10637.5400	10.3345	10.6375	0
31/03/2026	2043 On 07-May-26			Bond Future	118.8451	120.3405	118.8451	120.3405	0
31/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	7146.6928	8640.6785	7.1467	8.6407	0
31/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	1.5528	0.2285	0.0016	0.0002	0
31/03/2026	2043 On 06-August-26			Bond Future	118.1836	119.7065	118.1836	119.7065	3,416
31/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	7410.2509	8876.0301	7.4103	8.8760	0
31/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	106.6209	49.5101	0.1066	0.0495	0
31/03/2026	2043 On 05-November-26			Bond Future	120.3832	121.9352	120.3832	121.9352	0
31/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	7814.0755	9251.5231	7.8141	9.2515	0
31/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	270.9055	156.3131	0.2709	0.1563	0
31/03/2026	2043 On 04-February-27			Bond Future	119.7714	121.3475	119.7714	121.3475	0
31/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	3988.7880	5052.2338	3.9888	5.0522	0
31/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	1847.3480	1334.7238	1.8473	1.3347	0
31/03/2026	2043 On 06-May-27			Bond Future	122.0382	123.6435	122.0382	123.6435	0
31/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1190.1869	1665.0129	1.1902	1.6650	0
31/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	6631.9569	5501.5529	6.6320	5.5016	0
31/03/2026	2044 On 07-May-26		Call	Bond Future	258.8300	247.7700	0.2588	0.2478	0
31/03/2026	2044 On 07-May-26			Bond Future	9.8755	9.9053	93.0832	92.8546	153,671
31/03/2026	2044 On 07-May-26		Put	Bond Future	7175.5900	7393.1700	7.1756	7.3932	0
31/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	2274.4600	2164.0700	2.2745	2.1641	0
31/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	1323.9500	1442.2000	1.3240	1.4422	15,000
31/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	13147.7400	12923.0500	13.1477	12.9231	0
31/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	16.2500	20.2000	0.0163	0.0202	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	2044 On 06-August-26			Bond Future	9.9557	9.9865	90.3868	90.1538	4,100
31/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	555.7300	526.6500	0.5557	0.5267	0
31/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	8267.5400	8471.4000	8.2675	8.4714	7,000
31/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	902.2000	857.8100	0.9022	0.8578	0
31/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	6503.3100	6691.8600	6.5033	6.6919	7,000
31/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	2254.4100	2166.4200	2.2544	2.1664	0
31/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	3834.8200	3979.7700	3.8348	3.9798	14,500
31/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	16213.5500	15992.7600	16.2136	15.9928	0
31/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	156.3500	168.5000	0.1564	0.1685	0
31/03/2026	2044 On 05-November-26			Bond Future	10.0239	10.0556	92.0482	91.8116	0
31/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	10487.6100	10305.9400	10.4876	10.3059	0
31/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	1412.4200	1467.3700	1.4124	1.4674	0
31/03/2026	2044 On 04-February-27			Bond Future	10.0938	10.1265	89.4016	89.1606	0
31/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	4911.0700	4787.5000	4.9111	4.7875	0
31/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	4278.3700	4395.7500	4.2784	4.3958	0
31/03/2026	2044 On 06-May-27			Bond Future	10.1717	10.2055	91.0731	90.8272	0
31/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	1781.4500	1721.7800	1.7815	1.7218	0
31/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	10290.2700	10476.4400	10.2903	10.4764	0
31/03/2026	2046 On 07-May-26			Bond Future	134.3640	132.2221	134.3640	132.2221	18,662
31/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	9414.0300	7272.1400	9.4140	7.2721	0
31/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2046 On 06-August-26			Bond Future	136.8352	134.6539	136.8352	134.6539	0
31/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	14455.1800	12273.9100	14.4552	12.2739	0
31/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2046 On 05-November-26			Bond Future	137.0543	134.8326	137.0543	134.8326	0
31/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	11574.2500	9352.6200	11.5743	9.3526	0
31/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2046 On 04-February-27			Bond Future	139.6709	137.4071	139.6709	137.4071	0
31/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	8580.9100	6317.0700	8.5809	6.3171	0
31/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2046 On 06-May-27			Bond Future	139.9343	137.6186	139.9343	137.6186	0
31/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	9055.6800	11371.4000	9.0557	11.3714	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	2050 On 07-May-26			Bond Future	136.8294	137.5192	136.8294	137.5192	17,367
31/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	12759.4100	13449.2300	12.7594	13.4492	0
31/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2050 On 06-August-26			Bond Future	136.9018	137.6042	136.9018	137.6042	0
31/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	13631.7500	14334.1500	13.6318	14.3342	0
31/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2050 On 05-November-26			Bond Future	139.4495	140.1656	139.4495	140.1656	0
31/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	15609.4500	16325.6000	15.6095	16.3256	0
31/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2050 On 04-February-27			Bond Future	139.6160	140.3427	139.6160	140.3427	0
31/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	7226.0000	7952.6700	7.2260	7.9527	0
31/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2050 On 06-May-27			Bond Future	142.2589	142.9986	142.2589	142.9986	0
31/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	8201.1300	7461.4100	8.2011	7.4614	0
31/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	AL37 On 07-May-26			Index Future	1241.6680	1235.9020	1241.6680	1,235.9020	0
31/03/2026	AL37 On 06-August-26			Index Future	1263.9520	1258.0830	1263.9520	1,258.0830	0
31/03/2026	AL37 On 05-November-26			Index Future	1287.4260	1281.4500	1287.4260	1,281.4500	0
31/03/2026	AL37 On 04-February-27			Index Future	1311.7120	1305.6240	1311.7120	1,305.6240	0
31/03/2026	AL37 On 06-May-27			Index Future	1336.2620	1330.0580	1336.2620	1,330.0580	0
31/03/2026	AL7T On 07-May-26			Index Future	1575.5130	1566.4640	1575.5130	1,566.4640	0
31/03/2026	AL7T On 06-August-26			Index Future	1603.7890	1594.5770	1603.7890	1,594.5770	0
31/03/2026	AL7T On 05-November-26			Index Future	1633.5750	1624.1940	1633.5750	1,624.1940	0
31/03/2026	AL7T On 04-February-27			Index Future	1664.3910	1654.8330	1664.3910	1,654.8330	0
31/03/2026	AL7T On 06-May-27			Index Future	1695.5410	1685.8040	1695.5410	1,685.8040	0
31/03/2026	ALBI On 07-May-26			Index Future	1333.4120	1327.9160	1333.4120	1,327.9160	77
31/03/2026	ALBI On 06-August-26			Index Future	1357.3430	1351.7480	1357.3430	1,351.7480	0
31/03/2026	ALBI On 05-November-26			Index Future	1382.5510	1376.8540	1382.5510	1,376.8540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	ALBI On 04-February-27			Index Future	1408.6320	1402.8280	1408.6320	1,402.8280	0
31/03/2026	ALBI On 06-May-27			Index Future	1434.9960	1429.0820	1434.9960	1,429.0820	0
31/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
31/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	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
31/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	ES33 On 07-May-26			Bond Future	9.6436	9.7410	90.0670	89.6003	0
31/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	9186.4100	8719.7100	9.1864	8.7197	0
31/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	ES33 On 06-August-26			Bond Future	9.7480	9.8502	91.7235	91.2481	0
31/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	9854.8200	9379.4200	9.8548	9.3794	0
31/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	ES33 On 05-November-26			Bond Future	9.8499	9.9569	89.6372	89.1535	0
31/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	4308.7700	3825.1000	4.3088	3.8251	0
31/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	ES33 On 04-February-27			Bond Future	9.9590	10.0715	91.3487	90.8558	0
31/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	1147.9000	1640.7300	1.1479	1.6407	0
31/03/2026	ES33 On 06-May-27			Bond Future	10.0749	10.1934	89.2825	88.7799	0
31/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	5642.7900	6145.4500	5.6428	6.1455	0
31/03/2026	ES42 On 07-May-26			Bond Future	10.1835	10.2240	87.2439	86.9597	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	12602.4700	12318.2600	12.6025	12.3183	0
31/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	ES42 On 06-August-26			Bond Future	10.2699	10.3118	88.8485	88.5589	0
31/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	14374.1700	14084.6000	14.3742	14.0846	0
31/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	ES42 On 05-November-26			Bond Future	10.3515	10.3948	86.2378	85.9435	0
31/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	8273.0300	7978.6700	8.2730	7.9787	0
31/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	ES42 On 04-February-27			Bond Future	10.4340	10.4787	87.8845	87.5846	0
31/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	975.3800	1275.2900	0.9754	1.2753	0
31/03/2026	ES42 On 06-May-27			Bond Future	10.5233	10.5697	85.2833	84.9772	0
31/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	8459.0400	8765.1300	8.4590	8.7651	0
31/03/2026	GOVI On 07-May-26			GOVI	1306.4730	1300.9950	1306.4730	1,300.9950	622
31/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1294730.0000	1239950.0000	129.4730	123.9950	0
31/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	GOVI On 06-August-26			GOVI	1329.9210	1324.3450	1329.9210	1,324.3450	0
31/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1409210.0000	1353450.0000	140.9210	135.3450	0
31/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	GOVI On 05-November-26			GOVI	1354.6200	1348.9420	1354.6200	1,348.9420	0
31/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	776200.0000	719420.0000	77.6200	71.9420	0
31/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	GOVI On 04-February-27			GOVI	1380.1740	1374.3890	1380.1740	1,374.3890	0
31/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	111740.0000	53890.0000	11.1740	5.3890	0
31/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	GOVI On 06-May-27			GOVI	1406.0050	1400.1110	1406.0050	1,400.1110	0
31/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	209950.0000	268890.0000	20.9950	26.8890	0
31/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
31/03/2026	I258 On 07-May-26			Bond Future	125.0776	125.0843	125.0776	125.0843	0
31/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	11349.0387	11355.9984	11.3490	11.3560	0
31/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	1.4487	1.6784	0.0014	0.0017	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	I258 On 06-August-26			Bond Future	124.5308	124.5378	124.5308	124.5378	0
31/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	11719.2165	11728.5479	11.7192	11.7285	0
31/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	138.3965	140.7979	0.1384	0.1408	0
31/03/2026	I258 On 05-November-26			Bond Future	126.8484	126.8562	126.8484	126.8562	0
31/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	12284.5467	12295.1351	12.2845	12.2951	0
31/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	386.1967	388.9051	0.3862	0.3889	0
31/03/2026	I258 On 04-February-27			Bond Future	126.3603	126.3625	126.3603	126.3625	0
31/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	9012.6528	9019.8011	9.0127	9.0198	0
31/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	1552.3428	1557.2611	1.5523	1.5573	0
31/03/2026	I258 On 06-May-27			Bond Future	128.7518	128.7533	128.7518	128.7533	0
31/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	2622.2756	2628.4308	2.6223	2.6284	0
31/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	8650.4356	8655.0908	8.6504	8.6551	0
31/03/2026	IGOV On 07-May-26			Index Future	428.2850	426.7090	428.2850	426.7090	263
31/03/2026	IGOV On 06-August-26			Index Future	436.0770	434.4720	436.0770	434.4720	0
31/03/2026	IGOV On 05-November-26			Index Future	444.2790	442.6450	444.2790	442.6450	0
31/03/2026	IGOV On 04-February-27			Index Future	452.7610	451.0960	452.7610	451.0960	0
31/03/2026	IGOV On 06-May-27			Index Future	461.3340	459.6370	461.3340	459.6370	0
31/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
31/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
31/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
31/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
31/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
31/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
31/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
31/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
31/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
31/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
31/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
31/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	8.3720	0
31/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
31/03/2026	R033 On 07-May-26			Bond Future	8.8655	8.9772	106.8830	106.2975	9,663
31/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	7613.2100	7040.5500	7.6132	7.0406	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	18.4400	31.2600	0.0184	0.0313	0
31/03/2026	R033 On 06-August-26			Bond Future	8.9473	9.0649	108.8223	108.2260	223
31/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	6742.6100	6233.0700	6.7426	6.2331	0
31/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	374.6200	461.3400	0.3746	0.4613	0
31/03/2026	R033 On 05-November-26			Bond Future	9.0215	9.1453	105.7802	105.1737	0
31/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	3252.4000	2900.3000	3.2524	2.9003	0
31/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1749.0400	2003.4300	1.7490	2.0034	0
31/03/2026	R033 On 04-February-27			Bond Future	9.0980	9.2285	107.7759	107.1582	0
31/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	1603.6700	1385.0300	1.6037	1.3850	0
31/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	3758.6800	4157.7800	3.7587	4.1578	0
31/03/2026	R033 On 06-May-27			Bond Future	9.1840	9.3221	104.7494	104.1196	0
31/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	822.5000	698.3700	0.8225	0.6984	0
31/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	6766.5100	7272.2200	6.7665	7.2722	0
31/03/2026	R035 On 07-May-26			Bond Future	9.1796	9.2857	99.9245	99.3029	107,038
31/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	37.5600	22.9900	0.0376	0.0230	1,000
31/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	5456.4300	6063.4600	5.4564	6.0635	0
31/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	41.2500	25.3400	0.0413	0.0253	0
31/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	5334.0800	5939.7700	5.3341	5.9398	16,000
31/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	122.9000	79.3000	0.1229	0.0793	0
31/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	3918.6500	4496.6500	3.9187	4.4967	16,000
31/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	343.6500	238.2100	0.3437	0.2382	1,000
31/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	2670.3200	3186.4800	2.6703	3.1865	0
31/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	1282.8600	999.8600	1.2829	0.9999	0
31/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	1162.9800	1501.5800	1.1630	1.5016	1,000
31/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	3062.5800	2602.1300	3.0626	2.6021	250
31/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	402.9200	564.0700	0.4029	0.5641	0
31/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	3156.2100	2689.6500	3.1562	2.6897	200
31/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	383.1600	538.2000	0.3832	0.5382	0
31/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	3393.3100	2912.2400	3.3933	2.9122	350
31/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	337.5600	478.0900	0.3376	0.4781	0
31/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	5552.3800	4987.2100	5.5524	4.9872	0
31/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	110.2600	166.6900	0.1103	0.1667	250
31/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	5655.7300	5088.0900	5.6557	5.0881	0
31/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	104.5400	158.5000	0.1045	0.1585	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	5914.6300	5341.2300	5.9146	5.3412	0
31/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	91.5100	139.7100	0.0915	0.1397	350
31/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	8148.1300	7544.4400	8.1481	7.5444	0
31/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	29.3000	47.2100	0.0293	0.0472	250
31/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	8251.5600	7647.0500	8.2516	7.6471	0
31/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	27.8000	44.8900	0.0278	0.0449	200
31/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	8509.7800	7903.3900	8.5098	7.9034	0
31/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	24.3900	39.6000	0.0244	0.0396	350
31/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	9280.7800	8669.9200	9.2808	8.6699	0
31/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	16.5300	27.2700	0.0165	0.0273	0
31/03/2026	R035 On 06-August-26			Bond Future	9.2586	9.3694	101.7375	101.1045	100
31/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	119.1600	91.5300	0.1192	0.0915	5,000
31/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	9615.5700	10220.9500	9.6156	10.2210	0
31/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	163.6500	125.8000	0.1637	0.1258	0
31/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	8376.7300	8971.8900	8.3767	8.9719	0
31/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	177.3500	136.3800	0.1774	0.1364	5,000
31/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	8072.6900	8664.7300	8.0727	8.6647	0
31/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	351.4100	275.3700	0.3514	0.2754	1,000
31/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	6118.3500	6675.3200	6.1184	6.6753	0
31/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	388.1600	305.1700	0.3882	0.3052	0
31/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	5846.7900	6396.8100	5.8468	6.3968	5,000
31/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	817.2900	663.8200	0.8173	0.6638	350
31/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	4030.8600	4510.4000	4.0309	4.5104	0
31/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	957.2600	784.2200	0.9573	0.7842	1,000
31/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	3693.7400	4153.7100	3.6937	4.1537	0
31/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	1735.0300	1470.8300	1.7350	1.4708	200
31/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	2476.2300	2845.0400	2.4762	2.8450	0
31/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	1954.1800	1667.8900	1.9542	1.6679	0
31/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	2233.4000	2580.1200	2.2334	2.5801	350
31/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	1982.4700	1693.4100	1.9825	1.6934	250
31/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	2204.1500	2548.1000	2.2042	2.5481	0
31/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	2538.8000	2203.6100	2.5388	2.2036	0
31/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	1788.8300	2086.6500	1.7888	2.0867	1,000
31/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	3435.3100	3041.2100	3.4353	3.0412	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	1334.8800	1573.7900	1.3349	1.5738	200
31/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	3755.6600	3343.9200	3.7557	3.3439	0
31/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	1210.5400	1431.8100	1.2105	1.4318	350
31/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	3796.3500	3382.4800	3.7964	3.3825	0
31/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	1195.8300	1414.9700	1.1958	1.4150	250
31/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	5566.9500	5079.6900	5.5670	5.0797	0
31/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	731.0100	876.7600	0.7310	0.8768	200
31/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	5976.9500	5477.1500	5.9770	5.4772	0
31/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	659.5400	792.7500	0.6595	0.7928	250
31/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	9914.7100	9338.8700	9.9147	9.3389	0
31/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	257.9400	315.1100	0.2579	0.3151	0
31/03/2026	R035 On 05-November-26			Bond Future	9.3338	9.4494	99.1055	98.4616	210
31/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	443.9000	367.0000	0.4439	0.3670	600
31/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	8479.5400	9046.5400	8.4795	9.0465	0
31/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	846.3300	709.8600	0.8463	0.7099	0
31/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	5840.0900	6347.5200	5.8401	6.3475	600
31/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1349.9900	1153.2600	1.3500	1.1533	200
31/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	4397.8200	4844.9900	4.3978	4.8450	0
31/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1713.5100	1480.6100	1.7135	1.4806	0
31/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	3777.5000	4188.5000	3.7775	4.1885	600
31/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2616.2800	2310.9900	2.6163	2.3110	0
31/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	2805.7900	3144.4000	2.8058	3.1444	200
31/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	4368.6200	3966.1200	4.3686	3.9661	0
31/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	1804.3900	2045.7900	1.8044	2.0458	200
31/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	5279.6800	4840.6500	5.2797	4.8407	0
31/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	1482.6600	1687.5300	1.4827	1.6875	0
31/03/2026	R035 On 04-February-27			Bond Future	9.4123	9.5332	100.9753	100.3193	0
31/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	515.9400	438.1900	0.5159	0.4382	3,000
31/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	10459.5400	11037.7300	10.4595	11.0377	0
31/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	793.3400	675.0700	0.7933	0.6751	3,000
31/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	7703.3500	8241.0200	7.7034	8.2410	0
31/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1681.7800	1466.0700	1.6818	1.4661	0
31/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	4810.9500	5251.1800	4.8110	5.2512	3,000
31/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	2049.9300	1802.3800	2.0499	1.8024	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	4219.5500	4627.9400	4.2196	4.6279	0
31/03/2026	R035 On 06-May-27			Bond Future	9.4927	9.6192	98.3603	97.6916	0
31/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	1000.6400	863.7800	1.0006	0.8638	0
31/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	7900.1700	8432.0100	7.9002	8.4320	0
31/03/2026	R038 On 07-May-26			Bond Future	9.5616	9.6475	110.4353	109.7969	4,638
31/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	12600.3000	11969.7000	12.6003	11.9697	0
31/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	14.2100	22.0600	0.0142	0.0221	0
31/03/2026	R038 On 06-August-26			Bond Future	9.6460	9.7353	112.4391	111.7889	0
31/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	14242.8600	13626.3000	14.2429	13.6263	0
31/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	160.7200	194.3300	0.1607	0.1943	0
31/03/2026	R038 On 05-November-26			Bond Future	9.7243	9.8170	109.0223	108.3609	0
31/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	8381.7900	7892.4400	8.3818	7.8924	0
31/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	1565.4000	1737.4400	1.5654	1.7374	0
31/03/2026	R038 On 04-February-27			Bond Future	9.8041	9.9004	111.0792	110.4055	0
31/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	3387.3300	3091.5400	3.3873	3.0915	0
31/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	4833.4600	5211.3700	4.8335	5.2114	0
31/03/2026	R038 On 06-May-27			Bond Future	9.8900	9.9904	107.6732	106.9864	0
31/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	1476.3900	1321.5900	1.4764	1.3216	0
31/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	10033.6600	10565.7000	10.0337	10.5657	0
31/03/2026	R053 On 07-May-26			Bond Future	9.7604	9.7894	118.9401	118.6250	78,018
31/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	18191.0800	17882.1100	18.1911	17.8821	0
31/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	26.1800	32.2900	0.0262	0.0323	0
31/03/2026	R053 On 06-August-26			Bond Future	9.8275	9.8575	121.0980	120.7772	0
31/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	178.6400	169.4600	0.1786	0.1695	530
31/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	21581.7900	21893.4100	21.5818	21.8934	0
31/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	423.3400	400.6200	0.4233	0.4006	0
31/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	14997.0700	15295.1500	14.9971	15.2952	0
31/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1200.8600	1142.8200	1.2009	1.1428	530
31/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	9487.4000	9750.1600	9.4874	9.7502	530
31/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	3065.5000	2947.4200	3.0655	2.9474	0
31/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	5554.5600	5757.2800	5.5546	5.7573	530
31/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	22231.6600	21929.1900	22.2317	21.9292	0
31/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	244.9300	263.2600	0.2449	0.2633	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	R053 On 05-November-26			Bond Future	9.8893	9.9201	117.4623	117.1363	0
31/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	14700.4300	14450.3600	14.7004	14.4504	0
31/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	2013.8700	2089.7900	2.0139	2.0898	0
31/03/2026	R053 On 04-February-27			Bond Future	9.9512	9.9830	119.6784	119.3465	0
31/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	6643.6800	6477.2200	6.6437	6.4772	0
31/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	6238.5500	6403.9200	6.2386	6.4039	0
31/03/2026	R053 On 06-May-27			Bond Future	10.0167	10.0495	116.0551	115.7164	0
31/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	2451.6300	2370.7100	2.4516	2.3707	0
31/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	14834.9600	15092.6900	14.8350	15.0927	0
31/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
31/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	50.2100	50.8800	0.0502	0.0509	0
31/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	50.2100	50.8800	0.0502	0.0509	0
31/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
31/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	63.6900	63.9300	0.0637	0.0639	0
31/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	63.6900	63.9300	0.0637	0.0639	0
31/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
31/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	41.2600	41.3500	0.0413	0.0414	0
31/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	41.2600	41.3500	0.0413	0.0414	0
31/03/2026	R202 On 07-May-26			Bond Future	293.4685	292.5239	293.4685	292.5239	772
31/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	15918.5100	14973.8900	15.9185	14.9739	0
31/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	R202 On 06-August-26			Bond Future	293.4623	292.5001	293.4623	292.5001	253
31/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	14602.3300	13640.1000	14.6023	13.6401	0
31/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	R202 On 05-November-26			Bond Future	298.9233	297.9449	298.9233	297.9449	0
31/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	18463.3400	17484.9100	18.4633	17.4849	0
31/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	R202 On 04-February-27			Bond Future	299.1163	298.1144	299.1163	298.1144	0
31/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	4386.2700	3384.3600	4.3863	3.3844	0
31/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	R202 On 06-May-27			Bond Future	304.7790	303.7564	304.7790	303.7564	0
31/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	2211.0400	3233.6400	2.2110	3.2336	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	R209 On 07-May-26			Bond Future	9.3333	9.4288	81.0771	80.5509	45,953
31/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	8922.4500	8405.0500	8.9225	8.4051	0
31/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	15.2300	23.9800	0.0152	0.0240	0
31/03/2026	R209 On 06-August-26			Bond Future	9.4086	9.5078	82.5481	82.0123	770
31/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	10090.5400	9596.0300	10.0905	9.5960	0
31/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	208.9500	250.2100	0.2090	0.2502	0
31/03/2026	R209 On 05-November-26			Bond Future	9.4777	9.5806	80.9139	80.3688	0
31/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	5637.7800	5250.1500	5.6378	5.2502	0
31/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	1310.9800	1468.4100	1.3110	1.4684	0
31/03/2026	R209 On 04-February-27			Bond Future	9.5481	9.6550	82.4404	81.8852	0
31/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	589.6100	510.8900	0.5896	0.5109	3,237
31/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	9032.9700	9509.4600	9.0330	9.5095	0
31/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1614.8400	1432.5800	1.6148	1.4326	0
31/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	4759.6900	5132.6400	4.7597	5.1326	3,237
31/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	2321.8600	2089.0200	2.3219	2.0890	0
31/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	3736.5000	4058.8700	3.7365	4.0589	0
31/03/2026	R209 On 06-May-27			Bond Future	9.6245	9.7357	80.8311	80.2651	0
31/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	920.5000	811.0100	0.9205	0.8110	4,620
31/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	8353.4800	8810.0400	8.3535	8.8100	0
31/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	1038.1900	915.5200	1.0382	0.9155	0
31/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	7562.4900	8005.8700	7.5625	8.0059	0
31/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2538.8600	2299.5400	2.5389	2.2995	0
31/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	4114.5400	4441.2700	4.1145	4.4413	4,620
31/03/2026	R210 On 07-May-26			Bond Future	261.7350	261.1784	261.7350	261.1784	1,096
31/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	6334.9700	5778.3600	6.3350	5.7784	0
31/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	R210 On 06-August-26			Bond Future	266.5489	265.9816	266.5489	265.9816	0
31/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	6708.8700	6141.5600	6.7089	6.1416	0
31/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	R210 On 05-November-26			Bond Future	267.9808	267.4039	267.9808	267.4039	0
31/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	14650.8400	14073.9400	14.6508	14.0739	0
31/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	R210 On 04-February-27			Bond Future	273.0972	272.5096	273.0972	272.5096	0
31/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	7067.1500	6479.5900	7.0672	6.4796	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	R210 On 06-May-27			Bond Future	274.6584	274.0460	274.6584	274.0460	0
31/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	3528.4300	2915.9700	3.5284	2.9160	0
31/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	R213 On 07-May-26			Bond Future	8.6164	8.7391	95.1227	94.6679	81,241
31/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	4303.5000	3867.7900	4.3035	3.8678	0
31/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	25.5200	44.6900	0.0255	0.0447	0
31/03/2026	R213 On 06-August-26			Bond Future	8.7012	8.8320	96.8486	96.3854	0
31/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	3802.9500	3433.0500	3.8030	3.4331	0
31/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	370.5100	463.7900	0.3705	0.4638	0
31/03/2026	R213 On 05-November-26			Bond Future	8.7829	8.9225	95.0777	94.6067	0
31/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1476.3800	1257.4900	1.4764	1.2575	0
31/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1588.0000	1840.1700	1.5880	1.8402	0
31/03/2026	R213 On 04-February-27			Bond Future	8.8708	9.0206	96.8714	96.3916	0
31/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	694.8500	569.7600	0.6949	0.5698	0
31/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	3080.2800	3435.0000	3.0803	3.4350	0
31/03/2026	R213 On 06-May-27			Bond Future	8.9656	9.1269	95.1314	94.6421	0
31/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	372.6400	299.4300	0.3726	0.2994	0
31/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	4773.4500	5189.5200	4.7735	5.1895	0
31/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	745.3600	617.1300	0.7454	0.6171	2,830
31/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	3331.9200	3692.9700	3.3319	3.6930	0
31/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2424.2900	2152.6800	2.4243	2.1527	0
31/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1563.4100	1781.0800	1.5634	1.7811	2,830
31/03/2026	R214 On 07-May-26			Bond Future	9.7776	9.8170	75.9093	75.6613	41,002
31/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	9990.4200	9748.8100	9.9904	9.7488	0
31/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	24.5700	30.9300	0.0246	0.0309	0
31/03/2026	R214 On 06-August-26			Bond Future	9.8507	9.8915	77.2866	77.0340	0
31/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	11874.0000	11640.3900	11.8740	11.6404	0
31/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	213.2600	232.1800	0.2133	0.2322	0
31/03/2026	R214 On 05-November-26			Bond Future	9.9203	9.9622	75.4099	75.1532	0
31/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	7450.6400	7261.9000	7.4506	7.2619	0
31/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	1391.8100	1459.7600	1.3918	1.4598	0
31/03/2026	R214 On 04-February-27			Bond Future	9.9920	10.0353	76.8326	76.5712	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	3393.7500	3270.5400	3.3938	3.2705	0
31/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	3952.6400	4090.7900	3.9526	4.0908	0
31/03/2026	R214 On 06-May-27			Bond Future	10.0638	10.1086	74.9713	74.7046	0
31/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	1316.9700	1256.1900	1.3170	1.2562	0
31/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	8876.3100	9082.2000	8.8763	9.0822	0
31/03/2026	R248 On 07-May-26			Bond Future	9.8362	9.8704	92.0288	91.7487	276,763
31/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	3.1700	2.9700	0.0032	0.0030	1,620
31/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	14189.7600	14469.7000	14.1898	14.4697	0
31/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	19.1300	17.5000	0.0191	0.0175	1,620
31/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	10188.7100	10467.2200	10.1887	10.4672	0
31/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	185.9000	169.1600	0.1859	0.1692	0
31/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	5847.1400	6110.5400	5.8471	6.1105	0
31/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	194.3500	176.8900	0.1944	0.1769	0
31/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	5765.0900	6027.7700	5.7651	6.0278	0
31/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	13570.7100	13296.1600	13.5707	13.2962	0
31/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	22.1700	27.7600	0.0222	0.0278	0
31/03/2026	R248 On 06-August-26			Bond Future	9.9057	9.9410	93.6986	93.4133	0
31/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	632.5800	593.6200	0.6326	0.5936	0
31/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	8487.0700	8733.4500	8.4871	8.7335	1,762
31/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	3703.9400	3560.6400	3.7039	3.5606	0
31/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	2944.7200	3086.7600	2.9447	3.0868	1,762
31/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	17018.0200	16747.3100	17.0180	16.7473	0
31/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	168.6300	183.2600	0.1686	0.1833	0
31/03/2026	R248 On 05-November-26			Bond Future	9.9715	10.0078	90.9823	90.6924	0
31/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	11234.3900	11009.4300	11.2344	11.0094	0
31/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	1476.8700	1541.8500	1.4769	1.5419	0
31/03/2026	R248 On 04-February-27			Bond Future	10.0390	10.0764	92.6988	92.4035	0
31/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	5187.9500	5036.4200	5.1880	5.0364	0
31/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	4629.3700	4773.1400	4.6294	4.7731	0
31/03/2026	R248 On 06-May-27			Bond Future	10.1062	10.1449	89.9924	89.6910	0
31/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	1965.0200	1889.1700	1.9650	1.8892	0
31/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	10872.3900	11097.8600	10.8724	11.0979	0
31/03/2026	R2R9 On 07-May-26			Bond Future	9.6712	9.7569	102.5961	101.9679	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	91746.3800	91118.2400	91.7464	91.1182	0
31/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	R2R9 On 06-August-26			Bond Future	9.7544	9.8434	104.4576	103.8178	0
31/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	91338.0600	90698.3400	91.3381	90.6983	0
31/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	R2R9 On 05-November-26			Bond Future	9.8317	9.9239	101.3984	100.7476	0
31/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	90428.2900	89777.5100	90.4283	89.7775	0
31/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	R2R9 On 04-February-27			Bond Future	9.9103	10.0059	103.3114	102.6485	0
31/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	4002.7500	3677.0400	4.0028	3.6770	0
31/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	4143.9300	4481.0400	4.1439	4.4810	0
31/03/2026	R2R9 On 06-May-27			Bond Future	9.9946	10.0940	100.2644	99.5886	0
31/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1594.3900	1434.7600	1.5944	1.4348	0
31/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	10015.5200	10531.6200	10.0155	10.5316	0
31/03/2026	R4R2 On 07-May-26			Bond Future	9.8456	9.8957	103.3616	102.9579	10,149
31/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	92272.5100	91868.7500	92.2725	91.8688	0
31/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	R4R2 On 06-August-26			Bond Future	9.9272	9.9791	105.2370	104.8258	0
31/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	91819.7400	91408.5100	91.8197	91.4085	0
31/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	R4R2 On 05-November-26			Bond Future	10.0031	10.0567	102.0661	101.6480	0
31/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	90843.5000	90425.3900	90.8435	90.4254	0
31/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2026	R4R2 On 04-February-27			Bond Future	10.0801	10.1355	103.9917	103.5660	0
31/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	4710.5100	4493.0800	4.7105	4.4931	0
31/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	4327.1800	4535.5000	4.3272	4.5355	0
31/03/2026	R4R2 On 06-May-27			Bond Future	10.1620	10.2195	100.8314	100.3971	0
31/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1790.6000	1687.3300	1.7906	1.6873	0
31/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	11203.6100	11534.6200	11.2036	11.5346	0
31/03/2026	RR87 On 07-May-26			Bond Future	7.3110	7.3740	102.7416	102.7061	0
31/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	3.7543	2.4420	0.0038	0.0024	0
31/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	286.8143	321.0320	0.2868	0.3210	0
31/03/2026	RR87 On 06-August-26			Bond Future	7.2873	7.3947	100.8620	100.8242	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	11.0254	7.6712	0.0110	0.0077	0
31/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	278.9054	313.4012	0.2789	0.3134	0
31/03/2026	RR87 On 05-November-26			Bond Future	6.7977	7.1284	102.7157	102.6778	0
31/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.3887	0.0932	0.0004	0.0001	0
31/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	175.6087	213.1732	0.1756	0.2132	0
31/03/2026	RR88 On 07-May-26			Bond Future	7.6820	7.7835	105.0985	104.9459	0
31/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.8281	0.3468	0.0008	0.0003	0
31/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1276.2381	1428.3168	1.2762	1.4283	0
31/03/2026	RR88 On 06-August-26			Bond Future	7.7658	7.8879	104.1751	104.0298	0
31/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	31.7132	21.8043	0.0317	0.0218	0
31/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1203.3932	1338.8443	1.2034	1.3388	0
31/03/2026	RR88 On 05-November-26			Bond Future	7.8181	7.9684	105.4385	105.2826	0
31/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	45.6005	31.8305	0.0456	0.0318	0
31/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1204.1205	1346.1705	1.2041	1.3462	0
31/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0