



Johannesburg Stock Exchange  
 One Exchange Square, Gwen Lane, Sandown, South Africa  
 Private Bag X991174, Sandton 2146  
 T: +27 11 520 7000 | F: +27 11 520 8584  
[www.jse.co.za](http://www.jse.co.za)  
 Registration Number: 2005/022939/06  
 VAT Number: 4080119391

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
16/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	2029 On 07-May-26			Bond Future	146.1035	146.4257	146.1035	146.4257	4,468
16/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4283.5200	4605.6800	4.2835	4.6057	0
16/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2029 On 06-August-26			Bond Future	148.7828	149.1111	148.7828	149.1111	0
16/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4682.8200	5011.1000	4.6828	5.0111	0
16/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2029 On 05-November-26			Bond Future	150.0222	150.3559	150.0222	150.3559	0
16/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2462.2400	2795.9200	2.4622	2.7959	0
16/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2029 On 04-February-27			Bond Future	152.7476	153.0872	152.7476	153.0872	0
16/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3027.6400	3367.1500	3.0276	3.3672	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2029 On 06-May-27			Bond Future	153.9528	154.2966	153.9528	154.2966	0
16/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	632.8100	976.6000	0.6328	0.9766	0
16/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2030 On 07-May-26			Bond Future	8.2447	8.2510	101.4416	101.4219	142,902
16/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.2900	0.3800	0.0003	0.0004	1,000
16/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	3311.9100	3331.7000	3.3119	3.3317	0
16/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	37.1600	40.3100	0.0372	0.0403	1,000
16/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	1731.8000	1754.6500	1.7318	1.7547	0
16/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	143.0600	149.0400	0.1431	0.1490	0
16/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1167.9000	1193.5800	1.1679	1.1936	1,000
16/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	3532.1600	3516.3400	3.5322	3.5163	0
16/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	18.0900	21.9700	0.0181	0.0220	0
16/03/2026	2030 On 06-August-26			Bond Future	8.3341	8.3409	99.2674	99.2474	31,545
16/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	9.0000	9.3300	0.0090	0.0093	1,000
16/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	3384.2000	3404.5000	3.3842	3.4045	0
16/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	137.2000	138.5000	0.1372	0.1385	1,000
16/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	1993.9200	2015.1900	1.9939	2.0152	0
16/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	454.1800	454.9200	0.4542	0.4549	0
16/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1264.4400	1285.1500	1.2644	1.2852	1,000
16/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2786.9600	2776.9400	2.7870	2.7769	0
16/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	223.2500	233.2000	0.2233	0.2332	0
16/03/2026	2030 On 05-November-26			Bond Future	8.4113	8.4186	101.0567	101.0365	0
16/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	1007.0800	1003.6700	1.0071	1.0037	0
16/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1065.7400	1082.6000	1.0657	1.0826	0
16/03/2026	2030 On 04-February-27			Bond Future	8.5167	8.5248	98.8619	98.8411	0
16/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	329.3200	327.8800	0.3293	0.3279	0
16/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2132.4000	2151.7900	2.1324	2.1518	0
16/03/2026	2030 On 06-May-27			Bond Future	8.6728	8.6819	100.5873	100.5658	0
16/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	46.0200	45.6800	0.0460	0.0457	0
16/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	3425.8500	3446.9800	3.4259	3.4470	0
16/03/2026	2031 On 07-May-26			Bond Future	114.1673	114.8152	114.1673	114.8152	1,798
16/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	512.4500	1025.0400	0.5125	1.0250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	185.1400	49.8800	0.1851	0.0499	0
16/03/2026	2031 On 06-August-26			Bond Future	113.8483	114.5076	113.8483	114.5076	1,893
16/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	522.4900	932.7700	0.5225	0.9328	0
16/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	484.1800	235.1500	0.4842	0.2352	0
16/03/2026	2031 On 05-November-26			Bond Future	115.9268	116.5982	115.9268	116.5982	0
16/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4437.5100	5108.3800	4.4375	5.1084	0
16/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.6700	0.1500	0.0007	0.0002	0
16/03/2026	2031 On 04-February-27			Bond Future	115.5799	116.2615	115.5799	116.2615	0
16/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	434.4500	740.3600	0.4345	0.7404	0
16/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	1034.5600	658.8400	1.0346	0.6588	0
16/03/2026	2031 On 06-May-27			Bond Future	117.6251	118.3185	117.6251	118.3185	0
16/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1167.9800	1674.5500	1.1680	1.6746	0
16/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	412.8700	226.0400	0.4129	0.2260	0
16/03/2026	2032 On 07-May-26		Call	Bond Future	504.9800	534.4100	0.5050	0.5344	0
16/03/2026	2032 On 07-May-26			Bond Future	8.6377	8.6335	99.1715	99.1904	166,466
16/03/2026	2032 On 07-May-26		Put	Bond Future	1333.5000	1344.0600	1.3335	1.3441	0
16/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	6476.2800	6497.0100	6.4763	6.4970	0
16/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	8.3000	10.1600	0.0083	0.0102	0
16/03/2026	2032 On 06-August-26			Bond Future	8.7154	8.7109	100.9657	100.9850	230
16/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	5978.3300	6002.1300	5.9783	6.0021	0
16/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	130.0600	134.5300	0.1301	0.1345	0
16/03/2026	2032 On 05-November-26			Bond Future	8.7921	8.7874	98.6267	98.6464	0
16/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2493.6100	2516.1800	2.4936	2.5162	0
16/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	977.4900	980.3400	0.9775	0.9803	0
16/03/2026	2032 On 04-February-27			Bond Future	8.8861	8.8812	100.3950	100.4148	0
16/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	902.0000	915.6700	0.9020	0.9157	0
16/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	2539.6700	2533.4600	2.5397	2.5335	0
16/03/2026	2032 On 06-May-27			Bond Future	9.0010	8.9958	97.9906	98.0106	0
16/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	187.6000	192.2400	0.1876	0.1922	0
16/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	4907.6700	4892.3500	4.9077	4.8924	0
16/03/2026	2033 On 07-May-26			Bond Future	142.6160	142.8001	142.6160	142.8001	7,827
16/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	7456.0000	7640.1000	7.4560	7.6401	0
16/03/2026	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
16/03/2026	2033 On 06-August-26			Bond Future	145.2313	145.4190	145.2313	145.4190	0
16/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	10981.2900	11168.9500	10.9813	11.1690	0
16/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2033 On 05-November-26			Bond Future	146.3037	146.4943	146.3037	146.4943	0
16/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	9043.6700	9234.2500	9.0437	9.2343	0
16/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2033 On 04-February-27			Bond Future	148.9616	149.1554	148.9616	149.1554	0
16/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	6251.6000	6445.3500	6.2516	6.4454	0
16/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2033 On 06-May-27			Bond Future	149.9945	150.1900	149.9945	150.1900	0
16/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	1215.4900	1019.9600	1.2155	1.0200	0
16/03/2026	2037 On 07-May-26			Bond Future	9.2317	9.2274	97.4340	97.4615	220,846
16/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	416.4200	447.9400	0.4164	0.4479	1,500
16/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	1937.2600	1941.2300	1.9373	1.9412	0
16/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	2172.8000	2220.7300	2.1728	2.2207	1,500
16/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	514.7700	535.1500	0.5148	0.5352	0
16/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	5265.6200	5303.0000	5.2656	5.3030	0
16/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	84.5900	94.4200	0.0846	0.0944	1,500
16/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	10333.3000	10361.8000	10.3333	10.3618	142
16/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	3.2600	4.2100	0.0033	0.0042	0
16/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	12352.4900	12380.2100	12.3525	12.3802	0
16/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.4100	0.5800	0.0004	0.0006	0
16/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	17886.3200	17913.8700	17.8863	17.9139	0
16/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
16/03/2026	2037 On 06-August-26			Bond Future	9.3085	9.3041	94.9367	94.9649	230
16/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	4952.4200	4990.1800	4.9524	4.9902	2,541
16/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	568.4100	578.0500	0.5684	0.5781	0
16/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	8516.6700	8551.4100	8.5167	8.5514	0
16/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	195.0700	201.6900	0.1951	0.2017	2,541
16/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	11649.8600	11680.5300	11.6499	11.6805	0
16/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	45.5600	48.1100	0.0456	0.0481	2,541
16/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	13763.8900	13793.0700	13.7639	13.7931	0
16/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	14.0800	15.1400	0.0141	0.0151	0

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16/03/2026	2037 On 05-November-26			Bond Future	9.3764	9.3718	96.6480	96.6767	0
16/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2515.1100	2545.1300	2.5151	2.5451	4,490
16/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	1995.4800	1996.8500	1.9955	1.9969	0
16/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	5926.8300	5961.7300	5.9268	5.9617	0
16/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	796.0000	802.2500	0.7960	0.8023	4,490
16/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	7857.1600	7891.9100	7.8572	7.8919	0
16/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	506.7400	512.8400	0.5067	0.5128	0
16/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	8897.0200	8931.2100	8.8970	8.9312	0
16/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	382.3000	387.8400	0.3823	0.3878	4,490
16/03/2026	2037 On 04-February-27			Bond Future	9.4553	9.4505	94.1235	94.1526	0
16/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	204.8300	211.3000	0.2048	0.2113	4,490
16/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	6687.7400	6665.1900	6.6877	6.6652	0
16/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	1899.0900	1922.7700	1.8991	1.9228	0
16/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	2792.1200	2786.7800	2.7921	2.7868	4,490
16/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2594.8700	2621.5600	2.5949	2.6216	0
16/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	2261.5000	2259.1700	2.2615	2.2592	0
16/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	3784.1000	3813.9900	3.7841	3.8140	0
16/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1650.4400	1651.3100	1.6504	1.6513	4,490
16/03/2026	2037 On 06-May-27			Bond Future	9.5502	9.5454	95.7657	95.7949	0
16/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	397.2500	406.0400	0.3973	0.4060	0
16/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	6437.0400	6416.6200	6.4370	6.4166	0
16/03/2026	2038 On 07-May-26			Bond Future	156.8708	158.4547	156.8708	158.4547	4,978
16/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	12340.8400	13924.6500	12.3408	13.9247	0
16/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2038 On 06-August-26			Bond Future	157.5572	159.1696	157.5572	159.1696	0
16/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	12837.2100	14449.6300	12.8372	14.4496	0
16/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2038 On 05-November-26			Bond Future	160.4338	162.0756	160.4338	162.0756	0
16/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	14123.7700	15765.6000	14.1238	15.7656	0
16/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2038 On 04-February-27			Bond Future	161.1215	162.7913	161.1215	162.7913	0
16/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	7291.4500	8961.3000	7.2915	8.9613	0
16/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2038 On 06-May-27			Bond Future	163.9741	165.6731	163.9741	165.6731	0

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16/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	2125.9200	426.9400	2.1259	0.4269	0
16/03/2026	2040 On 07-May-26		Call	Bond Future	1130.3300	1274.6200	1.1303	1.2746	0
16/03/2026	2040 On 07-May-26			Bond Future	9.3640	9.3342	99.7059	99.9294	59,392
16/03/2026	2040 On 07-May-26		Put	Bond Future	1424.4300	1345.2200	1.4244	1.3452	0
16/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	7.9400	12.9000	0.0079	0.0129	27,500
16/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	5569.8000	5351.2600	5.5698	5.3513	0
16/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	9326.8700	9551.4700	9.3269	9.5515	1,460
16/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	16.4900	17.5900	0.0165	0.0176	0
16/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	11974.3400	12198.3200	11.9743	12.1983	0
16/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	3.4700	3.9500	0.0035	0.0040	0
16/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	15279.9500	15503.4900	15.2800	15.5035	0
16/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.1500	0.1900	0.0002	0.0002	0
16/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	15571.2900	15794.8200	15.5713	15.7948	0
16/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.1100	0.1400	0.0001	0.0001	1,460
16/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	17343.8800	17567.3900	17.3439	17.5674	0
16/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
16/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	18402.2100	18625.7200	18.4022	18.6257	0
16/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	1,460
16/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	20084.5300	20308.0300	20.0845	20.3080	0
16/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2040 On 06-August-26			Bond Future	9.4363	9.4054	96.9992	97.2268	47,386
16/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	17571.6200	17799.2800	17.5716	17.7993	0
16/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	6.3200	6.3200	0.0063	0.0063	0
16/03/2026	2040 On 05-November-26			Bond Future	9.5001	9.4682	98.7476	98.9794	0
16/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	4420.2100	4594.3100	4.4202	4.5943	2,300
16/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	1513.3800	1455.7000	1.5134	1.4557	0
16/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	8586.8300	8797.6600	8.5868	8.7977	0
16/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	612.6300	591.6800	0.6126	0.5917	2,300
16/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	10805.3400	11025.0500	10.8053	11.0251	0
16/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	383.2700	371.2000	0.3833	0.3712	0
16/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	11963.8000	12187.2600	11.9638	12.1873	0
16/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	264.2000	255.8800	0.2642	0.2559	2,300
16/03/2026	2040 On 04-February-27			Bond Future	9.5733	9.5402	96.0103	96.2461	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	448.1500	493.1100	0.4482	0.4931	2,300
16/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	6341.0200	6150.1700	6.3410	6.1502	0
16/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	3128.6600	3273.4500	3.1287	3.2735	0
16/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	2443.1900	2352.1700	2.4432	2.3522	2,300
16/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	4340.6100	4507.2700	4.3406	4.5073	0
16/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1846.6900	1777.5400	1.8467	1.7775	0
16/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	5554.4000	5736.9600	5.5544	5.7370	0
16/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1434.1600	1380.9100	1.4342	1.3809	2,300
16/03/2026	2040 On 06-May-27			Bond Future	9.6599	9.6257	97.6852	97.9248	0
16/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	705.5500	762.2000	0.7056	0.7622	0
16/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	6386.3100	6203.3700	6.3863	6.2034	0
16/03/2026	2043 On 07-May-26			Bond Future	122.9854	122.5647	122.9854	122.5647	0
16/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	11285.4400	10864.7400	11.2854	10.8647	0
16/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2043 On 06-August-26			Bond Future	122.3987	121.9698	122.3987	121.9698	3,416
16/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	11519.0667	11090.4201	11.5191	11.0904	0
16/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.3267	0.5901	0.0003	0.0006	0
16/03/2026	2043 On 05-November-26			Bond Future	124.6335	124.1967	124.6335	124.1967	0
16/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	11795.6446	11360.0352	11.7956	11.3600	0
16/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	2.1946	3.3152	0.0022	0.0033	0
16/03/2026	2043 On 04-February-27			Bond Future	124.0080	123.5612	124.0080	123.5612	0
16/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	6570.2724	6168.8040	6.5703	6.1688	0
16/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	192.2624	237.5940	0.1923	0.2376	0
16/03/2026	2043 On 06-May-27			Bond Future	126.2022	125.7470	126.2022	125.7470	0
16/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1586.8862	1412.6902	1.5869	1.4127	0
16/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	2864.7262	3145.6902	2.8647	3.1457	0
16/03/2026	2044 On 07-May-26		Call	Bond Future	356.4500	407.4900	0.3565	0.4075	0
16/03/2026	2044 On 07-May-26			Bond Future	9.4048	9.3903	96.8199	96.9390	143,528
16/03/2026	2044 On 07-May-26		Put	Bond Future	3536.5200	3468.5100	3.5365	3.4685	0
16/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	4908.6600	5036.1500	4.9087	5.0362	0
16/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	221.4600	229.9000	0.2215	0.2299	15,000
16/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	16868.3000	16987.4000	16.8683	16.9874	0
16/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.1200	0.1700	0.0001	0.0002	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2026	2044 On 06-August-26			Bond Future	9.4700	9.4550	94.1863	94.3076	4,100
16/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	746.3500	794.1300	0.7464	0.7941	0
16/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	4658.6600	4585.0900	4.6587	4.5851	7,000
16/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	1275.0100	1341.1600	1.2750	1.3412	0
16/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	3076.6200	3021.4200	3.0766	3.0214	7,000
16/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	3618.2600	3721.2700	3.6183	3.7213	0
16/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	1399.1700	1380.8300	1.3992	1.3808	14,500
16/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	19861.1500	19982.7700	19.8612	19.9828	0
16/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	4.4500	4.7200	0.0045	0.0047	0
16/03/2026	2044 On 05-November-26			Bond Future	9.5273	9.5118	95.8841	96.0076	0
16/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	13190.2200	13313.4000	13.1902	13.3134	0
16/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	279.1700	278.8200	0.2792	0.2788	0
16/03/2026	2044 On 04-February-27			Bond Future	9.5924	9.5765	93.2206	93.3462	0
16/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	6068.5900	6172.3600	6.0686	6.1724	0
16/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1616.9300	1595.0300	1.6169	1.5950	0
16/03/2026	2044 On 06-May-27			Bond Future	9.6690	9.6525	94.8467	94.9744	0
16/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	1229.3700	1274.4400	1.2294	1.2744	0
16/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	5964.5100	5881.9700	5.9645	5.8820	0
16/03/2026	2046 On 07-May-26			Bond Future	137.9866	139.0143	137.9866	139.0143	18,662
16/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	13036.5900	14064.2800	13.0366	14.0643	0
16/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2046 On 06-August-26			Bond Future	140.5170	141.5638	140.5170	141.5638	0
16/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	18136.9800	19183.7900	18.1370	19.1838	0
16/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2046 On 05-November-26			Bond Future	140.7617	141.8269	140.7617	141.8269	0
16/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	15281.7400	16346.8500	15.2817	16.3469	0
16/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2046 On 04-February-27			Bond Future	143.3187	144.4027	143.3187	144.4027	0
16/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	12228.7100	13312.7200	12.2287	13.3127	0
16/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2046 On 06-May-27			Bond Future	143.4986	144.5994	143.4986	144.5994	0
16/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	5491.4100	4390.6500	5.4914	4.3907	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2026	2050 On 07-May-26			Bond Future	141.7320	143.9034	141.7320	143.9034	17,225
16/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	17661.9900	19833.4400	17.6620	19.8334	0
16/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2050 On 06-August-26			Bond Future	141.8911	144.1022	141.8911	144.1022	0
16/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	18621.0500	20832.1500	18.6211	20.8322	0
16/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2050 On 05-November-26			Bond Future	144.4816	146.7329	144.4816	146.7329	0
16/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	20641.6100	22892.8600	20.6416	22.8929	0
16/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2050 On 04-February-27			Bond Future	144.6255	146.9160	144.6255	146.9160	0
16/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	12235.4600	14526.0000	12.2355	14.5260	0
16/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2050 On 06-May-27			Bond Future	147.1860	149.5166	147.1860	149.5166	0
16/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	3274.0300	943.3700	3.2740	0.9434	0
16/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	AL37 On 07-May-26			Index Future	1248.4530	1248.4130	1248.4530	1,248.4130	0
16/03/2026	AL37 On 06-August-26			Index Future	1270.7940	1270.7580	1270.7940	1,270.7580	0
16/03/2026	AL37 On 05-November-26			Index Future	1293.9450	1293.9080	1293.9450	1,293.9080	0
16/03/2026	AL37 On 04-February-27			Index Future	1317.1670	1317.1240	1317.1670	1,317.1240	0
16/03/2026	AL37 On 06-May-27			Index Future	1340.2300	1340.1750	1340.2300	1,340.1750	0
16/03/2026	AL7T On 07-May-26			Index Future	1600.5760	1601.3760	1600.5760	1,601.3760	0
16/03/2026	AL7T On 06-August-26			Index Future	1629.2190	1630.0380	1629.2190	1,630.0380	0
16/03/2026	AL7T On 05-November-26			Index Future	1658.8990	1659.7350	1658.8990	1,659.7350	0
16/03/2026	AL7T On 04-February-27			Index Future	1688.6710	1689.5140	1688.6710	1,689.5140	0
16/03/2026	AL7T On 06-May-27			Index Future	1718.2380	1719.0820	1718.2380	1,719.0820	0
16/03/2026	ALBI On 07-May-26			Index Future	1362.9030	1363.8990	1362.9030	1,363.8990	74
16/03/2026	ALBI On 06-August-26			Index Future	1387.2930	1388.3110	1387.2930	1,388.3110	0
16/03/2026	ALBI On 05-November-26			Index Future	1412.5660	1413.6030	1412.5660	1,413.6030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2026	ALBI On 04-February-27			Index Future	1437.9170	1438.9660	1437.9170	1,438.9660	0
16/03/2026	ALBI On 06-May-27			Index Future	1463.0940	1464.1500	1463.0940	1,464.1500	0
16/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
16/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	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
16/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	ES33 On 07-May-26			Bond Future	9.3851	9.3707	91.3208	91.3912	0
16/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	10440.2900	10510.6400	10.4403	10.5106	0
16/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	ES33 On 06-August-26			Bond Future	9.4781	9.4630	92.9955	93.0672	0
16/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	11126.8800	11198.6000	11.1269	11.1986	0
16/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	ES33 On 05-November-26			Bond Future	9.5737	9.5579	90.9007	90.9738	0
16/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	5572.3500	5645.4300	5.5724	5.6454	0
16/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	ES33 On 04-February-27			Bond Future	9.6878	9.6712	92.5512	92.6254	0
16/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	54.6600	128.8800	0.0547	0.1289	0
16/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	ES33 On 06-May-27			Bond Future	9.8155	9.7981	90.3957	90.4710	0
16/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	4529.5800	4454.3300	4.5296	4.4543	0
16/03/2026	ES42 On 07-May-26			Bond Future	9.7453	9.7206	90.4085	90.5914	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	15767.0800	15950.0000	15.7671	15.9500	0
16/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	ES42 On 06-August-26			Bond Future	9.8175	9.7921	92.0666	92.2529	0
16/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17592.2300	17778.6100	17.5922	17.7786	0
16/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	ES42 On 05-November-26			Bond Future	9.8884	9.8621	89.4836	89.6734	0
16/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11518.8000	11708.6200	11.5188	11.7086	0
16/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	ES42 On 04-February-27			Bond Future	9.9672	9.9400	91.1076	91.3007	0
16/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2247.6900	2440.7600	2.2477	2.4408	0
16/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	ES42 On 06-May-27			Bond Future	10.0562	10.0282	88.4552	88.6514	0
16/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	5287.1300	5090.9100	5.2871	5.0909	0
16/03/2026	GOVI On 07-May-26			GOVI	1336.2610	1337.2560	1336.2610	1,337.2560	594
16/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1592610.0000	1602560.0000	159.2610	160.2560	0
16/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	GOVI On 06-August-26			GOVI	1360.1740	1361.1910	1360.1740	1,361.1910	0
16/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1711740.0000	1721910.0000	171.1740	172.1910	0
16/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	GOVI On 05-November-26			GOVI	1384.9530	1385.9900	1384.9530	1,385.9900	0
16/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1079530.0000	1089900.0000	107.9530	108.9900	0
16/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	GOVI On 04-February-27			GOVI	1409.8090	1410.8570	1409.8090	1,410.8570	0
16/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	408090.0000	418570.0000	40.8090	41.8570	0
16/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	GOVI On 06-May-27			GOVI	1434.4930	1435.5490	1434.4930	1,435.5490	0
16/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	74930.0000	85490.0000	7.4930	8.5490	0
16/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
16/03/2026	I258 On 07-May-26			Bond Future	131.2661	131.2683	131.2661	131.2683	0
16/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	17536.1200	17538.2600	17.5361	17.5383	0
16/03/2026	I258 On 07-May-26	113.73	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
16/03/2026	I258 On 06-August-26			Bond Future	130.8313	130.8332	130.8313	130.8332	0
16/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	17881.4196	17883.3031	17.8814	17.8833	0
16/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.1296	0.1531	0.0001	0.0002	0
16/03/2026	I258 On 05-November-26			Bond Future	133.2199	133.2217	133.2199	133.2217	0
16/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	18272.4175	18274.4666	18.2724	18.2745	0
16/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	2.5475	2.7366	0.0025	0.0027	0
16/03/2026	I258 On 04-February-27			Bond Future	132.7505	132.7501	132.7505	132.7501	0
16/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	13933.6738	13935.5899	13.9337	13.9356	0
16/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	83.1938	85.4799	0.0832	0.0855	0
16/03/2026	I258 On 06-May-27			Bond Future	135.0996	135.0988	135.0996	135.0988	0
16/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	3627.0573	3639.1150	3.6271	3.6391	0
16/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	3307.4773	3320.2950	3.3075	3.3203	0
16/03/2026	IGOV On 07-May-26			Index Future	436.0490	438.7370	436.0490	438.7370	253
16/03/2026	IGOV On 06-August-26			Index Future	443.9590	446.6970	443.9590	446.6970	0
16/03/2026	IGOV On 05-November-26			Index Future	452.1510	454.9400	452.1510	454.9400	0
16/03/2026	IGOV On 04-February-27			Index Future	460.3690	463.2050	460.3690	463.2050	0
16/03/2026	IGOV On 06-May-27			Index Future	468.5300	471.4140	468.5300	471.4140	0
16/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
16/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
16/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
16/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
16/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
16/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
16/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
16/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
16/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
16/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
16/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
16/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
16/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
16/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
16/03/2026	R033 On 07-May-26			Bond Future	8.7368	8.7326	107.5626	107.5850	9,512

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	8319.9700	8349.8400	8.3200	8.3498	0
16/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	45.5600	53.1000	0.0456	0.0531	0
16/03/2026	R033 On 06-August-26			Bond Future	8.8129	8.8084	109.5087	109.5316	223
16/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	7600.9400	7637.4800	7.6009	7.6375	0
16/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	546.5300	560.1900	0.5465	0.5602	0
16/03/2026	R033 On 05-November-26			Bond Future	8.8876	8.8829	106.4415	106.4648	0
16/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	3966.5000	3998.0300	3.9665	3.9980	0
16/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1801.8400	1810.0700	1.8018	1.8101	0
16/03/2026	R033 On 04-February-27			Bond Future	8.9776	8.9726	108.3497	108.3732	0
16/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	2148.1100	2171.0600	2.1481	2.1711	0
16/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	3729.3400	3728.7600	3.7293	3.7288	0
16/03/2026	R033 On 06-May-27			Bond Future	9.0854	9.0802	105.2019	105.2255	0
16/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	752.7100	764.4800	0.7527	0.7645	0
16/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	6244.3100	6232.4300	6.2443	6.2324	0
16/03/2026	R035 On 07-May-26			Bond Future	8.9371	8.9225	101.3647	101.4521	105,978
16/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	15.9100	21.3400	0.0159	0.0213	1,000
16/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	3994.6400	3912.6300	3.9946	3.9126	0
16/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	19.6700	26.0400	0.0197	0.0260	0
16/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	3872.3600	3791.2900	3.8724	3.7913	16,000
16/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	148.3600	175.0800	0.1484	0.1751	0
16/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	2503.9700	2443.2500	2.5040	2.4433	16,000
16/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	555.2400	612.0800	0.5552	0.6121	1,000
16/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	1441.7700	1411.1700	1.4418	1.4112	0
16/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	2017.4000	2106.3600	2.0174	2.1064	0
16/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	457.3800	458.9000	0.4574	0.4589	1,000
16/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	4212.8900	4306.2100	4.2129	4.3062	250
16/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	113.0900	118.9700	0.1131	0.1190	0
16/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	4318.9200	4412.1400	4.3189	4.4121	200
16/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	105.7300	111.5100	0.1057	0.1115	0
16/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	4585.2700	4678.2000	4.5853	4.6782	350
16/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	89.3800	94.8700	0.0894	0.0949	0
16/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	6903.1700	6993.2600	6.9032	6.9933	0
16/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	20.9100	23.5600	0.0209	0.0236	250
16/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	7010.8900	7100.8700	7.0109	7.1009	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	19.5600	22.1000	0.0196	0.0221	200
16/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	7279.8000	7369.5300	7.2798	7.3695	0
16/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	16.5400	18.8300	0.0165	0.0188	350
16/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	9562.0500	9650.1800	9.5621	9.6502	0
16/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	3.0800	3.7700	0.0031	0.0038	250
16/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	9666.6700	9754.7500	9.6667	9.7548	0
16/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	2.7700	3.4100	0.0028	0.0034	200
16/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	9927.6400	10015.6000	9.9276	10.0156	0
16/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	2.1100	2.6300	0.0021	0.0026	350
16/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	10705.3000	10793.0000	10.7053	10.7930	0
16/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.9100	1.1700	0.0009	0.0012	0
16/03/2026	R035 On 06-August-26			Bond Future	9.0063	8.9911	103.1985	103.2877	100
16/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	3.9700	4.8200	0.0040	0.0048	5,000
16/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	8039.4300	7951.1100	8.0394	7.9511	0
16/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	13.3000	15.6500	0.0133	0.0157	0
16/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	6765.4300	6678.6100	6.7654	6.6786	0
16/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	17.6300	20.6000	0.0176	0.0206	5,000
16/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	6452.0200	6365.8200	6.4520	6.3658	0
16/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	134.6200	148.8200	0.1346	0.1488	1,000
16/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	4440.6100	4365.6400	4.4406	4.3656	0
16/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	174.3900	191.4500	0.1744	0.1915	0
16/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	4172.0700	4099.9600	4.1721	4.1000	5,000
16/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	747.6700	790.5600	0.7477	0.7906	350
16/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	2500.2900	2454.0100	2.5003	2.4540	0
16/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	942.7200	991.2800	0.9427	0.9913	1,000
16/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	2218.2500	2177.6400	2.2183	2.1776	0
16/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	2026.2500	2094.9100	2.0263	2.0949	200
16/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	1306.5000	1285.9900	1.3065	1.2860	0
16/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	2330.8100	2403.0400	2.3308	2.4030	0
16/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	1149.0800	1132.1400	1.1491	1.1321	350
16/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	2370.0800	2442.7200	2.3701	2.4427	250
16/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	1130.8100	1114.2800	1.1308	1.1143	0
16/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	3070.8400	3149.5400	3.0708	3.1495	0
16/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	859.9200	849.4500	0.8599	0.8495	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
16/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	4140.8900	4225.3700	4.1409	4.2254	0
16/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	579.5100	574.8200	0.5795	0.5748	200
16/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	4513.0700	4598.8900	4.5131	4.5989	0
16/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	507.0000	503.6500	0.5070	0.5037	350
16/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	4560.1400	4646.1100	4.5601	4.6461	0
16/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	498.6700	495.4700	0.4987	0.4955	250
16/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	6550.0500	6639.8100	6.5501	6.6398	0
16/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	253.1600	253.7500	0.2532	0.2538	200
16/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	6997.1200	7087.2500	6.9971	7.0873	0
16/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	218.7600	219.7200	0.2188	0.2197	250
16/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	11150.3000	11240.3700	11.1503	11.2404	0
16/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	32.5800	33.4800	0.0326	0.0335	0
16/03/2026	R035 On 05-November-26			Bond Future	9.0768	9.0609	100.5581	100.6488	0
16/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	65.6200	72.0300	0.0656	0.0720	600
16/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	6648.7000	6564.3400	6.6487	6.5643	0
16/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	490.4200	517.6800	0.4904	0.5177	0
16/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	4031.6200	3968.1100	4.0316	3.9681	600
16/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1172.1300	1217.8000	1.1721	1.2178	200
16/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	2767.4000	2722.3000	2.7674	2.7223	0
16/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1652.4800	1706.8900	1.6525	1.7069	0
16/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	2263.9100	2227.5500	2.2639	2.2276	600
16/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2779.9200	2848.0900	2.7799	2.8481	0
16/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1516.8700	1494.2700	1.5169	1.4943	200
16/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	4832.6800	4913.8700	4.8327	4.9139	0
16/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	815.8900	806.3100	0.8159	0.8063	200
16/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	5862.5800	5947.2900	5.8626	5.9473	0
16/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	613.0000	606.9400	0.6130	0.6069	0
16/03/2026	R035 On 04-February-27			Bond Future	9.1604	9.1438	102.3612	102.4535	0
16/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	41.6200	45.3600	0.0416	0.0454	3,000
16/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	8599.2600	8510.7800	8.5993	8.5108	0
16/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	274.6200	290.6400	0.2746	0.2906	3,000
16/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	5798.6700	5722.4700	5.7987	5.7225	0
16/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1400.5300	1445.7300	1.4005	1.4457	0
16/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	3143.7400	3096.7200	3.1437	3.0967	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
16/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	1867.7700	1920.2900	1.8678	1.9203	0
16/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	2651.4300	2611.7300	2.6514	2.6117	0
16/03/2026	R035 On 06-May-27			Bond Future	9.2521	9.2348	99.6487	99.7423	0
16/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	334.6100	351.6600	0.3346	0.3517	0
16/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	5945.7000	5869.1800	5.9457	5.8692	0
16/03/2026	R038 On 07-May-26			Bond Future	9.3059	9.3068	112.3680	112.3610	4,390
16/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	14519.1800	14512.4200	14.5192	14.5124	0
16/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.4200	0.6200	0.0004	0.0006	0
16/03/2026	R038 On 06-August-26			Bond Future	9.3810	9.3820	114.4010	114.3940	0
16/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	16065.2400	16060.1500	16.0652	16.0602	0
16/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	21.1600	23.0400	0.0212	0.0230	0
16/03/2026	R038 On 05-November-26			Bond Future	9.4544	9.4554	110.9809	110.9739	0
16/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	9214.7300	9218.0500	9.2147	9.2181	0
16/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	439.7400	450.1100	0.4397	0.4501	0
16/03/2026	R038 On 04-February-27			Bond Future	9.5380	9.5390	112.9704	112.9630	0
16/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	3137.3700	3146.7600	3.1374	3.1468	0
16/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	2692.3200	2709.1200	2.6923	2.7091	0
16/03/2026	R038 On 06-May-27			Bond Future	9.6328	9.6339	109.4621	109.4542	0
16/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	478.4600	482.5200	0.4785	0.4825	0
16/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	7246.8800	7258.8200	7.2469	7.2588	0
16/03/2026	R053 On 07-May-26			Bond Future	9.2829	9.2632	124.3416	124.5734	77,717
16/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	23566.6100	23798.5600	23.5666	23.7986	0
16/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.2200	0.3000	0.0002	0.0003	0
16/03/2026	R053 On 06-August-26			Bond Future	9.3359	9.3156	126.5912	126.8274	0
16/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	11.5000	14.2400	0.0115	0.0142	530
16/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	15921.5100	15688.0300	15.9215	15.6880	0
16/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	193.4800	220.9500	0.1935	0.2210	0
16/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	9274.0700	9065.3200	9.2741	9.0653	0
16/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1890.2100	2009.6500	1.8902	2.0097	530
16/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	4683.6100	4566.8300	4.6836	4.5668	530
16/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	4951.2700	5138.7900	4.9513	5.1388	0
16/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	1947.1900	1898.4900	1.9472	1.8985	530
16/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	27488.7100	27725.2600	27.4887	27.7253	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	8.8400	9.1700	0.0088	0.0092	0
16/03/2026	R053 On 05-November-26			Bond Future	9.3867	9.3658	123.0127	123.2532	0
16/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	18649.8400	18885.7100	18.6498	18.8857	0
16/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	412.9000	408.2400	0.4129	0.4082	0
16/03/2026	R053 On 04-February-27			Bond Future	9.4435	9.4220	125.2180	125.4626	0
16/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	8489.2600	8681.8700	8.4893	8.6819	0
16/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	2544.5200	2492.5200	2.5445	2.4925	0
16/03/2026	R053 On 06-May-27			Bond Future	9.5070	9.4848	121.5456	121.7941	0
16/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	1856.1500	1941.5300	1.8562	1.9415	0
16/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	8748.9500	8585.8100	8.7490	8.5858	0
16/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
16/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	59.5200	61.2200	0.0595	0.0612	0
16/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	59.5200	61.2200	0.0595	0.0612	0
16/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
16/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	67.3100	68.0200	0.0673	0.0680	0
16/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	67.3100	68.0200	0.0673	0.0680	0
16/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
16/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	42.6400	42.9200	0.0426	0.0429	0
16/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	42.6400	42.9200	0.0426	0.0429	0
16/03/2026	R202 On 07-May-26			Bond Future	298.9698	298.9749	298.9698	298.9749	772
16/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	21419.7600	21424.8700	21.4198	21.4249	0
16/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	R202 On 06-August-26			Bond Future	299.0572	299.0622	299.0572	299.0622	253
16/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	20197.2200	20202.1600	20.1972	20.2022	0
16/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	R202 On 05-November-26			Bond Future	304.5171	304.5223	304.5171	304.5223	0
16/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	24057.0600	24062.2700	24.0571	24.0623	0
16/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	R202 On 04-February-27			Bond Future	304.5641	304.5657	304.5641	304.5657	0
16/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	9834.1400	9835.6500	9.8341	9.8357	0
16/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	R202 On 06-May-27			Bond Future	309.9566	309.9572	309.9566	309.9572	0
16/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	2966.5800	2967.2300	2.9666	2.9672	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	R209 On 07-May-26			Bond Future	9.0706	9.0561	82.5467	82.6290	45,540
16/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	10377.3500	10459.7600	10.3774	10.4598	0
16/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.4900	0.6500	0.0005	0.0007	0
16/03/2026	R209 On 06-August-26			Bond Future	9.1367	9.1216	84.0401	84.1240	770
16/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	11390.9900	11475.4700	11.3910	11.4755	0
16/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	17.3900	18.0100	0.0174	0.0180	0
16/03/2026	R209 On 05-November-26			Bond Future	9.2009	9.1852	82.4043	82.4897	0
16/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	6265.2400	6346.8800	6.2652	6.3469	0
16/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	448.0300	444.3000	0.4480	0.4443	0
16/03/2026	R209 On 04-February-27			Bond Future	9.2750	9.2587	83.8818	83.9686	0
16/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	87.6800	94.3800	0.0877	0.0944	3,237
16/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	7089.6600	7009.5700	7.0897	7.0096	0
16/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1249.0400	1290.7500	1.2490	1.2908	0
16/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	2952.5100	2907.4300	2.9525	2.9074	3,237
16/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	2143.5300	2198.2900	2.1435	2.1983	0
16/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	2116.7900	2084.7600	2.1168	2.0848	0
16/03/2026	R209 On 06-May-27			Bond Future	9.3601	9.3432	82.1973	82.2854	0
16/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	241.0600	254.1100	0.2411	0.2541	4,620
16/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	6307.8600	6232.8500	6.3079	6.2329	0
16/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	384.0600	402.2700	0.3841	0.4023	0
16/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	5542.1800	5472.3300	5.5422	5.4723	0
16/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2254.2200	2307.0200	2.2542	2.3070	0
16/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	2463.7200	2428.4600	2.4637	2.4285	4,620
16/03/2026	R210 On 07-May-26			Bond Future	259.8622	260.3015	259.8622	260.3015	1,096
16/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	4462.2200	4901.4700	4.4622	4.9015	0
16/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	R210 On 06-August-26			Bond Future	264.6277	265.0753	264.6277	265.0753	0
16/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	4787.6700	5235.2700	4.7877	5.2353	0
16/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	R210 On 05-November-26			Bond Future	265.9410	266.3954	265.9410	266.3954	0
16/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	12610.9800	13065.4000	12.6110	13.0654	0
16/03/2026	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
16/03/2026	R210 On 04-February-27			Bond Future	270.7719	271.2341	270.7719	271.2341	0
16/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	4741.9400	5204.1300	4.7419	5.2041	0
16/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	R210 On 06-May-27			Bond Future	271.9931	272.4596	271.9931	272.4596	0
16/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	863.0500	1329.6100	0.8631	1.3296	0
16/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	R213 On 07-May-26			Bond Future	8.4665	8.4622	95.6822	95.6984	89,839
16/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	4849.6300	4868.0800	4.8496	4.8681	0
16/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	12.1500	14.4900	0.0122	0.0145	0
16/03/2026	R213 On 06-August-26			Bond Future	8.5427	8.5381	97.4133	97.4298	0
16/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	4171.6300	4192.8000	4.1716	4.1928	0
16/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	174.4700	179.1500	0.1745	0.1792	0
16/03/2026	R213 On 05-November-26			Bond Future	8.6235	8.6186	95.6194	95.6362	0
16/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1533.5700	1551.2600	1.5336	1.5513	0
16/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1103.5100	1104.3800	1.1035	1.1044	0
16/03/2026	R213 On 04-February-27			Bond Future	8.7273	8.7221	97.3342	97.3511	0
16/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	533.6900	543.3100	0.5337	0.5433	0
16/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	2456.3700	2449.0500	2.4564	2.4491	0
16/03/2026	R213 On 06-May-27			Bond Future	8.8497	8.8441	95.4853	95.5023	0
16/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	98.8900	101.7500	0.0989	0.1018	0
16/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	4145.8300	4131.6800	4.1458	4.1317	0
16/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	462.4800	470.3700	0.4625	0.4704	2,830
16/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	2695.1700	2686.0500	2.6952	2.6861	0
16/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2280.2500	2296.4300	2.2803	2.2964	0
16/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1065.5000	1064.6700	1.0655	1.0647	2,830
16/03/2026	R214 On 07-May-26			Bond Future	9.3362	9.3115	78.7634	78.9282	38,626
16/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	12820.1700	12985.0200	12.8202	12.9850	0
16/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.2400	0.3100	0.0002	0.0003	0
16/03/2026	R214 On 06-August-26			Bond Future	9.3959	9.3703	80.1883	80.3562	0
16/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	14572.1600	14740.1100	14.5722	14.7401	0
16/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	9.6600	9.7700	0.0097	0.0098	0
16/03/2026	R214 On 05-November-26			Bond Future	9.4555	9.4291	78.3375	78.5084	0
16/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	9338.1400	9501.0600	9.3381	9.5011	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	351.7100	343.7700	0.3517	0.3438	0
16/03/2026	R214 On 04-February-27			Bond Future	9.5235	9.4963	79.7423	79.9161	0
16/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	4069.9300	4195.5700	4.0699	4.1956	0
16/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1719.1600	1670.9700	1.7192	1.6710	0
16/03/2026	R214 On 06-May-27			Bond Future	9.5957	9.5676	77.8392	78.0158	0
16/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	708.1700	754.6900	0.7082	0.7547	0
16/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	5399.5500	5269.4600	5.3996	5.2695	0
16/03/2026	R248 On 07-May-26			Bond Future	9.3688	9.3542	96.0040	96.1329	288,979
16/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0.1000	0.1900	0.0001	0.0002	1,620
16/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	10211.5700	10082.7200	10.2116	10.0827	0
16/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	15.1300	20.8600	0.0151	0.0209	1,620
16/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	6209.5900	6086.3800	6.2096	6.0864	0
16/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	650.3300	725.4000	0.6503	0.7254	0
16/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	2336.4500	2282.5800	2.3365	2.2826	0
16/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	682.4600	759.4100	0.6825	0.7594	0
16/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	2278.0800	2226.0900	2.2781	2.2261	0
16/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	17523.8700	17652.8900	17.5239	17.6529	0
16/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.2100	0.2900	0.0002	0.0003	0
16/03/2026	R248 On 06-August-26			Bond Future	9.4245	9.4094	97.7408	97.8722	0
16/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	1130.1500	1192.0400	1.1302	1.1920	0
16/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	4942.4400	4872.9700	4.9424	4.8730	1,762
16/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	5729.8200	5853.1900	5.7298	5.8532	0
16/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	928.4000	920.4100	0.9284	0.9204	1,762
16/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	20897.5500	21029.2500	20.8976	21.0293	0
16/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	5.9600	6.3000	0.0060	0.0063	0
16/03/2026	R248 On 05-November-26			Bond Future	9.4796	9.4641	95.0654	95.1992	0
16/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	14140.3500	14273.7400	14.1404	14.2737	0
16/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	299.7000	299.3200	0.2997	0.2993	0
16/03/2026	R248 On 04-February-27			Bond Future	9.5423	9.5263	96.7700	96.9059	0
16/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	6387.2200	6498.8200	6.3872	6.4988	0
16/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1757.4000	1733.0900	1.7574	1.7331	0
16/03/2026	R248 On 06-May-27			Bond Future	9.6082	9.5918	94.0231	94.1611	0
16/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	1384.4700	1434.7800	1.3845	1.4348	0
16/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	6261.1000	6173.3700	6.2611	6.1734	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2026	R2R9 On 07-May-26			Bond Future	9.3949	9.3907	104.6577	104.6897	0
16/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	93808.0200	93839.9700	93.8080	93.8400	0
16/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	R2R9 On 06-August-26			Bond Future	9.4686	9.4642	106.5513	106.5839	0
16/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	93431.7500	93464.3900	93.4318	93.4644	0
16/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	R2R9 On 05-November-26			Bond Future	9.5404	9.5359	103.4938	103.5270	0
16/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	92523.7500	92556.9800	92.5238	92.5570	0
16/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	R2R9 On 04-February-27			Bond Future	9.6217	9.6170	105.3491	105.3827	0
16/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	3542.3000	3574.4600	3.5423	3.5745	0
16/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1645.7800	1644.2700	1.6458	1.6443	0
16/03/2026	R2R9 On 06-May-27			Bond Future	9.7133	9.7084	102.2117	102.2457	0
16/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	727.5500	741.1300	0.7276	0.7411	0
16/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7201.3000	7180.9000	7.2013	7.1809	0
16/03/2026	R4R2 On 07-May-26			Bond Future	9.3959	9.3661	107.0968	107.3512	4,279
16/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	96007.6400	96262.1200	96.0076	96.2621	0
16/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	R4R2 On 06-August-26			Bond Future	9.4626	9.4318	109.0343	109.2936	0
16/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95617.0700	95876.3200	95.6171	95.8763	0
16/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	R4R2 On 05-November-26			Bond Future	9.5273	9.4954	105.8956	106.1595	0
16/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94673.0300	94936.9400	94.6730	94.9369	0
16/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/03/2026	R4R2 On 04-February-27			Bond Future	9.6000	9.5671	107.7940	108.0625	0
16/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	5360.1600	5570.0700	5.3602	5.5701	0
16/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1174.5900	1116.0100	1.1746	1.1160	0
16/03/2026	R4R2 On 06-May-27			Bond Future	9.6815	9.6475	104.5733	104.8462	0
16/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1172.3900	1253.0100	1.1724	1.2530	0
16/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6843.4400	6651.1700	6.8434	6.6512	0
16/03/2026	RR87 On 07-May-26			Bond Future	7.2624	7.2256	102.7690	102.7898	0
16/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	3.6535	5.5678	0.0037	0.0056	0
16/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	259.3035	240.4578	0.2593	0.2405	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2026	RR87 On 06-August-26			Bond Future	7.2192	7.1564	100.8861	100.9082	0
16/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	5.0036	7.0256	0.0050	0.0070	0
16/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	248.8336	228.6956	0.2488	0.2287	0
16/03/2026	RR87 On 05-November-26			Bond Future	6.8950	6.6976	102.7046	102.7272	0
16/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0094	0.0407	0.0000	0.0000	0
16/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	186.3694	163.8007	0.1864	0.1638	0
16/03/2026	RR88 On 07-May-26			Bond Future	7.3470	7.3365	105.6035	105.6194	0
16/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	11.0356	13.5675	0.0110	0.0136	0
16/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	781.3656	768.0775	0.7814	0.7681	0
16/03/2026	RR88 On 06-August-26			Bond Future	7.3677	7.3551	104.6511	104.6662	0
16/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	53.4759	57.5402	0.0535	0.0575	0
16/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	749.2159	738.1302	0.7492	0.7381	0
16/03/2026	RR88 On 05-November-26			Bond Future	7.3604	7.3448	105.9149	105.9312	0
16/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	60.6263	64.5019	0.0606	0.0645	0
16/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	742.7463	730.2719	0.7427	0.7303	0
16/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0