



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
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
17/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	2029 On 07-May-26			Bond Future	146.1003	146.1035	146.1003	146.1035	4,468
17/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4280.2600	4283.5200	4.2803	4.2835	0
17/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2029 On 06-August-26			Bond Future	148.7794	148.7828	148.7794	148.7828	0
17/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4679.3700	4682.8200	4.6794	4.6828	0
17/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2029 On 05-November-26			Bond Future	150.0179	150.0222	150.0179	150.0222	0
17/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2457.8500	2462.2400	2.4579	2.4622	0
17/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2029 On 04-February-27			Bond Future	152.7435	152.7476	152.7435	152.7476	0
17/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3023.4500	3027.6400	3.0235	3.0276	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2029 On 06-May-27			Bond Future	153.9465	153.9528	153.9465	153.9528	0
17/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	626.5000	632.8100	0.6265	0.6328	0
17/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2030 On 07-May-26			Bond Future	8.1024	8.2447	101.8890	101.4416	142,929
17/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	1.1400	0.2900	0.0011	0.0003	1,000
17/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	2865.3600	3311.9100	2.8654	3.3119	0
17/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	81.6800	37.1600	0.0817	0.0372	1,000
17/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	1328.9200	1731.8000	1.3289	1.7318	0
17/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	256.3900	143.0600	0.2564	0.1431	0
17/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	833.8300	1167.9000	0.8338	1.1679	1,000
17/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	3970.2000	3532.1600	3.9702	3.5322	0
17/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	8.7300	18.0900	0.0087	0.0181	0
17/03/2026	2030 On 06-August-26			Bond Future	8.1797	8.3341	99.7228	99.2674	31,545
17/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	19.3900	9.0000	0.0194	0.0090	1,000
17/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	2939.2400	3384.2000	2.9392	3.3842	0
17/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	219.0200	137.2000	0.2190	0.1372	1,000
17/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	1620.3900	1993.9200	1.6204	1.9939	0
17/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	628.6100	454.1800	0.6286	0.4542	0
17/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	983.5200	1264.4400	0.9835	1.2644	1,000
17/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	3176.9600	2786.9600	3.1770	2.7870	0
17/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	157.9000	223.2500	0.1579	0.2233	0
17/03/2026	2030 On 05-November-26			Bond Future	8.2435	8.4113	101.5203	101.0567	0
17/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	1251.3000	1007.0800	1.2513	1.0071	0
17/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	846.4200	1065.7400	0.8464	1.0657	0
17/03/2026	2030 On 04-February-27			Bond Future	8.3328	8.5167	99.3339	98.8619	0
17/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	453.4800	329.3200	0.4535	0.3293	0
17/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	1784.5600	2132.4000	1.7846	2.1324	0
17/03/2026	2030 On 06-May-27			Bond Future	8.4697	8.6728	101.0679	100.5873	0
17/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	78.3100	46.0200	0.0783	0.0460	0
17/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	2977.5600	3425.8500	2.9776	3.4259	0
17/03/2026	2031 On 07-May-26			Bond Future	114.1656	114.1673	114.1656	114.1673	1,798
17/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	508.4300	512.4500	0.5084	0.5125	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	182.8600	185.1400	0.1829	0.1851	0
17/03/2026	2031 On 06-August-26			Bond Future	113.8462	113.8483	113.8462	113.8483	1,893
17/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	519.6700	522.4900	0.5197	0.5225	0
17/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	483.4300	484.1800	0.4834	0.4842	0
17/03/2026	2031 On 05-November-26			Bond Future	115.9247	115.9268	115.9247	115.9268	0
17/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4435.3500	4437.5100	4.4354	4.4375	0
17/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.6600	0.6700	0.0007	0.0007	0
17/03/2026	2031 On 04-February-27			Bond Future	115.5750	115.5799	115.5750	115.5799	0
17/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	431.6600	434.4500	0.4317	0.4345	0
17/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	1036.6500	1034.5600	1.0367	1.0346	0
17/03/2026	2031 On 06-May-27			Bond Future	117.6205	117.6251	117.6205	117.6251	0
17/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1164.1100	1167.9800	1.1641	1.1680	0
17/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	413.6200	412.8700	0.4136	0.4129	0
17/03/2026	2032 On 07-May-26		Call	Bond Future	713.2300	504.9800	0.7132	0.5050	0
17/03/2026	2032 On 07-May-26			Bond Future	8.5182	8.6377	99.7103	99.1715	167,161
17/03/2026	2032 On 07-May-26		Put	Bond Future	1002.9500	1333.5000	1.0030	1.3335	0
17/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	7011.0400	6476.2800	7.0110	6.4763	0
17/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	4.2600	8.3000	0.0043	0.0083	0
17/03/2026	2032 On 06-August-26			Bond Future	8.5890	8.7154	101.5142	100.9657	230
17/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	6491.4200	5978.3300	6.4914	5.9783	0
17/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	94.6800	130.0600	0.0947	0.1301	0
17/03/2026	2032 On 05-November-26			Bond Future	8.6584	8.7921	99.1850	98.6267	0
17/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2868.8400	2493.6100	2.8688	2.4936	0
17/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	794.3700	977.4900	0.7944	0.9775	0
17/03/2026	2032 On 04-February-27			Bond Future	8.7442	8.8861	100.9635	100.3950	0
17/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	1112.6300	902.0000	1.1126	0.9020	0
17/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	2181.7800	2539.6700	2.1818	2.5397	0
17/03/2026	2032 On 06-May-27			Bond Future	8.8499	9.0010	98.5694	97.9906	0
17/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	258.1000	187.6000	0.2581	0.1876	0
17/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	4399.4300	4907.6700	4.3994	4.9077	0
17/03/2026	2033 On 07-May-26			Bond Future	141.8898	142.6160	141.8898	142.6160	7,827
17/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	6729.7600	7456.0000	6.7298	7.4560	0
17/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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17/03/2026	2033 On 06-August-26			Bond Future	144.4916	145.2313	144.4916	145.2313	0
17/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	10241.6000	10981.2900	10.2416	10.9813	0
17/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2033 On 05-November-26			Bond Future	145.5499	146.3037	145.5499	146.3037	0
17/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	8289.9400	9043.6700	8.2899	9.0437	0
17/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2033 On 04-February-27			Bond Future	148.1944	148.9616	148.1944	148.9616	0
17/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	5484.4100	6251.6000	5.4844	6.2516	0
17/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2033 On 06-May-27			Bond Future	149.2120	149.9945	149.2120	149.9945	0
17/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	1998.0200	1215.4900	1.9980	1.2155	0
17/03/2026	2037 On 07-May-26			Bond Future	9.1439	9.2317	98.0063	97.4340	220,881
17/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	588.2200	416.4200	0.5882	0.4164	1,500
17/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	1536.7700	1937.2600	1.5368	1.9373	0
17/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	2594.9200	2172.8000	2.5949	2.1728	1,500
17/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	364.6000	514.7700	0.3646	0.5148	0
17/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	5807.3400	5265.6200	5.8073	5.2656	0
17/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	54.0200	84.5900	0.0540	0.0846	1,500
17/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	10904.1300	10333.3000	10.9041	10.3333	142
17/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	1.8000	3.2600	0.0018	0.0033	0
17/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	12924.5700	12352.4900	12.9246	12.3525	0
17/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.2000	0.4100	0.0002	0.0004	0
17/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	18458.6100	17886.3200	18.4586	17.8863	0
17/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
17/03/2026	2037 On 06-August-26			Bond Future	9.2173	9.3085	95.5192	94.9367	230
17/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	5427.9400	4952.4200	5.4279	4.9524	2,541
17/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	461.4500	568.4100	0.4615	0.5684	0
17/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	9059.0200	8516.6700	9.0590	8.5167	0
17/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	154.9400	195.0700	0.1549	0.1951	2,541
17/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	12221.1700	11649.8600	12.2212	11.6499	0
17/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	34.3900	45.5600	0.0344	0.0456	2,541
17/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	14342.5100	13763.8900	14.3425	13.7639	0
17/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	10.2200	14.0800	0.0102	0.0141	0

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17/03/2026	2037 On 05-November-26			Bond Future	9.2818	9.3764	97.2410	96.6480	0
17/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2847.7900	2515.1100	2.8478	2.5151	4,490
17/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	1735.1800	1995.4800	1.7352	1.9955	0
17/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	6401.7300	5926.8300	6.4017	5.9268	0
17/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	677.9200	796.0000	0.6779	0.7960	4,490
17/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	8372.0800	7857.1600	8.3721	7.8572	0
17/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	428.6800	506.7400	0.4287	0.5067	0
17/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	9429.1500	8897.0200	9.4292	8.8970	0
17/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	321.4500	382.3000	0.3215	0.3823	4,490
17/03/2026	2037 On 04-February-27			Bond Future	9.3569	9.4553	94.7274	94.1235	0
17/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	267.6900	204.8300	0.2677	0.2048	4,490
17/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	6146.7600	6687.7400	6.1468	6.6877	0
17/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	2180.4000	1899.0900	2.1804	1.8991	0
17/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	2469.5900	2792.1200	2.4696	2.7921	4,490
17/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2925.8900	2594.8700	2.9259	2.5949	0
17/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	1988.6800	2261.5000	1.9887	2.2615	0
17/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	4178.6200	3784.1000	4.1786	3.7841	0
17/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1441.1200	1650.4400	1.4411	1.6504	4,490
17/03/2026	2037 On 06-May-27			Bond Future	9.4478	9.5502	96.3803	95.7657	0
17/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	493.6700	397.2500	0.4937	0.3973	0
17/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	5918.8500	6437.0400	5.9189	6.4370	0
17/03/2026	2038 On 07-May-26			Bond Future	156.8693	156.8708	156.8693	156.8708	4,978
17/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	12339.3100	12340.8400	12.3393	12.3408	0
17/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2038 On 06-August-26			Bond Future	157.5552	157.5572	157.5552	157.5572	0
17/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	12835.2200	12837.2100	12.8352	12.8372	0
17/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2038 On 05-November-26			Bond Future	160.4317	160.4338	160.4317	160.4338	0
17/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	14121.7300	14123.7700	14.1217	14.1238	0
17/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2038 On 04-February-27			Bond Future	161.1170	161.1215	161.1170	161.1215	0
17/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	7286.9500	7291.4500	7.2870	7.2915	0
17/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2038 On 06-May-27			Bond Future	163.9700	163.9741	163.9700	163.9741	0

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17/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	2130.0400	2125.9200	2.1300	2.1259	0
17/03/2026	2040 On 07-May-26		Call	Bond Future	1139.0600	1130.3300	1.1391	1.1303	0
17/03/2026	2040 On 07-May-26			Bond Future	9.3581	9.3640	99.7503	99.7059	57,533
17/03/2026	2040 On 07-May-26		Put	Bond Future	1388.7400	1424.4300	1.3887	1.4244	0
17/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	7.7800	7.9400	0.0078	0.0079	27,500
17/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	5525.2200	5569.8000	5.5252	5.5698	0
17/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	9369.6500	9326.8700	9.3697	9.3269	1,460
17/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	14.8500	16.4900	0.0149	0.0165	0
17/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	12018.3300	11974.3400	12.0183	11.9743	0
17/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	3.0400	3.4700	0.0030	0.0035	0
17/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	15324.3500	15279.9500	15.3244	15.2800	0
17/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.1300	0.1500	0.0001	0.0002	0
17/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	15615.6900	15571.2900	15.6157	15.5713	0
17/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0900	0.1100	0.0001	0.0001	1,460
17/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	17388.3000	17343.8800	17.3883	17.3439	0
17/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
17/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	18446.6300	18402.2100	18.4466	18.4022	0
17/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
17/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	20128.9500	20084.5300	20.1290	20.0845	0
17/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2040 On 06-August-26			Bond Future	9.4302	9.4363	97.0443	96.9992	47,386
17/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	17616.4100	17571.6200	17.6164	17.5716	0
17/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	5.9800	6.3200	0.0060	0.0063	0
17/03/2026	2040 On 05-November-26			Bond Future	9.4938	9.5001	98.7935	98.7476	0
17/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	4446.0400	4420.2100	4.4460	4.4202	2,300
17/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	1493.3300	1513.3800	1.4933	1.5134	0
17/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	8622.3200	8586.8300	8.6223	8.5868	0
17/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	602.2400	612.6300	0.6022	0.6126	2,300
17/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	10843.9800	10805.3400	10.8440	10.8053	0
17/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	376.0300	383.2700	0.3760	0.3833	0
17/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	12004.2100	11963.8000	12.0042	11.9638	0
17/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	258.7300	264.2000	0.2587	0.2642	2,300
17/03/2026	2040 On 04-February-27			Bond Future	9.5667	9.5733	96.0572	96.0103	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	453.5300	448.1500	0.4535	0.4482	2,300
17/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	6299.5200	6341.0200	6.2995	6.3410	0
17/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	3150.4300	3128.6600	3.1504	3.1287	0
17/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	2418.0800	2443.1900	2.4181	2.4432	2,300
17/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	4366.7800	4340.6100	4.3668	4.3406	0
17/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1825.9800	1846.6900	1.8260	1.8467	0
17/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	5584.0400	5554.4000	5.5840	5.5544	0
17/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1416.9200	1434.1600	1.4169	1.4342	2,300
17/03/2026	2040 On 06-May-27			Bond Future	9.6531	9.6599	97.7332	97.6852	0
17/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	713.1600	705.5500	0.7132	0.7056	0
17/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	6345.9300	6386.3100	6.3459	6.3863	0
17/03/2026	2043 On 07-May-26			Bond Future	121.5839	122.9854	121.5839	122.9854	0
17/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	9883.9100	11285.4400	9.8839	11.2854	0
17/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2043 On 06-August-26			Bond Future	120.9712	122.3987	120.9712	122.3987	3,416
17/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	10092.5163	11519.0667	10.0925	11.5191	0
17/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	1.3663	0.3267	0.0014	0.0003	0
17/03/2026	2043 On 05-November-26			Bond Future	123.1798	124.6335	123.1798	124.6335	0
17/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	10346.4456	11795.6446	10.3464	11.7956	0
17/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	6.6156	2.1946	0.0066	0.0022	0
17/03/2026	2043 On 04-February-27			Bond Future	122.5248	124.0080	122.5248	124.0080	0
17/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	5252.3999	6570.2724	5.2524	6.5703	0
17/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	357.6499	192.2624	0.3576	0.1923	0
17/03/2026	2043 On 06-May-27			Bond Future	124.6928	126.2022	124.6928	126.2022	0
17/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1038.1880	1586.8862	1.0382	1.5869	0
17/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	3825.3480	2864.7262	3.8253	2.8647	0
17/03/2026	2044 On 07-May-26		Call	Bond Future	356.4000	356.4500	0.3564	0.3565	0
17/03/2026	2044 On 07-May-26			Bond Future	9.3990	9.4048	96.8678	96.8199	143,528
17/03/2026	2044 On 07-May-26		Put	Bond Future	3488.6400	3536.5200	3.4886	3.5365	0
17/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	4943.9600	4908.6600	4.9440	4.9087	0
17/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	208.9300	221.4600	0.2089	0.2215	15,000
17/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	16916.1100	16868.3000	16.9161	16.8683	0
17/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.1000	0.1200	0.0001	0.0001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	2044 On 06-August-26			Bond Future	9.4640	9.4700	94.2348	94.1863	4,100
17/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	752.3900	746.3500	0.7524	0.7464	0
17/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	4616.1700	4658.6600	4.6162	4.6587	7,000
17/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	1286.4400	1275.0100	1.2864	1.2750	0
17/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	3039.5200	3076.6200	3.0395	3.0766	7,000
17/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	3642.6900	3618.2600	3.6427	3.6183	0
17/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	1375.0700	1399.1700	1.3751	1.3992	14,500
17/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	19909.4300	19861.1500	19.9094	19.8612	0
17/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	4.2000	4.4500	0.0042	0.0045	0
17/03/2026	2044 On 05-November-26			Bond Future	9.5211	9.5273	95.9334	95.8841	0
17/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	13233.8600	13190.2200	13.2339	13.1902	0
17/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	273.4400	279.1700	0.2734	0.2792	0
17/03/2026	2044 On 04-February-27			Bond Future	9.5860	9.5924	93.2710	93.2206	0
17/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	6100.2500	6068.5900	6.1003	6.0686	0
17/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1598.1000	1616.9300	1.5981	1.6169	0
17/03/2026	2044 On 06-May-27			Bond Future	9.6623	9.6690	94.8984	94.8467	0
17/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	1240.8600	1229.3700	1.2409	1.2294	0
17/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	5924.3200	5964.5100	5.9243	5.9645	0
17/03/2026	2046 On 07-May-26			Bond Future	137.5773	137.9866	137.5773	137.9866	18,662
17/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	12627.2700	13036.5900	12.6273	13.0366	0
17/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2046 On 06-August-26			Bond Future	140.1001	140.5170	140.1001	140.5170	0
17/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	17720.0700	18136.9800	17.7201	18.1370	0
17/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2046 On 05-November-26			Bond Future	140.3358	140.7617	140.3358	140.7617	0
17/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	14855.7600	15281.7400	14.8558	15.2817	0
17/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2046 On 04-February-27			Bond Future	142.8852	143.3187	142.8852	143.3187	0
17/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	11795.2200	12228.7100	11.7952	12.2287	0
17/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2046 On 06-May-27			Bond Future	143.0539	143.4986	143.0539	143.4986	0
17/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	5936.0900	5491.4100	5.9361	5.4914	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	2050 On 07-May-26			Bond Future	141.4920	141.7320	141.4920	141.7320	17,225
17/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	17422.0300	17661.9900	17.4220	17.6620	0
17/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2050 On 06-August-26			Bond Future	141.6464	141.8911	141.6464	141.8911	0
17/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	18376.4400	18621.0500	18.3764	18.6211	0
17/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2050 On 05-November-26			Bond Future	144.2326	144.4816	144.2326	144.4816	0
17/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	20392.5700	20641.6100	20.3926	20.6416	0
17/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2050 On 04-February-27			Bond Future	144.3696	144.6255	144.3696	144.6255	0
17/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	11979.5800	12235.4600	11.9796	12.2355	0
17/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2050 On 06-May-27			Bond Future	146.9258	147.1860	146.9258	147.1860	0
17/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	3534.2100	3274.0300	3.5342	3.2740	0
17/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	AL37 On 07-May-26			Index Future	1254.5190	1248.4530	1254.5190	1,248.4530	0
17/03/2026	AL37 On 06-August-26			Index Future	1276.9670	1270.7940	1276.9670	1,270.7940	0
17/03/2026	AL37 On 05-November-26			Index Future	1300.2300	1293.9450	1300.2300	1,293.9450	0
17/03/2026	AL37 On 04-February-27			Index Future	1323.5680	1317.1670	1323.5680	1,317.1670	0
17/03/2026	AL37 On 06-May-27			Index Future	1346.7460	1340.2300	1346.7460	1,340.2300	0
17/03/2026	AL7T On 07-May-26			Index Future	1609.3920	1600.5760	1609.3920	1,600.5760	0
17/03/2026	AL7T On 06-August-26			Index Future	1638.1910	1629.2190	1638.1910	1,629.2190	0
17/03/2026	AL7T On 05-November-26			Index Future	1668.0340	1658.8990	1668.0340	1,658.8990	0
17/03/2026	AL7T On 04-February-27			Index Future	1697.9730	1688.6710	1697.9730	1,688.6710	0
17/03/2026	AL7T On 06-May-27			Index Future	1727.7070	1718.2380	1727.7070	1,718.2380	0
17/03/2026	ALBI On 07-May-26			Index Future	1367.1330	1362.9030	1367.1330	1,362.9030	73
17/03/2026	ALBI On 06-August-26			Index Future	1391.5960	1387.2930	1391.5960	1,387.2930	0
17/03/2026	ALBI On 05-November-26			Index Future	1416.9470	1412.5660	1416.9470	1,412.5660	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	ALBI On 04-February-27			Index Future	1442.3800	1437.9170	1442.3800	1,437.9170	0
17/03/2026	ALBI On 06-May-27			Index Future	1467.6380	1463.0940	1467.6380	1,463.0940	0
17/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	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
17/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	ES33 On 07-May-26			Bond Future	9.3019	9.3851	91.7289	91.3208	0
17/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	10848.3500	10440.2900	10.8484	10.4403	0
17/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	ES33 On 06-August-26			Bond Future	9.3909	9.4781	93.4109	92.9955	0
17/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	11542.2800	11126.8800	11.5423	11.1269	0
17/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	ES33 On 05-November-26			Bond Future	9.4824	9.5737	91.3237	90.9007	0
17/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	5995.3200	5572.3500	5.9953	5.5724	0
17/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	ES33 On 04-February-27			Bond Future	9.5917	9.6878	92.9821	92.5512	0
17/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	485.5000	54.6600	0.4855	0.0547	0
17/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	ES33 On 06-May-27			Bond Future	9.7144	9.8155	90.8345	90.3957	0
17/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	4090.8500	4529.5800	4.0909	4.5296	0
17/03/2026	ES42 On 07-May-26			Bond Future	9.7342	9.7453	90.4906	90.4085	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	15849.1500	15767.0800	15.8492	15.7671	0
17/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	ES42 On 06-August-26			Bond Future	9.8061	9.8175	92.1501	92.0666	0
17/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17675.7600	17592.2300	17.6758	17.5922	0
17/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	ES42 On 05-November-26			Bond Future	9.8766	9.8884	89.5687	89.4836	0
17/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11603.8600	11518.8000	11.6039	11.5188	0
17/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	ES42 On 04-February-27			Bond Future	9.9549	9.9672	91.1944	91.1076	0
17/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2334.4500	2247.6900	2.3345	2.2477	0
17/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	ES42 On 06-May-27			Bond Future	10.0436	10.0562	88.5438	88.4552	0
17/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	5198.6000	5287.1300	5.1986	5.2871	0
17/03/2026	GOVI On 07-May-26			GOVI	1340.4590	1336.2610	1340.4590	1,336.2610	616
17/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1634590.0000	1592610.0000	163.4590	159.2610	0
17/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	GOVI On 06-August-26			GOVI	1364.4460	1360.1740	1364.4460	1,360.1740	0
17/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1754460.0000	1711740.0000	175.4460	171.1740	0
17/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	GOVI On 05-November-26			GOVI	1389.3020	1384.9530	1389.3020	1,384.9530	0
17/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1123020.0000	1079530.0000	112.3020	107.9530	0
17/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	GOVI On 04-February-27			GOVI	1414.2380	1409.8090	1414.2380	1,409.8090	0
17/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	452380.0000	408090.0000	45.2380	40.8090	0
17/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	GOVI On 06-May-27			GOVI	1439.0040	1434.4930	1439.0040	1,434.4930	0
17/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	120040.0000	74930.0000	12.0040	7.4930	0
17/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/03/2026	I258 On 07-May-26			Bond Future	131.2637	131.2661	131.2637	131.2661	0
17/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	17533.6900	17536.1200	17.5337	17.5361	0
17/03/2026	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
17/03/2026	I258 On 06-August-26			Bond Future	130.8285	130.8313	130.8285	130.8313	0
17/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	17878.6426	17881.4196	17.8786	17.8814	0
17/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.1226	0.1296	0.0001	0.0001	0
17/03/2026	I258 On 05-November-26			Bond Future	133.2172	133.2199	133.2172	133.2199	0
17/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	18269.6892	18272.4175	18.2697	18.2724	0
17/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	2.4892	2.5475	0.0025	0.0025	0
17/03/2026	I258 On 04-February-27			Bond Future	132.7446	132.7505	132.7446	132.7505	0
17/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	13927.1534	13933.6738	13.9272	13.9337	0
17/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	82.6034	83.1938	0.0826	0.0832	0
17/03/2026	I258 On 06-May-27			Bond Future	135.0939	135.0996	135.0939	135.0996	0
17/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	3619.8887	3627.0573	3.6199	3.6271	0
17/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	3306.0087	3307.4773	3.3060	3.3075	0
17/03/2026	IGOV On 07-May-26			Index Future	435.3150	436.0490	435.3150	436.0490	253
17/03/2026	IGOV On 06-August-26			Index Future	443.2110	443.9590	443.2110	443.9590	0
17/03/2026	IGOV On 05-November-26			Index Future	451.3900	452.1510	451.3900	452.1510	0
17/03/2026	IGOV On 04-February-27			Index Future	459.5940	460.3690	459.5940	460.3690	0
17/03/2026	IGOV On 06-May-27			Index Future	467.7430	468.5300	467.7430	468.5300	0
17/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
17/03/2026	R033 On 07-May-26			Bond Future	8.6124	8.7368	108.2251	107.5626	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
17/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	8965.7400	8319.9700	8.9657	8.3200	0
17/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	28.9100	45.5600	0.0289	0.0456	0
17/03/2026	R033 On 06-August-26			Bond Future	8.6819	8.8129	110.1830	109.5087	223
17/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	8179.2400	7600.9400	8.1792	7.6009	0
17/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	450.5300	546.5300	0.4505	0.5465	0
17/03/2026	R033 On 05-November-26			Bond Future	8.7498	8.8876	107.1279	106.4415	0
17/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	4409.9000	3966.5000	4.4099	3.9665	0
17/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1558.8300	1801.8400	1.5588	1.8018	0
17/03/2026	R033 On 04-February-27			Bond Future	8.8320	8.9776	109.0486	108.3497	0
17/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	2454.8200	2148.1100	2.4548	2.1481	0
17/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	3337.1600	3729.3400	3.3372	3.7293	0
17/03/2026	R033 On 06-May-27			Bond Future	8.9314	9.0854	105.9133	105.2019	0
17/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	912.6900	752.7100	0.9127	0.7527	0
17/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	5692.8200	6244.3100	5.6928	6.2443	0
17/03/2026	R035 On 07-May-26			Bond Future	8.8492	8.9371	101.8930	101.3647	105,978
17/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	30.6300	15.9100	0.0306	0.0159	1,000
17/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	3481.0200	3994.6400	3.4810	3.9946	0
17/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	37.1500	19.6700	0.0372	0.0197	0
17/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	3361.5000	3872.3600	3.3615	3.8724	16,000
17/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	231.6900	148.3600	0.2317	0.1484	0
17/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	2058.9600	2503.9700	2.0590	2.5040	16,000
17/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	757.5100	555.2400	0.7575	0.5552	1,000
17/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	1115.7000	1441.7700	1.1157	1.4418	0
17/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	2410.0200	2017.4000	2.4100	2.0174	0
17/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	321.6600	457.3800	0.3217	0.4574	1,000
17/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	4701.3400	4212.8900	4.7013	4.2129	250
17/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	73.2000	113.0900	0.0732	0.1131	0
17/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	4809.7200	4318.9200	4.8097	4.3189	200
17/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	68.1900	105.7300	0.0682	0.1057	0
17/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	5081.3800	4585.2700	5.0814	4.5853	350
17/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	57.1500	89.3800	0.0572	0.0894	0
17/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	7423.1400	6903.1700	7.4231	6.9032	0
17/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	12.5400	20.9100	0.0125	0.0209	250
17/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	7531.3700	7010.8900	7.5314	7.0109	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	11.7000	19.5600	0.0117	0.0196	200
17/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	7801.4300	7279.8000	7.8014	7.2798	0
17/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	9.8300	16.5400	0.0098	0.0165	350
17/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	10089.0100	9562.0500	10.0890	9.5621	0
17/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	1.7000	3.0800	0.0017	0.0031	250
17/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	10193.7600	9666.6700	10.1938	9.6667	0
17/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	1.5200	2.7700	0.0015	0.0028	200
17/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	10455.0100	9927.6400	10.4550	9.9276	0
17/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	1.1400	2.1100	0.0011	0.0021	350
17/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	11233.2000	10705.3000	11.2332	10.7053	0
17/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.4700	0.9100	0.0005	0.0009	0
17/03/2026	R035 On 06-August-26			Bond Future	8.9147	9.0063	103.7363	103.1985	100
17/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	6.8600	3.9700	0.0069	0.0040	5,000
17/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	7504.5100	8039.4300	7.5045	8.0394	0
17/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	21.7700	13.3000	0.0218	0.0133	0
17/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	6236.0900	6765.4300	6.2361	6.7654	0
17/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	28.4800	17.6300	0.0285	0.0176	5,000
17/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	5925.0600	6452.0200	5.9251	6.4520	0
17/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	190.4400	134.6200	0.1904	0.1346	1,000
17/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	3958.6200	4440.6100	3.9586	4.4406	0
17/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	242.0400	174.3900	0.2420	0.1744	0
17/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	3701.9100	4172.0700	3.7019	4.1721	5,000
17/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	930.7100	747.6700	0.9307	0.7477	350
17/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	2145.5200	2500.2900	2.1455	2.5003	0
17/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	1153.3700	942.7200	1.1534	0.9427	1,000
17/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	1891.0900	2218.2500	1.8911	2.2183	0
17/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	2344.7700	2026.2500	2.3448	2.0263	200
17/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	1087.2100	1306.5000	1.0872	1.3065	0
17/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	2671.0100	2330.8100	2.6710	2.3308	0
17/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	951.4700	1149.0800	0.9515	1.1491	350
17/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	2712.8600	2370.0800	2.7129	2.3701	250
17/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	935.7800	1130.8100	0.9358	1.1308	0
17/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	3453.6700	3070.8400	3.4537	3.0708	0
17/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	704.9400	859.9200	0.7049	0.8599	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
17/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	4568.5200	4140.8900	4.5685	4.1409	0
17/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	469.3300	579.5100	0.4693	0.5795	200
17/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	4952.9100	4513.0700	4.9529	4.5131	0
17/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	409.0300	507.0000	0.4090	0.5070	350
17/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	5001.4100	4560.1400	5.0014	4.5601	0
17/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	402.1300	498.6700	0.4021	0.4987	250
17/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	7035.5800	6550.0500	7.0356	6.5501	0
17/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	200.8800	253.1600	0.2009	0.2532	200
17/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	7489.2500	6997.1200	7.4893	6.9971	0
17/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	173.0800	218.7600	0.1731	0.2188	250
17/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	11679.8000	11150.3000	11.6798	11.1503	0
17/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	24.2700	32.5800	0.0243	0.0326	0
17/03/2026	R035 On 05-November-26			Bond Future	8.9811	9.0768	101.1056	100.5581	0
17/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	92.8400	65.6200	0.0928	0.0656	600
17/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	6128.4100	6648.7000	6.1284	6.6487	0
17/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	613.1700	490.4200	0.6132	0.4904	0
17/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	3606.8600	4031.6200	3.6069	4.0316	600
17/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1385.9200	1172.1300	1.3859	1.1721	200
17/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	2433.6800	2767.4000	2.4337	2.7674	0
17/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1912.2400	1652.4800	1.9122	1.6525	0
17/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	1976.1600	2263.9100	1.9762	2.2639	600
17/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	3118.0200	2779.9200	3.1180	2.7799	0
17/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1307.4600	1516.8700	1.3075	1.5169	200
17/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	5256.9500	4832.6800	5.2570	4.8327	0
17/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	692.6500	815.8900	0.6927	0.8159	200
17/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	6314.5600	5862.5800	6.3146	5.8626	0
17/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	517.4700	613.0000	0.5175	0.6130	0
17/03/2026	R035 On 04-February-27			Bond Future	9.0604	9.1604	102.9187	102.3612	0
17/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	58.2900	41.6200	0.0583	0.0416	3,000
17/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	8058.5000	8599.2600	8.0585	8.5993	0
17/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	349.2400	274.6200	0.3492	0.2746	3,000
17/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	5315.8600	5798.6700	5.3159	5.7987	0
17/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1622.3400	1400.5300	1.6223	1.4005	0
17/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	2808.1200	3143.7400	2.8081	3.1437	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
17/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	2129.1400	1867.7700	2.1291	1.8678	0
17/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	2355.3700	2651.4300	2.3554	2.6514	0
17/03/2026	R035 On 06-May-27			Bond Future	9.1475	9.2521	100.2162	99.6487	0
17/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	418.7900	334.6100	0.4188	0.3346	0
17/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	5462.4000	5945.7000	5.4624	5.9457	0
17/03/2026	R038 On 07-May-26			Bond Future	9.2181	9.3059	113.0423	112.3680	4,390
17/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	15193.3000	14519.1800	15.1933	14.5192	0
17/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.2000	0.4200	0.0002	0.0004	0
17/03/2026	R038 On 06-August-26			Bond Future	9.2899	9.3810	115.0874	114.4010	0
17/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	16746.0000	16065.2400	16.7460	16.0652	0
17/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	15.5500	21.1600	0.0156	0.0212	0
17/03/2026	R038 On 05-November-26			Bond Future	9.3598	9.4544	111.6796	110.9809	0
17/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	9837.4200	9214.7300	9.8374	9.2147	0
17/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	363.7100	439.7400	0.3637	0.4397	0
17/03/2026	R038 On 04-February-27			Bond Future	9.4395	9.5380	113.6819	112.9704	0
17/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	3528.7900	3137.3700	3.5288	3.1374	0
17/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	2372.2900	2692.3200	2.3723	2.6923	0
17/03/2026	R038 On 06-May-27			Bond Future	9.5303	9.6328	110.1863	109.4621	0
17/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	596.8000	478.4600	0.5968	0.4785	0
17/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	6641.0300	7246.8800	6.6410	7.2469	0
17/03/2026	R053 On 07-May-26			Bond Future	9.2873	9.2829	124.2895	124.3416	77,717
17/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	23514.5500	23566.6100	23.5146	23.5666	0
17/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.2000	0.2200	0.0002	0.0002	0
17/03/2026	R053 On 06-August-26			Bond Future	9.3405	9.3359	126.5380	126.5912	0
17/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	10.8300	11.5000	0.0108	0.0115	530
17/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	15974.0300	15921.5100	15.9740	15.9215	0
17/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	186.7000	193.4800	0.1867	0.1935	0
17/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	9320.4800	9274.0700	9.3205	9.2741	0
17/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1860.4700	1890.2100	1.8605	1.8902	530
17/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	4707.0600	4683.6100	4.7071	4.6836	530
17/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	4905.8300	4951.2700	4.9058	4.9513	0
17/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	1954.9400	1947.1900	1.9549	1.9472	530
17/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	27435.3500	27488.7100	27.4354	27.4887	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	8.6700	8.8400	0.0087	0.0088	0
17/03/2026	R053 On 05-November-26			Bond Future	9.3914	9.3867	122.9586	123.0127	0
17/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	18595.5800	18649.8400	18.5956	18.6498	0
17/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	412.7300	412.9000	0.4127	0.4129	0
17/03/2026	R053 On 04-February-27			Bond Future	9.4484	9.4435	125.1630	125.2180	0
17/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	8443.9400	8489.2600	8.4439	8.4893	0
17/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	2554.1300	2544.5200	2.5541	2.5445	0
17/03/2026	R053 On 06-May-27			Bond Future	9.5119	9.5070	121.4902	121.5456	0
17/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	1835.9400	1856.1500	1.8359	1.8562	0
17/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	8784.1900	8748.9500	8.7842	8.7490	0
17/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
17/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	58.9500	59.5200	0.0590	0.0595	0
17/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	58.9500	59.5200	0.0590	0.0595	0
17/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
17/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	67.0800	67.3100	0.0671	0.0673	0
17/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	67.0800	67.3100	0.0671	0.0673	0
17/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
17/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	42.5500	42.6400	0.0426	0.0426	0
17/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	42.5500	42.6400	0.0426	0.0426	0
17/03/2026	R202 On 07-May-26			Bond Future	298.9648	298.9698	298.9648	298.9698	772
17/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	21414.7800	21419.7600	21.4148	21.4198	0
17/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	R202 On 06-August-26			Bond Future	299.0518	299.0572	299.0518	299.0572	253
17/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	20191.8200	20197.2200	20.1918	20.1972	0
17/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	R202 On 05-November-26			Bond Future	304.5116	304.5171	304.5116	304.5171	0
17/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	24051.5600	24057.0600	24.0516	24.0571	0
17/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	R202 On 04-February-27			Bond Future	304.5535	304.5641	304.5535	304.5641	0
17/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	9823.5000	9834.1400	9.8235	9.8341	0
17/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	R202 On 06-May-27			Bond Future	309.9468	309.9566	309.9468	309.9566	0
17/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	2956.7700	2966.5800	2.9568	2.9666	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	R209 On 07-May-26			Bond Future	8.9881	9.0706	83.0154	82.5467	45,588
17/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	10845.8300	10377.3500	10.8458	10.3774	0
17/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.2600	0.4900	0.0003	0.0005	0
17/03/2026	R209 On 06-August-26			Bond Future	9.0511	9.1367	84.5172	84.0401	770
17/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	11863.6900	11390.9900	11.8637	11.3910	0
17/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	12.9600	17.3900	0.0130	0.0174	0
17/03/2026	R209 On 05-November-26			Bond Future	9.1121	9.2009	82.8900	82.4043	0
17/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	6682.7700	6265.2400	6.6828	6.2652	0
17/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	379.8900	448.0300	0.3799	0.4480	0
17/03/2026	R209 On 04-February-27			Bond Future	9.1827	9.2750	84.3763	83.8818	0
17/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	116.0200	87.6800	0.1160	0.0877	3,237
17/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	6623.4500	7089.6600	6.6235	7.0897	0
17/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1442.1100	1249.0400	1.4421	1.2490	0
17/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	2651.0300	2952.5100	2.6510	2.9525	3,237
17/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	2403.8800	2143.5300	2.4039	2.1435	0
17/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	1882.5900	2116.7900	1.8826	2.1168	0
17/03/2026	R209 On 06-May-27			Bond Future	9.2640	9.3601	82.7007	82.1973	0
17/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	300.4300	241.0600	0.3004	0.2411	4,620
17/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	5863.8200	6307.8600	5.8638	6.3079	0
17/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	467.7700	384.0600	0.4678	0.3841	0
17/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	5122.4800	5542.1800	5.1225	5.5422	0
17/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2511.7200	2254.2200	2.5117	2.2542	0
17/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	2217.8100	2463.7200	2.2178	2.4637	4,620
17/03/2026	R210 On 07-May-26			Bond Future	259.8562	259.8622	259.8562	259.8622	1,096
17/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	4456.1500	4462.2200	4.4562	4.4622	0
17/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	R210 On 06-August-26			Bond Future	264.6212	264.6277	264.6212	264.6277	0
17/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	4781.2300	4787.6700	4.7812	4.7877	0
17/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	R210 On 05-November-26			Bond Future	265.9324	265.9410	265.9324	265.9410	0
17/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	12602.3800	12610.9800	12.6024	12.6110	0
17/03/2026	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
17/03/2026	R210 On 04-February-27			Bond Future	270.7637	270.7719	270.7637	270.7719	0
17/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	4733.6500	4741.9400	4.7337	4.7419	0
17/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	R210 On 06-May-27			Bond Future	271.9796	271.9931	271.9796	271.9931	0
17/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	849.5600	863.0500	0.8496	0.8631	0
17/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	R213 On 07-May-26			Bond Future	8.3413	8.4665	96.1525	95.6822	89,839
17/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	5313.9200	4849.6300	5.3139	4.8496	0
17/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	6.2200	12.1500	0.0062	0.0122	0
17/03/2026	R213 On 06-August-26			Bond Future	8.4093	8.5427	97.8919	97.4133	0
17/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	4603.0200	4171.6300	4.6030	4.1716	0
17/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	127.2800	174.4700	0.1273	0.1745	0
17/03/2026	R213 On 05-November-26			Bond Future	8.4811	8.6235	96.1066	95.6194	0
17/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1817.3300	1533.5700	1.8173	1.5336	0
17/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	900.0600	1103.5100	0.9001	1.1035	0
17/03/2026	R213 On 04-February-27			Bond Future	8.5744	8.7273	97.8303	97.3342	0
17/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	683.4800	533.6900	0.6835	0.5337	0
17/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	2110.0600	2456.3700	2.1101	2.4564	0
17/03/2026	R213 On 06-May-27			Bond Future	8.6851	8.8497	95.9904	95.4853	0
17/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	145.7100	98.8900	0.1457	0.0989	0
17/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	3687.5600	4145.8300	3.6876	4.1458	0
17/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	599.9100	462.4800	0.5999	0.4625	2,830
17/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	2327.5100	2695.1700	2.3275	2.6952	0
17/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2606.9700	2280.2500	2.6070	2.2803	0
17/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	887.1300	1065.5000	0.8871	1.0655	2,830
17/03/2026	R214 On 07-May-26			Bond Future	9.3254	9.3362	78.8355	78.7634	38,656
17/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	12892.2800	12820.1700	12.8923	12.8202	0
17/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.2000	0.2400	0.0002	0.0002	0
17/03/2026	R214 On 06-August-26			Bond Future	9.3847	9.3959	80.2617	80.1883	0
17/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	14644.9100	14572.1600	14.6449	14.5722	0
17/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	9.0200	9.6600	0.0090	0.0097	0
17/03/2026	R214 On 05-November-26			Bond Future	9.4439	9.4555	78.4122	78.3375	0
17/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	9403.0600	9338.1400	9.4031	9.3381	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	341.9600	351.7100	0.3420	0.3517	0
17/03/2026	R214 On 04-February-27			Bond Future	9.5116	9.5235	79.8184	79.7423	0
17/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	4115.6800	4069.9300	4.1157	4.0699	0
17/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1688.7300	1719.1600	1.6887	1.7192	0
17/03/2026	R214 On 06-May-27			Bond Future	9.5833	9.5957	77.9169	77.8392	0
17/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	723.5900	708.1700	0.7236	0.7082	0
17/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	5337.2800	5399.5500	5.3373	5.3996	0
17/03/2026	R248 On 07-May-26			Bond Future	9.3682	9.3688	96.0096	96.0040	288,973
17/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0.0900	0.1000	0.0001	0.0001	1,620
17/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	10205.9300	10211.5700	10.2059	10.2116	0
17/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	14.1900	15.1300	0.0142	0.0151	1,620
17/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	6203.0200	6209.5900	6.2030	6.2096	0
17/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	640.8300	650.3300	0.6408	0.6503	0
17/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	2321.3200	2336.4500	2.3213	2.3365	0
17/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	672.8100	682.4600	0.6728	0.6825	0
17/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	2262.8000	2278.0800	2.2628	2.2781	0
17/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	17529.4700	17523.8700	17.5295	17.5239	0
17/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.1800	0.2100	0.0002	0.0002	0
17/03/2026	R248 On 06-August-26			Bond Future	9.4238	9.4245	97.7465	97.7408	0
17/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	1124.1100	1130.1500	1.1241	1.1302	0
17/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	4930.7400	4942.4400	4.9307	4.9424	1,762
17/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	5726.9900	5729.8200	5.7270	5.7298	0
17/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	919.9100	928.4000	0.9199	0.9284	1,762
17/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	20902.9800	20897.5500	20.9030	20.8976	0
17/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	5.7300	5.9600	0.0057	0.0060	0
17/03/2026	R248 On 05-November-26			Bond Future	9.4790	9.4796	95.0711	95.0654	0
17/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	14142.9200	14140.3500	14.1429	14.1404	0
17/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	296.5900	299.7000	0.2966	0.2997	0
17/03/2026	R248 On 04-February-27			Bond Future	9.5416	9.5423	96.7760	96.7700	0
17/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	6386.5900	6387.2200	6.3866	6.3872	0
17/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1750.8200	1757.4000	1.7508	1.7574	0
17/03/2026	R248 On 06-May-27			Bond Future	9.6075	9.6082	94.0294	94.0231	0
17/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	1383.0200	1384.4700	1.3830	1.3845	0
17/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	6253.3600	6261.1000	6.2534	6.2611	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	R2R9 On 07-May-26			Bond Future	9.3022	9.3949	105.3633	104.6577	0
17/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	94513.5800	93808.0200	94.5136	93.8080	0
17/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	R2R9 On 06-August-26			Bond Future	9.3725	9.4686	107.2694	106.5513	0
17/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	94149.9000	93431.7500	94.1499	93.4318	0
17/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	R2R9 On 05-November-26			Bond Future	9.4408	9.5404	104.2248	103.4938	0
17/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	93254.7700	92523.7500	93.2548	92.5238	0
17/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	R2R9 On 04-February-27			Bond Future	9.5183	9.6217	106.0934	105.3491	0
17/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	4024.9900	3542.3000	4.0250	3.5423	0
17/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1384.0900	1645.7800	1.3841	1.6458	0
17/03/2026	R2R9 On 06-May-27			Bond Future	9.6059	9.7133	102.9695	102.2117	0
17/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	883.6300	727.5500	0.8836	0.7276	0
17/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	6599.6100	7201.3000	6.5996	7.2013	0
17/03/2026	R4R2 On 07-May-26			Bond Future	9.3900	9.3959	107.1471	107.0968	4,279
17/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	96057.9900	96007.6400	96.0580	96.0076	0
17/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	R4R2 On 06-August-26			Bond Future	9.4565	9.4626	109.0855	109.0343	0
17/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95668.2400	95617.0700	95.6682	95.6171	0
17/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	R4R2 On 05-November-26			Bond Future	9.5210	9.5273	105.9477	105.8956	0
17/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94725.0900	94673.0300	94.7251	94.6730	0
17/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2026	R4R2 On 04-February-27			Bond Future	9.5935	9.6000	107.8471	107.7940	0
17/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	5395.8400	5360.1600	5.3958	5.3602	0
17/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1157.1000	1174.5900	1.1571	1.1746	0
17/03/2026	R4R2 On 06-May-27			Bond Future	9.6747	9.6815	104.6277	104.5733	0
17/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1183.2700	1172.3900	1.1833	1.1724	0
17/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6799.8900	6843.4400	6.7999	6.8434	0
17/03/2026	RR87 On 07-May-26			Bond Future	7.1116	7.2624	102.8541	102.7690	0
17/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	11.2386	3.6535	0.0112	0.0037	0
17/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	181.7786	259.3035	0.1818	0.2593	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	RR87 On 06-August-26			Bond Future	6.9635	7.2192	100.9764	100.8861	0
17/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	15.3812	5.0036	0.0154	0.0050	0
17/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	168.8812	248.8336	0.1689	0.2488	0
17/03/2026	RR87 On 05-November-26			Bond Future	6.0927	6.8950	102.7965	102.7046	0
17/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	1.2108	0.0094	0.0012	0.0000	0
17/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	95.6408	186.3694	0.0956	0.1864	0
17/03/2026	RR88 On 07-May-26			Bond Future	7.3299	7.3470	105.6293	105.6035	0
17/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	11.9715	11.0356	0.0120	0.0110	0
17/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	756.5115	781.3656	0.7565	0.7814	0
17/03/2026	RR88 On 06-August-26			Bond Future	7.3473	7.3677	104.6755	104.6511	0
17/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	56.7349	53.4759	0.0567	0.0535	0
17/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	728.0549	749.2159	0.7281	0.7492	0
17/03/2026	RR88 On 05-November-26			Bond Future	7.3353	7.3604	105.9411	105.9149	0
17/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	64.7024	60.6263	0.0647	0.0606	0
17/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	720.5424	742.7463	0.7205	0.7427	0
17/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0