



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
19/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	2029 On 07-May-26			Bond Future	146.1504	146.1114	146.1504	146.1114	4,468
19/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4330.3600	4291.4000	4.3304	4.2914	0
19/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2029 On 06-August-26			Bond Future	148.8298	148.7902	148.8298	148.7902	0
19/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4729.8000	4690.2300	4.7298	4.6902	0
19/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2029 On 05-November-26			Bond Future	150.0675	150.0267	150.0675	150.0267	0
19/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2507.5200	2466.7200	2.5075	2.4667	0
19/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2029 On 04-February-27			Bond Future	152.7951	152.7533	152.7951	152.7533	0
19/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3075.0900	3033.3100	3.0751	3.0333	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2029 On 06-May-27			Bond Future	153.9973	153.9493	153.9973	153.9493	0
19/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	677.2800	629.2800	0.6773	0.6293	0
19/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2030 On 07-May-26			Bond Future	8.3333	8.2509	101.1641	101.4219	144,250
19/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.0700	0.2100	0.0001	0.0002	1,000
19/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	3589.1600	3331.4600	3.5892	3.3315	0
19/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	18.0300	32.8100	0.0180	0.0328	1,000
19/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	1990.1400	1747.0800	1.9901	1.7471	0
19/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	85.8600	132.3400	0.0859	0.1323	0
19/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1388.1700	1176.8100	1.3882	1.1768	1,000
19/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	3259.1200	3510.9300	3.2591	3.5109	0
19/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	22.5200	16.4900	0.0225	0.0165	0
19/03/2026	2030 On 06-August-26			Bond Future	8.4305	8.3411	98.9843	99.2469	31,545
19/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	4.8800	8.2500	0.0049	0.0083	1,000
19/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	3663.1600	3403.9200	3.6632	3.4039	0
19/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	95.8900	131.2800	0.0959	0.1313	1,000
19/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	2235.6900	2008.4700	2.2357	2.0085	0
19/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	356.4400	442.0400	0.3564	0.4420	0
19/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1449.7800	1272.7700	1.4498	1.2728	1,000
19/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2545.3300	2765.2600	2.5453	2.7653	0
19/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	264.7000	222.0200	0.2647	0.2220	0
19/03/2026	2030 On 05-November-26			Bond Future	8.5161	8.4189	100.7685	101.0358	0
19/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	863.8400	992.2900	0.8638	0.9923	0
19/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1210.7900	1071.8900	1.2108	1.0719	0
19/03/2026	2030 On 04-February-27			Bond Future	8.6312	8.5247	98.5693	98.8413	0
19/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	262.7800	322.2200	0.2628	0.3222	0
19/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2358.5000	2145.9500	2.3585	2.1460	0
19/03/2026	2030 On 06-May-27			Bond Future	8.7987	8.6812	100.2910	100.5675	0
19/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	31.6900	44.4400	0.0317	0.0444	0
19/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	3707.8600	3444.1300	3.7079	3.4441	0
19/03/2026	2031 On 07-May-26			Bond Future	114.2574	114.3581	114.2574	114.3581	1,798
19/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	565.3500	640.9600	0.5654	0.6410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	147.9300	122.8200	0.1479	0.1228	0
19/03/2026	2031 On 06-August-26			Bond Future	113.9360	114.0387	113.9360	114.0387	1,727
19/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	563.5300	622.6200	0.5635	0.6226	0
19/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	437.5100	393.9500	0.4375	0.3940	0
19/03/2026	2031 On 05-November-26			Bond Future	116.0161	116.1206	116.0161	116.1206	0
19/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4526.5900	4631.0000	4.5266	4.6310	0
19/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.5100	0.4100	0.0005	0.0004	0
19/03/2026	2031 On 04-February-27			Bond Future	115.6643	115.7657	115.6643	115.7657	0
19/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	463.2200	504.4900	0.4632	0.5045	0
19/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	978.8900	918.8300	0.9789	0.9188	0
19/03/2026	2031 On 06-May-27			Bond Future	117.7127	117.8155	117.7127	117.8155	0
19/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1224.4500	1296.2300	1.2245	1.2962	0
19/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	381.7500	350.7600	0.3818	0.3508	0
19/03/2026	2032 On 07-May-26		Call	Bond Future	326.8000	456.3800	0.3268	0.4564	0
19/03/2026	2032 On 07-May-26			Bond Future	8.7510	8.6593	98.6644	99.0745	167,530
19/03/2026	2032 On 07-May-26		Put	Bond Future	1662.4100	1381.8800	1.6624	1.3819	0
19/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	5972.1100	6378.8500	5.9721	6.3789	0
19/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	11.2200	7.8500	0.0112	0.0079	0
19/03/2026	2032 On 06-August-26			Bond Future	8.8353	8.7383	100.4488	100.8664	230
19/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	5495.3300	5882.1900	5.4953	5.8822	0
19/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	163.9200	133.1600	0.1639	0.1332	0
19/03/2026	2032 On 05-November-26			Bond Future	8.9190	8.8164	98.1003	98.5256	0
19/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2152.5400	2421.5100	2.1525	2.4215	0
19/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	1162.7600	1006.5200	1.1628	1.0065	0
19/03/2026	2032 On 04-February-27			Bond Future	9.0206	8.9118	99.8601	100.2927	0
19/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	722.9000	862.5000	0.7229	0.8625	0
19/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	2895.4200	2602.3900	2.8954	2.6024	0
19/03/2026	2032 On 06-May-27			Bond Future	9.1437	9.0279	97.4479	97.8879	0
19/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	134.0200	175.2000	0.1340	0.1752	0
19/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	5396.8100	4998.0200	5.3968	4.9980	0
19/03/2026	2033 On 07-May-26			Bond Future	141.3423	142.1092	141.3423	142.1092	7,827
19/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	6182.3200	6949.1900	6.1823	6.9492	0
19/03/2026	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
19/03/2026	2033 On 06-August-26			Bond Future	143.9336	144.7147	143.9336	144.7147	0
19/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	9683.6200	10464.6500	9.6836	10.4647	0
19/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2033 On 05-November-26			Bond Future	144.9798	145.7749	144.9798	145.7749	0
19/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	7719.7500	8514.8800	7.7198	8.5149	0
19/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2033 On 04-February-27			Bond Future	147.6149	148.4243	147.6149	148.4243	0
19/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	4904.9100	5714.2600	4.9049	5.7143	0
19/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2033 On 06-May-27			Bond Future	148.6204	149.4394	148.6204	149.4394	0
19/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	2589.6200	1770.6100	2.5896	1.7706	0
19/03/2026	2037 On 07-May-26			Bond Future	9.3600	9.2843	96.6057	97.0930	219,889
19/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	212.5600	315.4100	0.2126	0.3154	1,500
19/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	2561.6700	2177.2400	2.5617	2.1772	0
19/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	1584.7900	1913.5900	1.5848	1.9136	1,500
19/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	755.0300	596.5500	0.7550	0.5966	0
19/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	4482.1300	4937.5700	4.4821	4.9376	0
19/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	129.3700	97.5300	0.1294	0.0975	1,500
19/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	9506.6400	9992.6100	9.5066	9.9926	142
19/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	4.8700	3.5600	0.0049	0.0036	0
19/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	11524.4200	12011.5200	11.5244	12.0115	0
19/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.6100	0.4300	0.0006	0.0004	0
19/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	17058.0500	17545.3300	17.0581	17.5453	0
19/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
19/03/2026	2037 On 06-August-26			Bond Future	9.4420	9.3633	94.0929	94.5891	230
19/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	4271.3200	4663.4900	4.2713	4.6635	2,541
19/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	731.1300	627.1300	0.7311	0.6271	0
19/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	7730.8300	8188.8500	7.7308	8.1889	0
19/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	253.0500	214.9000	0.2531	0.2149	2,541
19/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	10821.9300	11307.3300	10.8219	11.3073	0
19/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	61.4500	50.6800	0.0615	0.0507	2,541
19/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	12925.5000	13417.9100	12.9255	13.4179	0
19/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	19.5100	15.7500	0.0195	0.0158	0

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19/03/2026	2037 On 05-November-26			Bond Future	9.5150	9.4333	95.7889	96.2940	0
19/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2055.7200	2315.8100	2.0557	2.3158	4,490
19/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	2395.2400	2150.1900	2.3952	2.1502	0
19/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	5246.8000	5639.6700	5.2468	5.6397	0
19/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	975.1200	862.8500	0.9751	0.8629	4,490
19/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	7114.6100	7545.9300	7.1146	7.5459	0
19/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	623.3400	549.5200	0.6233	0.5495	0
19/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	8128.2300	8575.8400	8.1282	8.5758	0
19/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	472.6600	415.1300	0.4727	0.4151	4,490
19/03/2026	2037 On 04-February-27			Bond Future	9.5992	9.5143	93.2498	93.7638	0
19/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	131.7200	170.7200	0.1317	0.1707	4,490
19/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	7488.3500	7013.3200	7.4884	7.0133	0
19/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	1520.7900	1734.3000	1.5208	1.7343	0
19/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	3287.5400	2987.0200	3.2875	2.9870	4,490
19/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2141.5900	2399.3100	2.1416	2.3993	0
19/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	2681.9400	2425.6300	2.6819	2.4256	0
19/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	3233.3700	3549.1300	3.2334	3.5491	0
19/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1973.4300	1775.1600	1.9734	1.7752	4,490
19/03/2026	2037 On 06-May-27			Bond Future	9.6998	9.6115	94.8780	95.4008	0
19/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	279.6400	343.9200	0.2796	0.3439	0
19/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	7207.1400	6748.6700	7.2071	6.7487	0
19/03/2026	2038 On 07-May-26			Bond Future	156.7058	157.1003	156.7058	157.1003	4,978
19/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	12175.8300	12570.3200	12.1758	12.5703	0
19/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2038 On 06-August-26			Bond Future	157.3852	157.7870	157.3852	157.7870	0
19/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	12665.1900	13066.9900	12.6652	13.0670	0
19/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2038 On 05-November-26			Bond Future	160.2585	160.6675	160.2585	160.6675	0
19/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	13948.4700	14357.5300	13.9485	14.3575	0
19/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2038 On 04-February-27			Bond Future	160.9378	161.3495	160.9378	161.3495	0
19/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	7107.7500	7519.4800	7.1078	7.5195	0
19/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2038 On 06-May-27			Bond Future	163.7894	164.2080	163.7894	164.2080	0

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19/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	2310.6300	1891.9900	2.3106	1.8920	0
19/03/2026	2040 On 07-May-26		Call	Bond Future	476.3900	687.6500	0.4764	0.6877	0
19/03/2026	2040 On 07-May-26			Bond Future	9.5942	9.5034	98.0040	98.6703	56,080
19/03/2026	2040 On 07-May-26		Put	Bond Future	2472.4100	2017.3200	2.4724	2.0173	0
19/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	0.4800	1.5700	0.0005	0.0016	27,500
19/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	7264.2600	6599.0000	7.2643	6.5990	0
19/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	7649.2300	8303.1800	7.6492	8.3032	1,460
19/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	40.7700	28.3700	0.0408	0.0284	0
19/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	10277.7600	10941.3300	10.2778	10.9413	0
19/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	8.8100	6.0300	0.0088	0.0060	0
19/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	13578.3200	14244.5100	13.5783	14.2445	0
19/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.4400	0.2800	0.0004	0.0003	0
19/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	13869.5900	14535.8200	13.8696	14.5358	0
19/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.3300	0.2100	0.0003	0.0002	1,460
19/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	15642.0000	16308.3300	15.6420	16.3083	0
19/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0500	0.0300	0.0001	0.0000	0
19/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	16700.3000	17366.6500	16.7003	17.3667	0
19/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,460
19/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	18382.6100	19048.9600	18.3826	19.0490	0
19/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2040 On 06-August-26			Bond Future	9.6749	9.5807	95.2659	95.9445	47,386
19/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	15844.5400	16520.1400	15.8445	16.5201	0
19/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	12.4900	9.5300	0.0125	0.0095	0
19/03/2026	2040 On 05-November-26			Bond Future	9.7468	9.6494	96.9830	97.6738	0
19/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	3291.3800	3712.1000	3.2914	3.7121	2,300
19/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	2149.2200	1879.0900	2.1492	1.8791	0
19/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	7106.7000	7674.2300	7.1067	7.6742	0
19/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	897.1700	773.8500	0.8972	0.7739	2,300
19/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	9225.2200	9835.4700	9.2252	9.8355	0
19/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	567.8200	487.2200	0.5678	0.4872	0
19/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	10335.4500	10966.2900	10.3355	10.9663	0
19/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	400.5200	340.5100	0.4005	0.3405	2,300
19/03/2026	2040 On 04-February-27			Bond Future	9.8288	9.7279	94.2148	94.9179	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	223.2000	296.5600	0.2232	0.2966	2,300
19/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	7911.5800	7281.9000	7.9116	7.2819	0
19/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	2214.4800	2549.4300	2.2145	2.5494	0
19/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	3324.5200	2956.4300	3.3245	2.9564	2,300
19/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	3247.7900	3654.8400	3.2478	3.6548	0
19/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	2549.3800	2253.3900	2.5494	2.2534	0
19/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	4324.2500	4787.6300	4.3243	4.7876	0
19/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1999.5200	1759.8600	1.9995	1.7599	2,300
19/03/2026	2040 On 06-May-27			Bond Future	9.9246	9.8200	95.8597	96.5748	0
19/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	398.1700	502.4500	0.3982	0.5025	0
19/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	7904.5100	7293.6900	7.9045	7.2937	0
19/03/2026	2043 On 07-May-26			Bond Future	121.3706	121.7189	121.3706	121.7189	0
19/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	9670.5500	10018.9000	9.6706	10.0189	0
19/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2043 On 06-August-26			Bond Future	120.7495	121.1044	120.7495	121.1044	3,416
19/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	9871.1102	10225.4977	9.8711	10.2255	0
19/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	1.5702	1.1477	0.0016	0.0011	0
19/03/2026	2043 On 05-November-26			Bond Future	122.9540	123.3153	122.9540	123.3153	0
19/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	10121.5465	10481.1504	10.1215	10.4812	0
19/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	7.5265	5.8604	0.0075	0.0059	0
19/03/2026	2043 On 04-February-27			Bond Future	122.2905	122.6523	122.2905	122.6523	0
19/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	5049.5478	5360.3783	5.0495	5.3604	0
19/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	389.0878	338.1083	0.3891	0.3381	0
19/03/2026	2043 On 06-May-27			Bond Future	124.4559	124.8237	124.4559	124.8237	0
19/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	962.1251	1077.0466	0.9621	1.0770	0
19/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	3986.2651	3733.3166	3.9863	3.7333	0
19/03/2026	2044 On 07-May-26		Call	Bond Future	110.3100	170.3300	0.1103	0.1703	0
19/03/2026	2044 On 07-May-26			Bond Future	9.6249	9.5494	95.0446	95.6480	143,537
19/03/2026	2044 On 07-May-26		Put	Bond Future	5065.7000	4522.3800	5.0657	4.5224	0
19/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	3386.9400	3884.4300	3.3869	3.8844	0
19/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	475.0600	369.2100	0.4751	0.3692	15,000
19/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	15093.1900	15696.4400	15.0932	15.6964	0
19/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.3300	0.2400	0.0003	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
19/03/2026	2044 On 06-August-26			Bond Future	9.6974	9.6194	92.3783	92.9927	4,100
19/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	381.5200	485.4700	0.3815	0.4855	0
19/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	6101.7800	5591.3600	6.1018	5.5914	7,000
19/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	700.1100	869.1300	0.7001	0.8691	0
19/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	4309.6700	3864.3200	4.3097	3.8643	7,000
19/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	2507.7600	2861.0300	2.5078	2.8610	0
19/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	2096.6200	1835.5200	2.0966	1.8355	14,500
19/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	18057.3700	18670.0100	18.0574	18.6700	0
19/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	8.6200	6.8900	0.0086	0.0069	0
19/03/2026	2044 On 05-November-26			Bond Future	9.7616	9.6812	94.0434	94.6688	0
19/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	11484.3800	12058.4300	11.4844	12.0584	0
19/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	414.0100	362.6300	0.4140	0.3626	0
19/03/2026	2044 On 04-February-27			Bond Future	9.8343	9.7513	91.3477	91.9843	0
19/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	4784.3700	5204.5400	4.7844	5.2045	0
19/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	2205.6100	1989.1800	2.2056	1.9892	0
19/03/2026	2044 On 06-May-27			Bond Future	9.9187	9.8329	92.9424	93.5899	0
19/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	768.7700	907.9400	0.7688	0.9079	0
19/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	7408.2100	6899.9300	7.4082	6.8999	0
19/03/2026	2046 On 07-May-26			Bond Future	137.3677	137.7760	137.3677	137.7760	18,662
19/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	12417.6900	12825.9500	12.4177	12.8260	0
19/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2046 On 06-August-26			Bond Future	139.8862	140.3019	139.8862	140.3019	0
19/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	17506.1700	17921.9000	17.5062	17.9219	0
19/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2046 On 05-November-26			Bond Future	140.1154	140.5381	140.1154	140.5381	0
19/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	14635.3500	15058.0700	14.6354	15.0581	0
19/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2046 On 04-February-27			Bond Future	142.6618	143.0919	142.6618	143.0919	0
19/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	11571.8400	12001.8800	11.5718	12.0019	0
19/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2046 On 06-May-27			Bond Future	142.8227	143.2521	142.8227	143.2521	0
19/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	6167.2600	5737.8700	6.1673	5.7379	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2026	2050 On 07-May-26			Bond Future	140.5377	141.0120	140.5377	141.0120	17,225
19/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	16467.7300	16941.9700	16.4677	16.9420	0
19/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2050 On 06-August-26			Bond Future	140.6705	141.1537	140.6705	141.1537	0
19/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	17400.5400	17883.7000	17.4005	17.8837	0
19/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2050 On 05-November-26			Bond Future	143.2387	143.7307	143.2387	143.7307	0
19/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	19398.6800	19890.6600	19.3987	19.8907	0
19/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2050 On 04-February-27			Bond Future	143.3544	143.8516	143.3544	143.8516	0
19/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	10964.4400	11461.6300	10.9644	11.4616	0
19/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2050 On 06-May-27			Bond Future	145.8944	146.3999	145.8944	146.3999	0
19/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	4565.6000	4060.0700	4.5656	4.0601	0
19/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	AL37 On 07-May-26			Index Future	1243.3960	1247.5410	1243.3960	1,247.5410	0
19/03/2026	AL37 On 06-August-26			Index Future	1265.6420	1269.8630	1265.6420	1,269.8630	0
19/03/2026	AL37 On 05-November-26			Index Future	1288.6980	1292.9960	1288.6980	1,292.9960	0
19/03/2026	AL37 On 04-February-27			Index Future	1311.8330	1316.2060	1311.8330	1,316.2060	0
19/03/2026	AL37 On 06-May-27			Index Future	1334.8120	1339.2590	1334.8120	1,339.2590	0
19/03/2026	AL7T On 07-May-26			Index Future	1587.7360	1595.5900	1587.7360	1,595.5900	0
19/03/2026	AL7T On 06-August-26			Index Future	1616.1430	1624.1400	1616.1430	1,624.1400	0
19/03/2026	AL7T On 05-November-26			Index Future	1645.5840	1653.7270	1645.5840	1,653.7270	0
19/03/2026	AL7T On 04-February-27			Index Future	1675.1250	1683.4120	1675.1250	1,683.4120	0
19/03/2026	AL7T On 06-May-27			Index Future	1704.4690	1712.8960	1704.4690	1,712.8960	0
19/03/2026	ALBI On 07-May-26			Index Future	1347.5370	1354.5630	1347.5370	1,354.5630	73
19/03/2026	ALBI On 06-August-26			Index Future	1371.6470	1378.8000	1371.6470	1,378.8000	0
19/03/2026	ALBI On 05-November-26			Index Future	1396.6340	1403.9170	1396.6340	1,403.9170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2026	ALBI On 04-February-27			Index Future	1421.7060	1429.1180	1421.7060	1,429.1180	0
19/03/2026	ALBI On 06-May-27			Index Future	1446.6100	1454.1480	1446.6100	1,454.1480	0
19/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	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
19/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	ES33 On 07-May-26			Bond Future	9.5233	9.4373	90.6476	91.0658	0
19/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	9767.0200	10185.2400	9.7670	10.1852	0
19/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	ES33 On 06-August-26			Bond Future	9.6231	9.5329	92.3095	92.7354	0
19/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	10440.8100	10866.7400	10.4408	10.8667	0
19/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	ES33 On 05-November-26			Bond Future	9.7258	9.6312	90.2021	90.6358	0
19/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	4873.6800	5307.4400	4.8737	5.3074	0
19/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	ES33 On 04-February-27			Bond Future	9.8475	9.7481	91.8407	92.2822	0
19/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	655.8600	214.4100	0.6559	0.2144	0
19/03/2026	ES33 On 06-May-27			Bond Future	9.9832	9.8787	89.6739	90.1229	0
19/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	5251.4600	4802.4100	5.2515	4.8024	0
19/03/2026	ES42 On 07-May-26			Bond Future	9.9649	9.8793	88.8015	89.4229	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	14160.0400	14781.4500	14.1600	14.7815	0
19/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	ES42 On 06-August-26			Bond Future	10.0445	9.9560	90.4296	91.0625	0
19/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	15955.2600	16588.1500	15.9553	16.5882	0
19/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	ES42 On 05-November-26			Bond Future	10.1230	10.0315	87.8167	88.4612	0
19/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	9851.9000	10496.3800	9.8519	10.4964	0
19/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	ES42 On 04-February-27			Bond Future	10.2097	10.1151	89.4112	90.0673	0
19/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	551.3000	1207.3500	0.5513	1.2074	0
19/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	ES42 On 06-May-27			Bond Future	10.3071	10.2092	86.7301	87.3974	0
19/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	7012.2700	6344.9100	7.0123	6.3449	0
19/03/2026	GOVI On 07-May-26			GOVI	1320.7290	1327.7590	1320.7290	1,327.7590	616
19/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1437290.0000	1507590.0000	143.7290	150.7590	0
19/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	GOVI On 06-August-26			GOVI	1344.3590	1351.5160	1344.3590	1,351.5160	0
19/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1553590.0000	1625160.0000	155.3590	162.5160	0
19/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	GOVI On 05-November-26			GOVI	1368.8490	1376.1370	1368.8490	1,376.1370	0
19/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	918490.0000	991370.0000	91.8490	99.1370	0
19/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	GOVI On 04-February-27			GOVI	1393.4220	1400.8390	1393.4220	1,400.8390	0
19/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	244220.0000	318390.0000	24.4220	31.8390	0
19/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	GOVI On 06-May-27			GOVI	1417.8310	1425.3730	1417.8310	1,425.3730	0
19/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	91690.0000	16270.0000	9.1690	1.6270	0
19/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/03/2026	I258 On 07-May-26			Bond Future	128.0078	128.8639	128.0078	128.8639	0
19/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	14277.7601	15133.8900	14.2778	15.1339	0
19/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0001	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
19/03/2026	I258 On 06-August-26			Bond Future	127.5086	128.3803	127.5086	128.3803	0
19/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	14559.9667	15431.0705	14.5600	15.4311	0
19/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	1.3667	0.7605	0.0014	0.0008	0
19/03/2026	I258 On 05-November-26			Bond Future	129.8364	130.7241	129.8364	130.7241	0
19/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	14899.5212	15782.7925	14.8995	15.7828	0
19/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	13.1012	8.6925	0.0131	0.0087	0
19/03/2026	I258 On 04-February-27			Bond Future	129.2979	130.1959	129.2979	130.1959	0
19/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	10637.0318	11479.9672	10.6370	11.4800	0
19/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	239.1118	184.0872	0.2391	0.1841	0
19/03/2026	I258 On 06-May-27			Bond Future	131.5876	132.5011	131.5876	132.5011	0
19/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	2046.3846	2403.7935	2.0464	2.4038	0
19/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	5238.8346	4682.6735	5.2388	4.6827	0
19/03/2026	IGOV On 07-May-26			Index Future	433.4560	434.8460	433.4560	434.8460	253
19/03/2026	IGOV On 06-August-26			Index Future	441.3170	442.7330	441.3170	442.7330	0
19/03/2026	IGOV On 05-November-26			Index Future	449.4600	450.9030	449.4600	450.9030	0
19/03/2026	IGOV On 04-February-27			Index Future	457.6310	459.0990	457.6310	459.0990	0
19/03/2026	IGOV On 06-May-27			Index Future	465.7480	467.2410	465.7480	467.2410	0
19/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	8.3720	0
19/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
19/03/2026	R033 On 07-May-26			Bond Future	8.8396	8.7481	107.0192	107.5026	9,549

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19/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	7783.4700	8256.3100	7.7835	8.2563	0
19/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	52.4800	41.9000	0.0525	0.0419	0
19/03/2026	R033 On 06-August-26			Bond Future	8.9212	8.8249	108.9548	109.4471	223
19/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	7114.1600	7536.8800	7.1142	7.5369	0
19/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	613.6600	544.0900	0.6137	0.5441	0
19/03/2026	R033 On 05-November-26			Bond Future	9.0018	8.9003	105.8775	106.3786	0
19/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	3599.5000	3915.4000	3.5995	3.9154	0
19/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1998.8900	1813.6400	1.9989	1.8136	0
19/03/2026	R033 On 04-February-27			Bond Future	9.0978	8.9908	107.7765	108.2865	0
19/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	1900.3400	2112.7000	1.9003	2.1127	0
19/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	4054.7300	3757.1200	4.0547	3.7571	0
19/03/2026	R033 On 06-May-27			Bond Future	9.2122	9.0990	104.6203	105.1389	0
19/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	630.7100	735.0100	0.6307	0.7350	0
19/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	6703.8400	6289.5300	6.7038	6.2895	0
19/03/2026	R035 On 07-May-26			Bond Future	9.0660	8.9850	100.5957	101.0777	106,205
19/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	3.9300	9.1600	0.0039	0.0092	1,000
19/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	4751.6500	4274.8300	4.7517	4.2748	0
19/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	5.0900	11.5400	0.0051	0.0115	0
19/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	4626.7700	4151.1700	4.6268	4.1512	16,000
19/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	60.2900	104.9800	0.0603	0.1050	0
19/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	3184.8900	2747.5300	3.1849	2.7475	16,000
19/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	305.3900	443.5600	0.3054	0.4436	1,000
19/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	1960.9100	1617.0300	1.9609	1.6170	0
19/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	1468.5000	1796.0700	1.4685	1.7961	0
19/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	677.4700	522.9900	0.6775	0.5230	1,000
19/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	3504.9400	3941.5300	3.5049	3.9415	250
19/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	174.1300	128.6700	0.1741	0.1287	0
19/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	3607.1400	4046.4700	3.6071	4.0465	200
19/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	162.9400	120.2200	0.1629	0.1202	0
19/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	3864.8800	4310.3900	3.8649	4.3104	350
19/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	137.9800	101.4400	0.1380	0.1014	0
19/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	6145.3500	6618.4800	6.1454	6.6185	0
19/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	32.0800	23.1600	0.0321	0.0232	250
19/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	6252.3100	6726.0200	6.2523	6.7260	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	29.9700	21.6300	0.0300	0.0216	200
19/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	6519.5500	6994.5400	6.5196	6.9945	0
19/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	25.2800	18.2200	0.0253	0.0182	350
19/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	8794.6100	9275.3200	8.7946	9.2753	0
19/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	4.6300	3.2900	0.0046	0.0033	250
19/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	8899.0700	9379.9100	8.8991	9.3799	0
19/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	4.1600	2.9500	0.0042	0.0030	200
19/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	9159.7200	9640.8300	9.1597	9.6408	0
19/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	3.1800	2.2400	0.0032	0.0022	350
19/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	9936.7800	10418.4100	9.9368	10.4184	0
19/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	1.3800	0.9600	0.0014	0.0010	0
19/03/2026	R035 On 06-August-26			Bond Future	9.1410	9.0565	102.4151	102.9059	100
19/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	1.4400	2.6700	0.0014	0.0027	5,000
19/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	8820.2800	8330.7000	8.8203	8.3307	0
19/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	5.4000	9.3800	0.0054	0.0094	0
19/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	7540.9100	7054.0800	7.5409	7.0541	0
19/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	7.3600	12.5700	0.0074	0.0126	5,000
19/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	7225.1300	6739.5300	7.2251	6.7395	0
19/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	72.6800	106.4400	0.0727	0.1064	1,000
19/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	5162.0500	4705.0000	5.1621	4.7050	0
19/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	97.6100	139.8600	0.0976	0.1399	0
19/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	4878.6700	4430.1100	4.8787	4.4301	5,000
19/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	512.5300	648.8400	0.5125	0.6488	350
19/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	3048.5300	2694.0300	3.0485	2.6940	0
19/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	667.0800	828.1500	0.6671	0.8282	1,000
19/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	2725.9900	2396.2500	2.7260	2.3963	0
19/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	1586.2300	1849.9900	1.5862	1.8500	200
19/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	1649.8600	1422.8100	1.6499	1.4228	0
19/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	1856.8600	2142.2300	1.8569	2.1422	0
19/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	1458.5100	1253.0700	1.4585	1.2531	350
19/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	1892.0500	2180.0200	1.8921	2.1800	250
19/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	1436.1600	1233.3200	1.4362	1.2333	0
19/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	2529.4300	2858.1400	2.5294	2.8581	0
19/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	1101.8900	939.7900	1.1019	0.9398	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
19/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	3528.2100	3903.3500	3.5282	3.9034	0
19/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	750.2100	634.5400	0.7502	0.6345	200
19/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	3880.9400	4268.8700	3.8809	4.2689	0
19/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	658.2500	555.3700	0.6583	0.5554	350
19/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	3925.7300	4315.1700	3.9257	4.3152	0
19/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	647.6400	546.2700	0.6476	0.5463	250
19/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	5845.3300	6281.6100	5.8453	6.2816	0
19/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	331.8200	277.2900	0.3318	0.2773	200
19/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	6281.9600	6725.2900	6.2820	6.7253	0
19/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	286.9800	239.5000	0.2870	0.2395	250
19/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	10378.9200	10861.0400	10.3789	10.8610	0
19/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	44.5800	35.8900	0.0446	0.0359	0
19/03/2026	R035 On 05-November-26			Bond Future	9.2173	9.1291	99.7604	100.2601	0
19/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	36.2000	52.3300	0.0362	0.0523	600
19/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	7416.9600	6933.3600	7.4170	6.9334	0
19/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	337.0800	425.9500	0.3371	0.4260	0
19/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	4675.9600	4265.1000	4.6760	4.2651	600
19/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	888.1700	1056.6900	0.8882	1.0567	200
19/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	3281.1200	2949.9100	3.2811	2.9499	0
19/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1299.8000	1511.0000	1.2998	1.5110	0
19/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	2708.9100	2420.3800	2.7089	2.4204	600
19/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2307.2300	2594.0100	2.3072	2.5940	0
19/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1841.8600	1628.9100	1.8419	1.6289	200
19/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	4225.2500	4598.4700	4.2253	4.5985	0
19/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	1006.1400	879.6300	1.0061	0.8796	200
19/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	5211.4900	5613.1200	5.2115	5.6131	0
19/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	759.5900	661.4900	0.7596	0.6615	0
19/03/2026	R035 On 04-February-27			Bond Future	9.3073	9.2150	101.5500	102.0586	0
19/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	23.6600	33.5800	0.0237	0.0336	3,000
19/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	9392.4900	8893.8900	9.3925	8.8939	0
19/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	184.5700	236.5100	0.1846	0.2365	3,000
19/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	6519.8100	6063.2300	6.5198	6.0632	0
19/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1103.3600	1281.4100	1.1034	1.2814	0
19/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	3657.7600	3327.2900	3.6578	3.3273	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
19/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	1511.8200	1726.4700	1.5118	1.7265	0
19/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	3106.6700	2812.8000	3.1067	2.8128	0
19/03/2026	R035 On 06-May-27			Bond Future	9.4055	9.3090	98.8248	99.3419	0
19/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	232.4200	292.0500	0.2324	0.2921	0
19/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	6667.4700	6209.9500	6.6675	6.2100	0
19/03/2026	R038 On 07-May-26			Bond Future	9.4438	9.3733	111.3196	111.8537	4,431
19/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	13471.0500	14004.9800	13.4711	14.0050	0
19/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.6700	0.4900	0.0007	0.0005	0
19/03/2026	R038 On 06-August-26			Bond Future	9.5245	9.4512	113.3329	113.8768	0
19/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	15005.8300	15544.5700	15.0058	15.5446	0
19/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	29.8300	24.6900	0.0298	0.0247	0
19/03/2026	R038 On 05-November-26			Bond Future	9.6034	9.5273	109.8934	110.4472	0
19/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	8254.4500	8738.0300	8.2545	8.7380	0
19/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	566.9900	496.8000	0.5670	0.4968	0
19/03/2026	R038 On 04-February-27			Bond Future	9.6928	9.6136	111.8644	112.4279	0
19/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	2563.3600	2845.0100	2.5634	2.8450	0
19/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	3224.2900	2942.5200	3.2243	2.9425	0
19/03/2026	R038 On 06-May-27			Bond Future	9.7937	9.7113	108.3385	108.9115	0
19/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	325.9700	397.1900	0.3260	0.3972	0
19/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	8217.9800	7716.2100	8.2180	7.7162	0
19/03/2026	R053 On 07-May-26			Bond Future	9.5130	9.4375	121.6864	122.5469	77,719
19/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	20911.9200	21772.2200	20.9119	21.7722	0
19/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.6400	0.4500	0.0006	0.0005	0
19/03/2026	R053 On 06-August-26			Bond Future	9.5731	9.4953	123.8873	124.7634	0
19/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	2.1700	3.8500	0.0022	0.0039	530
19/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	18616.0200	17741.6400	18.6160	17.7416	0
19/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	58.7200	88.7100	0.0587	0.0887	0
19/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	11843.1500	10997.0800	11.8432	10.9971	0
19/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1036.5900	1275.4000	1.0366	1.2754	530
19/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	6533.8300	5896.5800	6.5338	5.8966	530
19/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	3313.3300	3806.0800	3.3133	3.8061	0
19/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	3013.0900	2629.7800	3.0131	2.6298	530
19/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	24793.4100	25666.0800	24.7934	25.6661	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	17.3800	13.9900	0.0174	0.0140	0
19/03/2026	R053 On 05-November-26			Bond Future	9.6310	9.5508	120.2600	121.1519	0
19/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	16104.7300	16920.9200	16.1047	16.9209	0
19/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	620.5000	544.7600	0.6205	0.5448	0
19/03/2026	R053 On 04-February-27			Bond Future	9.6952	9.6125	122.4170	123.3247	0
19/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	6613.8000	7196.9500	6.6138	7.1970	0
19/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	3470.0400	3145.5200	3.4700	3.1455	0
19/03/2026	R053 On 06-May-27			Bond Future	9.7663	9.6811	118.6975	119.6208	0
19/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	1153.5500	1355.4300	1.1536	1.3554	0
19/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	10894.4600	10173.0400	10.8945	10.1730	0
19/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
19/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	57.7800	58.3700	0.0578	0.0584	0
19/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	57.7800	58.3700	0.0578	0.0584	0
19/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
19/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	66.6000	66.8400	0.0666	0.0668	0
19/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	66.6000	66.8400	0.0666	0.0668	0
19/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
19/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	42.3700	42.4600	0.0424	0.0425	0
19/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	42.3700	42.4600	0.0424	0.0425	0
19/03/2026	R202 On 07-May-26			Bond Future	293.6725	296.2010	293.6725	296.2010	772
19/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	16122.5400	18651.0300	16.1225	18.6510	0
19/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	R202 On 06-August-26			Bond Future	293.6535	296.2286	293.6535	296.2286	253
19/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	14793.5200	17368.6100	14.7935	17.3686	0
19/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	R202 On 05-November-26			Bond Future	299.0144	301.6366	299.0144	301.6366	0
19/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	18554.3700	21176.5700	18.5544	21.1766	0
19/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	R202 On 04-February-27			Bond Future	298.9503	301.6135	298.9503	301.6135	0
19/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	4220.3000	6883.5300	4.2203	6.8835	0
19/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	R202 On 06-May-27			Bond Future	304.2474	306.9571	304.2474	306.9571	0
19/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	2742.5600	32.9000	2.7426	0.0329	0
19/03/2026	R209 On 07-May-26			Bond Future	9.2091	9.1233	81.7675	82.2494	45,933
19/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	9598.4700	10080.1100	9.5985	10.0801	0
19/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.8000	0.5300	0.0008	0.0005	0
19/03/2026	R209 On 06-August-26			Bond Future	9.2805	9.1914	83.2463	83.7371	770
19/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	10604.5900	11090.0200	10.6046	11.0900	0
19/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	24.7600	19.4600	0.0248	0.0195	0
19/03/2026	R209 On 05-November-26			Bond Future	9.3502	9.2577	81.5961	82.0956	0
19/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	5576.9700	5996.9200	5.5770	5.9969	0
19/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	567.9700	488.3600	0.5680	0.4884	0
19/03/2026	R209 On 04-February-27			Bond Future	9.4300	9.3339	83.0598	83.5683	0
19/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	51.4200	71.4200	0.0514	0.0714	3,237
19/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	7875.3300	7386.9100	7.8753	7.3869	0
19/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	956.6100	1128.9300	0.9566	1.1289	0
19/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	3482.0100	3145.9100	3.4820	3.1459	3,237
19/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	1736.0800	1979.3000	1.7361	1.9793	0
19/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	2531.2700	2266.0700	2.5313	2.2661	0
19/03/2026	R209 On 06-May-27			Bond Future	9.5210	9.4211	81.3622	81.8793	0
19/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	160.0300	206.2200	0.1600	0.2062	4,620
19/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	7061.9200	6591.0100	7.0619	6.5910	0
19/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	266.4400	334.2000	0.2664	0.3342	0
19/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	6259.6500	5810.3100	6.2597	5.8103	0
19/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	1851.7800	2092.9400	1.8518	2.0929	0
19/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	2896.3700	2620.4300	2.8964	2.6204	4,620
19/03/2026	R210 On 07-May-26			Bond Future	260.4630	260.1154	260.4630	260.1154	1,096
19/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5063.0300	4715.3700	5.0630	4.7154	0
19/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	R210 On 06-August-26			Bond Future	265.2382	264.8844	265.2382	264.8844	0
19/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5398.1900	5044.4100	5.3982	5.0444	0
19/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	R210 On 05-November-26			Bond Future	266.5566	266.1952	266.5566	266.1952	0
19/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	13226.6100	12865.1600	13.2266	12.8652	0
19/03/2026	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
19/03/2026	R210 On 04-February-27			Bond Future	271.4012	271.0327	271.4012	271.0327	0
19/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	5371.1800	5002.7000	5.3712	5.0027	0
19/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	R210 On 06-May-27			Bond Future	272.6232	272.2353	272.6232	272.2353	0
19/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	1493.1900	1105.3300	1.4932	1.1053	0
19/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	R213 On 07-May-26			Bond Future	8.5757	8.4888	95.2743	95.5988	85,557
19/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	4445.8600	4765.7300	4.4459	4.7657	0
19/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	16.3200	11.7200	0.0163	0.0117	0
19/03/2026	R213 On 06-August-26			Bond Future	8.6593	8.5666	96.9974	97.3279	0
19/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	3797.9700	4091.1300	3.7980	4.0911	0
19/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	216.7100	179.4100	0.2167	0.1794	0
19/03/2026	R213 On 05-November-26			Bond Future	8.7481	8.6491	95.1959	95.5324	0
19/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1299.3000	1479.7900	1.2993	1.4798	0
19/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1292.7500	1136.8000	1.2928	1.1368	0
19/03/2026	R213 On 04-February-27			Bond Future	8.8608	8.7545	96.9039	97.2462	0
19/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	419.0400	506.3900	0.4190	0.5064	0
19/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	2772.0300	2517.0800	2.7720	2.5171	0
19/03/2026	R213 On 06-May-27			Bond Future	8.9928	8.8786	95.0488	95.3968	0
19/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	67.7700	91.1300	0.0678	0.0911	0
19/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	4551.2200	4226.5300	4.5512	4.2265	0
19/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	359.8900	438.5000	0.3599	0.4385	2,830
19/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	3029.0900	2759.6500	3.0291	2.7597	0
19/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2009.9300	2221.4500	2.0099	2.2215	0
19/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1231.6900	1095.1600	1.2317	1.0952	2,830
19/03/2026	R214 On 07-May-26			Bond Future	9.5564	9.4708	77.3205	77.8774	38,763
19/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	11377.6500	11934.3500	11.3777	11.9344	0
19/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.6500	0.4400	0.0007	0.0004	0
19/03/2026	R214 On 06-August-26			Bond Future	9.6231	9.5347	78.7189	79.2860	0
19/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	13111.1000	13674.2500	13.1111	13.6743	0
19/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	18.0300	14.1200	0.0180	0.0141	0
19/03/2026	R214 On 05-November-26			Bond Future	9.6898	9.5986	76.8415	77.4188	0
19/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	8001.6900	8510.5500	8.0017	8.5106	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	511.3100	442.8600	0.5113	0.4429	0
19/03/2026	R214 On 04-February-27			Bond Future	9.7654	9.6713	78.2201	78.8076	0
19/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	3131.0100	3477.5100	3.1310	3.4775	0
19/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	2302.4300	2061.4200	2.3024	2.0614	0
19/03/2026	R214 On 06-May-27			Bond Future	9.8452	9.7480	76.2914	76.8890	0
19/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	416.6600	515.3100	0.4167	0.5153	0
19/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	6655.8500	6156.9300	6.6559	6.1569	0
19/03/2026	R248 On 07-May-26			Bond Future	9.6095	9.5238	93.9231	94.6555	278,766
19/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	1,620
19/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	12292.3100	11559.9000	12.2923	11.5599	0
19/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	0.9700	2.8000	0.0010	0.0028	1,620
19/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	8276.2700	7545.6800	8.2763	7.5457	0
19/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	186.5900	303.4600	0.1866	0.3035	0
19/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	3953.5500	3338.0000	3.9536	3.3380	0
19/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	199.8400	322.4500	0.1998	0.3225	0
19/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	3876.3000	3266.4900	3.8763	3.2665	0
19/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	15443.4400	16175.6600	15.4434	16.1757	0
19/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.6200	0.4200	0.0006	0.0004	0
19/03/2026	R248 On 06-August-26			Bond Future	9.6725	9.5842	95.6219	96.3675	0
19/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	609.1600	766.2300	0.6092	0.7662	0
19/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	6540.4000	5951.7800	6.5404	5.9518	1,762
19/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	4170.2900	4694.0500	4.1703	4.6941	0
19/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	1487.8200	1265.8900	1.4878	1.2659	1,762
19/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	18784.8300	19527.8000	18.7848	19.5278	0
19/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	12.1900	9.4700	0.0122	0.0095	0
19/03/2026	R248 On 05-November-26			Bond Future	9.7351	9.6441	92.9081	93.6673	0
19/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	12143.4800	12838.8200	12.1435	12.8388	0
19/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	460.1500	396.2600	0.4602	0.3963	0
19/03/2026	R248 On 04-February-27			Bond Future	9.8057	9.7118	94.5748	95.3474	0
19/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	4901.1500	5402.3300	4.9012	5.4023	0
19/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	2466.5800	2195.1000	2.4666	2.1951	0
19/03/2026	R248 On 06-May-27			Bond Future	9.8796	9.7829	91.7907	92.5767	0
19/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	831.8200	1003.3600	0.8318	1.0034	0
19/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	7940.8100	7326.4300	7.9408	7.3264	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2026	R2R9 On 07-May-26			Bond Future	9.5176	9.4420	103.7352	104.3022	0
19/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	92885.5300	93452.5000	92.8855	93.4525	0
19/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	R2R9 On 06-August-26			Bond Future	9.5959	9.5175	105.6114	106.1887	0
19/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	92491.8900	93069.2400	92.4919	93.0692	0
19/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	R2R9 On 05-November-26			Bond Future	9.6724	9.5911	102.5368	103.1246	0
19/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	91566.7700	92154.5400	91.5668	92.1545	0
19/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	R2R9 On 04-February-27			Bond Future	9.7585	9.6742	104.3760	104.9741	0
19/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	2945.8600	3302.4900	2.9459	3.3025	0
19/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2022.4200	1780.9500	2.0224	1.7810	0
19/03/2026	R2R9 On 06-May-27			Bond Future	9.8551	9.7676	101.2233	101.8316	0
19/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	548.2200	652.2100	0.5482	0.6522	0
19/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	8010.4600	7506.1100	8.0105	7.5061	0
19/03/2026	R4R2 On 07-May-26			Bond Future	9.6155	9.5349	105.2481	105.9211	4,286
19/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	94159.0300	94831.9700	94.1590	94.8320	0
19/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	R4R2 On 06-August-26			Bond Future	9.6898	9.6064	107.1517	107.8368	0
19/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	93734.3800	94419.5400	93.7344	94.4195	0
19/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	R4R2 On 05-November-26			Bond Future	9.7622	9.6759	103.9788	104.6764	0
19/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	92756.2400	93453.7700	92.7562	93.4538	0
19/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2026	R4R2 On 04-February-27			Bond Future	9.8430	9.7537	105.8437	106.5537	0
19/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	4003.7800	4475.3000	4.0038	4.4753	0
19/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1768.4600	1529.9900	1.7685	1.5300	0
19/03/2026	R4R2 On 06-May-27			Bond Future	9.9329	9.8405	102.5906	103.3127	0
19/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	734.1900	876.2600	0.7342	0.8763	0
19/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	8387.9200	7807.9300	8.3879	7.8079	0
19/03/2026	RR87 On 07-May-26			Bond Future	7.4053	7.2215	102.6885	102.7921	0
19/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0.8083	4.6861	0.0008	0.0047	0
19/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	337.0283	237.3061	0.3370	0.2373	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2026	RR87 On 06-August-26			Bond Future	7.4635	7.1512	100.7999	100.9101	0
19/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	1.2740	6.7263	0.0013	0.0067	0
19/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	331.2740	226.5463	0.3313	0.2265	0
19/03/2026	RR87 On 05-November-26			Bond Future	7.6631	6.6825	102.6167	102.7289	0
19/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0000	0.0402	0.0000	0.0000	0
19/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	274.2300	162.0802	0.2742	0.1621	0
19/03/2026	RR88 On 07-May-26			Bond Future	7.5134	7.3666	105.3522	105.5739	0
19/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	2.3074	8.6138	0.0023	0.0086	0
19/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1023.9574	808.6138	1.0240	0.8086	0
19/03/2026	RR88 On 06-August-26			Bond Future	7.5680	7.3916	104.4113	104.6224	0
19/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	24.6232	48.1716	0.0246	0.0482	0
19/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	960.1232	772.5916	0.9601	0.7726	0
19/03/2026	RR88 On 05-November-26			Bond Future	7.6082	7.3901	105.6566	105.8839	0
19/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	27.8071	54.9796	0.0278	0.0550	0
19/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	968.1771	768.0896	0.9682	0.7681	0
19/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0