



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

INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For March 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	2029 On 07-May-26			Bond Future	146.3508	146.3410	146.3508	146.3410	4,508
25/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4530.7700	4520.9500	4.5308	4.5210	0
25/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2029 On 06-August-26			Bond Future	149.0470	149.0373	149.0470	149.0373	0
25/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4947.0400	4937.2900	4.9470	4.9373	0
25/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2029 On 05-November-26			Bond Future	150.3350	150.3259	150.3350	150.3259	0
25/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2774.9900	2765.8500	2.7750	2.7659	0
25/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2029 On 04-February-27			Bond Future	153.1987	153.1894	153.1987	153.1894	0
25/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3478.7000	3469.4300	3.4787	3.4694	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2029 On 06-May-27			Bond Future	154.5402	154.5307	154.5402	154.5307	0
25/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1220.1900	1210.7400	1.2202	1.2107	0
25/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2030 On 07-May-26			Bond Future	8.3088	8.3796	101.2406	101.0196	144,193
25/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.0400	0.0200	0.0000	0.0000	1,000
25/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	3512.6300	3733.6100	3.5126	3.7336	0
25/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	15.1000	9.3500	0.0151	0.0094	1,000
25/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	1910.7100	2125.9600	1.9107	2.1260	0
25/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	79.7200	55.5800	0.0797	0.0556	0
25/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1305.5300	1502.3900	1.3055	1.5024	1,000
25/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	3326.6200	3112.5500	3.3266	3.1126	0
25/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	13.5200	20.4500	0.0135	0.0205	0
25/03/2026	2030 On 06-August-26			Bond Future	8.4009	8.4776	99.0712	98.8464	31,547
25/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	4.8600	3.1800	0.0049	0.0032	1,000
25/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	3576.2600	3799.3800	3.5763	3.7994	0
25/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	98.6000	75.8000	0.0986	0.0758	1,000
25/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	2151.5200	2353.5200	2.1515	2.3535	0
25/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	367.6400	306.1500	0.3676	0.3062	0
25/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1374.1000	1537.4100	1.3741	1.5374	1,000
25/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2602.1700	2420.8200	2.6022	2.4208	0
25/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	234.6600	278.1100	0.2347	0.2781	0
25/03/2026	2030 On 05-November-26			Bond Future	8.4722	8.5555	100.8891	100.6605	0
25/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	906.0300	804.9800	0.9060	0.8050	0
25/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1132.3600	1259.9100	1.1324	1.2599	0
25/03/2026	2030 On 04-February-27			Bond Future	8.5484	8.6396	98.7806	98.5478	0
25/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	300.5700	253.3900	0.3006	0.2534	0
25/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2184.9400	2370.5500	2.1849	2.3706	0
25/03/2026	2030 On 06-May-27			Bond Future	8.6689	8.7698	100.5964	100.3589	0
25/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	44.1000	33.3400	0.0441	0.0333	0
25/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	3414.8000	3641.6300	3.4148	3.6416	0
25/03/2026	2031 On 07-May-26			Bond Future	114.2052	114.1618	114.2052	114.1618	1,878
25/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	511.5500	485.1200	0.5116	0.4851	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	146.3600	163.2900	0.1464	0.1633	0
25/03/2026	2031 On 06-August-26			Bond Future	113.8923	113.8485	113.8923	113.8485	1,727
25/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	529.3400	508.3300	0.5293	0.5083	0
25/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	447.0900	469.8100	0.4471	0.4698	0
25/03/2026	2031 On 05-November-26			Bond Future	116.0083	115.9641	116.0083	115.9641	0
25/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4518.7300	4474.6200	4.5187	4.4746	0
25/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.4400	0.5100	0.0004	0.0005	0
25/03/2026	2031 On 04-February-27			Bond Future	115.7516	115.7076	115.7516	115.7076	0
25/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	491.4500	474.9200	0.4915	0.4749	0
25/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	919.8700	947.3600	0.9199	0.9474	0
25/03/2026	2031 On 06-May-27			Bond Future	117.9063	117.8608	117.9063	117.8608	0
25/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1355.3400	1323.6100	1.3553	1.3236	0
25/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	319.0900	332.8100	0.3191	0.3328	0
25/03/2026	2032 On 07-May-26		Call	Bond Future	362.7800	291.2300	0.3628	0.2912	0
25/03/2026	2032 On 07-May-26			Bond Future	8.6872	8.7516	98.9496	98.6618	166,688
25/03/2026	2032 On 07-May-26		Put	Bond Future	1413.1900	1629.3900	1.4132	1.6294	0
25/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	6250.8800	5965.7400	6.2509	5.9657	0
25/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	4.7900	7.4000	0.0048	0.0074	0
25/03/2026	2032 On 06-August-26			Bond Future	8.7658	8.8338	100.7480	100.4553	230
25/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	5758.1500	5489.9100	5.7582	5.4899	0
25/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	127.5500	152.0500	0.1276	0.1521	0
25/03/2026	2032 On 05-November-26			Bond Future	8.8378	8.9096	98.4368	98.1391	0
25/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2341.4600	2159.1200	2.3415	2.1591	0
25/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	1015.1800	1130.5600	1.0152	1.1306	0
25/03/2026	2032 On 04-February-27			Bond Future	8.9125	8.9888	100.2898	99.9865	0
25/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	845.8700	750.5300	0.8459	0.7505	0
25/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	2588.7100	2796.6600	2.5887	2.7967	0
25/03/2026	2032 On 06-May-27			Bond Future	9.0051	9.0864	97.9748	97.6654	0
25/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	178.6000	149.2800	0.1786	0.1493	0
25/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	4914.5100	5194.5400	4.9145	5.1945	0
25/03/2026	2033 On 07-May-26			Bond Future	140.7164	140.8555	140.7164	140.8555	8,692
25/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	5556.3800	5695.5300	5.5564	5.6955	0
25/03/2026	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
25/03/2026	2033 On 06-August-26			Bond Future	143.3088	143.4508	143.3088	143.4508	0
25/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	9058.8100	9200.7900	9.0588	9.2008	0
25/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2033 On 05-November-26			Bond Future	144.3884	144.5337	144.3884	144.5337	0
25/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	7128.3600	7273.6500	7.1284	7.2737	0
25/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2033 On 04-February-27			Bond Future	147.1388	147.2869	147.1388	147.2869	0
25/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	4428.7800	4576.9300	4.4288	4.5769	0
25/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2033 On 06-May-27			Bond Future	148.2623	148.4132	148.2623	148.4132	0
25/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	2947.6900	2796.8400	2.9477	2.7968	0
25/03/2026	2037 On 07-May-26			Bond Future	9.2821	9.3357	97.1074	96.7618	220,367
25/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	266.4900	207.4200	0.2665	0.2074	1,500
25/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	2113.9100	2400.4400	2.1139	2.4004	0
25/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	1850.1400	1628.3400	1.8501	1.6283	1,500
25/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	518.6900	642.4900	0.5187	0.6425	0
25/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	4922.7300	4601.8200	4.9227	4.6018	0
25/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	68.2800	92.9700	0.0683	0.0930	1,500
25/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	10005.0400	9660.3400	10.0050	9.6603	142
25/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	1.5800	2.4800	0.0016	0.0025	0
25/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	12025.6400	11680.1500	12.0256	11.6802	0
25/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.1400	0.2500	0.0001	0.0003	0
25/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	17559.7400	17214.1400	17.5597	17.2141	0
25/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
25/03/2026	2037 On 06-August-26			Bond Future	9.3597	9.4153	94.6123	94.2606	230
25/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	4644.7200	4372.5800	4.6447	4.3726	2,541
25/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	585.1900	664.7000	0.5852	0.6647	0
25/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	8189.0000	7867.4400	8.1890	7.8674	0
25/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	191.8800	221.9700	0.1919	0.2220	2,541
25/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	11322.4500	10979.2900	11.3225	10.9793	0
25/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	42.6300	51.1200	0.0426	0.0511	2,541
25/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	13437.9200	13089.2100	13.4379	13.0892	0
25/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	12.5900	15.5300	0.0126	0.0155	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	2037 On 05-November-26			Bond Future	9.4245	9.4823	96.3484	95.9906	0
25/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2310.4600	2131.2900	2.3105	2.1313	4,490
25/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	2090.4900	2269.0900	2.0905	2.2691	0
25/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	5652.6600	5378.7100	5.6527	5.3787	0
25/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	821.4900	905.3100	0.8215	0.9053	4,490
25/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	7568.1200	7266.1800	7.5681	7.2662	0
25/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	517.3600	573.1900	0.5174	0.5732	0
25/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	8603.1800	8289.1500	8.6032	8.2892	0
25/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	388.1200	431.8600	0.3881	0.4319	4,490
25/03/2026	2037 On 04-February-27			Bond Future	9.4913	9.5513	93.9040	93.5396	0
25/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	174.5900	147.0400	0.1746	0.1470	4,490
25/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	6877.0400	7213.8800	6.8770	7.2139	0
25/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	1770.0300	1619.6400	1.7700	1.6196	0
25/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	2882.6000	3096.6000	2.8826	3.0966	4,490
25/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2445.3000	2263.9000	2.4453	2.2639	0
25/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	2331.4700	2514.4600	2.3315	2.5145	0
25/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	3610.1200	3387.9400	3.6101	3.3879	0
25/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1696.0000	1838.2100	1.6960	1.8382	4,490
25/03/2026	2037 On 06-May-27			Bond Future	9.5730	9.6355	95.6299	95.2582	0
25/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	364.7600	317.7000	0.3648	0.3177	0
25/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	6540.4000	6865.0100	6.5404	6.8650	0
25/03/2026	2038 On 07-May-26			Bond Future	153.9171	153.5371	153.9171	153.5371	4,978
25/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	9387.0800	9007.0900	9.3871	9.0071	0
25/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2038 On 06-August-26			Bond Future	154.5584	154.1718	154.5584	154.1718	0
25/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	9838.3800	9451.7600	9.8384	9.4518	0
25/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2038 On 05-November-26			Bond Future	157.4298	157.0366	157.4298	157.0366	0
25/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	11119.7700	10726.6000	11.1198	10.7266	0
25/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2038 On 04-February-27			Bond Future	158.1893	157.7894	158.1893	157.7894	0
25/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	4359.2700	3959.4100	4.3593	3.9594	0
25/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2038 On 06-May-27			Bond Future	161.1348	160.7267	161.1348	160.7267	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	4965.1800	5373.2900	4.9652	5.3733	0
25/03/2026	2040 On 07-May-26		Call	Bond Future	598.5500	491.5000	0.5986	0.4915	0
25/03/2026	2040 On 07-May-26			Bond Future	9.5064	9.5599	98.6476	98.2546	55,698
25/03/2026	2040 On 07-May-26		Put	Bond Future	1951.0000	2236.9100	1.9510	2.2369	0
25/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	0.6400	0.3700	0.0006	0.0004	27,500
25/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	6620.8500	7013.5400	6.6209	7.0135	0
25/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	8269.0300	7883.5100	8.2690	7.8835	1,460
25/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	17.0000	24.4400	0.0170	0.0244	0
25/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	10915.4400	10524.0300	10.9154	10.5240	0
25/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	2.9200	4.4700	0.0029	0.0045	0
25/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	14221.5400	13828.6500	14.2215	13.8287	0
25/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0900	0.1600	0.0001	0.0002	0
25/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	14512.8900	14119.9800	14.5129	14.1200	0
25/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0600	0.1100	0.0001	0.0001	1,460
25/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	16285.5300	15892.5700	16.2855	15.8926	0
25/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
25/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	17343.8600	16950.9000	17.3439	16.9509	0
25/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
25/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	19026.1800	18633.2200	19.0262	18.6332	0
25/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2040 On 06-August-26			Bond Future	9.5828	9.6381	95.9298	95.5300	48,186
25/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	16503.5300	16105.5200	16.5035	16.1055	0
25/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	7.5500	9.4100	0.0076	0.0094	0
25/03/2026	2040 On 05-November-26			Bond Future	9.6472	9.7044	97.6902	97.2832	0
25/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	3682.7800	3439.9200	3.6828	3.4399	2,300
25/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	1833.4400	1997.4900	1.8334	1.9975	0
25/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	7656.8700	7326.4600	7.6569	7.3265	0
25/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	740.1600	816.6600	0.7402	0.8167	2,300
25/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	9825.4500	9469.0500	9.8255	9.4691	0
25/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	460.8700	511.3800	0.4609	0.5114	0
25/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	10961.5900	10592.3300	10.9616	10.5923	0
25/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	319.4800	357.1300	0.3195	0.3571	2,300
25/03/2026	2040 On 04-February-27			Bond Future	9.7133	9.7725	95.0206	94.6061	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	296.8000	253.5500	0.2968	0.2536	2,300
25/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	7179.3900	7550.6500	7.1794	7.5507	0
25/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	2570.2600	2373.7600	2.5703	2.3738	0
25/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	2874.5100	3092.5200	2.8745	3.0925	2,300
25/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	3684.9600	3446.3300	3.6850	3.4463	0
25/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	2180.7600	2356.6400	2.1808	2.3566	0
25/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	4826.2900	4554.7000	4.8263	4.5547	0
25/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1695.7700	1838.6900	1.6958	1.8387	2,300
25/03/2026	2040 On 06-May-27			Bond Future	9.7922	9.8536	96.7668	96.3442	0
25/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	520.0400	456.8000	0.5200	0.4568	0
25/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	7119.2200	7478.5500	7.1192	7.4786	0
25/03/2026	2043 On 07-May-26			Bond Future	119.1166	121.3756	119.1166	121.3756	0
25/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	7416.5833	9675.6200	7.4166	9.6756	0
25/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0033	0.0000	0.0000	0.0000	0
25/03/2026	2043 On 06-August-26			Bond Future	118.4639	120.7650	118.4639	120.7650	3,416
25/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	7594.6628	9886.2460	7.5947	9.8862	0
25/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	10.7928	1.2560	0.0108	0.0013	0
25/03/2026	2043 On 05-November-26			Bond Future	120.6649	123.0093	120.6649	123.0093	0
25/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	7858.6105	10175.8068	7.8586	10.1758	0
25/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	33.7205	6.5468	0.0337	0.0065	0
25/03/2026	2043 On 04-February-27			Bond Future	120.0579	122.4480	120.0579	122.4480	0
25/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	3291.1464	5174.9651	3.2911	5.1750	0
25/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	863.2364	356.9251	0.8632	0.3569	0
25/03/2026	2043 On 06-May-27			Bond Future	122.2925	124.7266	122.2925	124.7266	0
25/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	456.5109	1032.7217	0.4565	1.0327	0
25/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	5644.0509	3786.1317	5.6441	3.7861	0
25/03/2026	2044 On 07-May-26		Call	Bond Future	132.6000	102.8600	0.1326	0.1029	0
25/03/2026	2044 On 07-May-26			Bond Future	9.5430	9.5961	95.6994	95.2737	147,436
25/03/2026	2044 On 07-May-26		Put	Bond Future	4433.2200	4829.1700	4.4332	4.8292	0
25/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	3857.8600	3514.2800	3.8579	3.5143	0
25/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	291.2100	373.3200	0.2912	0.3733	15,000
25/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	15747.7000	15322.0600	15.7477	15.3221	0
25/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0700	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
25/03/2026	2044 On 06-August-26			Bond Future	9.6117	9.6666	93.0534	92.6202	4,100
25/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	462.3300	396.1600	0.4623	0.3962	0
25/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	5507.4700	5874.5600	5.5075	5.8746	7,000
25/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	843.8000	732.4100	0.8438	0.7324	0
25/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	3778.2400	4100.1100	3.7782	4.1001	7,000
25/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	2839.4500	2599.4300	2.8395	2.5994	0
25/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	1753.1900	1946.4300	1.7532	1.9464	14,500
25/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	18729.0500	18297.1200	18.7291	18.2971	0
25/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	5.1800	6.5100	0.0052	0.0065	0
25/03/2026	2044 On 05-November-26			Bond Future	9.6694	9.7260	94.7610	94.3201	0
25/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	12122.1900	11720.3400	12.1222	11.7203	0
25/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	334.2400	373.2300	0.3342	0.3732	0
25/03/2026	2044 On 04-February-27			Bond Future	9.7283	9.7866	92.1615	91.7124	0
25/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	5289.5600	4995.7300	5.2896	4.9957	0
25/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1896.9700	2052.2000	1.8970	2.0522	0
25/03/2026	2044 On 06-May-27			Bond Future	9.7980	9.8583	93.8551	93.3974	0
25/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	949.8300	850.0600	0.9498	0.8501	0
25/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	6676.5800	7034.5400	6.6766	7.0345	0
25/03/2026	2046 On 07-May-26			Bond Future	133.5818	133.3890	133.5818	133.3890	18,662
25/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	8631.8300	8439.0400	8.6318	8.4390	0
25/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2046 On 06-August-26			Bond Future	136.0428	135.8467	136.0428	135.8467	0
25/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	13662.7800	13466.7200	13.6628	13.4667	0
25/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2046 On 05-November-26			Bond Future	136.2432	136.0445	136.2432	136.0445	0
25/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	10763.1700	10564.4600	10.7632	10.5645	0
25/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2046 On 04-February-27			Bond Future	138.8385	138.6361	138.8385	138.6361	0
25/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	7748.4900	7546.0700	7.7485	7.5461	0
25/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2046 On 06-May-27			Bond Future	139.0481	138.8423	139.0481	138.8423	0
25/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	9941.9000	10147.6900	9.9419	10.1477	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	2050 On 07-May-26			Bond Future	136.8321	136.6079	136.8321	136.6079	17,225
25/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	12762.1100	12537.9100	12.7621	12.5379	0
25/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2050 On 06-August-26			Bond Future	136.9090	136.6809	136.9090	136.6809	0
25/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	13638.9500	13410.9400	13.6390	13.4109	0
25/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2050 On 05-November-26			Bond Future	139.4525	139.2205	139.4525	139.2205	0
25/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	15612.4800	15380.5100	15.6125	15.3805	0
25/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2050 On 04-February-27			Bond Future	139.6155	139.3802	139.6155	139.3802	0
25/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	7225.5300	6990.1500	7.2255	6.9902	0
25/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2050 On 06-May-27			Bond Future	142.2151	141.9748	142.2151	141.9748	0
25/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	8244.9400	8485.2400	8.2449	8.4852	0
25/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	AL37 On 07-May-26			Index Future	1245.7990	1242.6450	1245.7990	1,242.6450	0
25/03/2026	AL37 On 06-August-26			Index Future	1268.1990	1264.9890	1268.1990	1,264.9890	0
25/03/2026	AL37 On 05-November-26			Index Future	1291.7090	1288.4410	1291.7090	1,288.4410	0
25/03/2026	AL37 On 04-February-27			Index Future	1316.0210	1312.6910	1316.0210	1,312.6910	0
25/03/2026	AL37 On 06-May-27			Index Future	1340.2510	1336.8580	1340.2510	1,336.8580	0
25/03/2026	AL7T On 07-May-26			Index Future	1594.8880	1589.7230	1594.8880	1,589.7230	0
25/03/2026	AL7T On 06-August-26			Index Future	1623.5630	1618.3070	1623.5630	1,618.3070	0
25/03/2026	AL7T On 05-November-26			Index Future	1653.6620	1648.3100	1653.6620	1,648.3100	0
25/03/2026	AL7T On 04-February-27			Index Future	1684.7860	1679.3340	1684.7860	1,679.3340	0
25/03/2026	AL7T On 06-May-27			Index Future	1715.8060	1710.2510	1715.8060	1,710.2510	0
25/03/2026	ALBI On 07-May-26			Index Future	1354.2000	1349.5870	1354.2000	1,349.5870	77
25/03/2026	ALBI On 06-August-26			Index Future	1378.5480	1373.8530	1378.5480	1,373.8530	0
25/03/2026	ALBI On 05-November-26			Index Future	1404.1050	1399.3240	1404.1050	1,399.3240	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	ALBI On 04-February-27			Index Future	1430.5310	1425.6610	1430.5310	1,425.6610	0
25/03/2026	ALBI On 06-May-27			Index Future	1456.8700	1451.9080	1456.8700	1,451.9080	0
25/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	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
25/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	ES33 On 07-May-26			Bond Future	9.4490	9.5033	91.0087	90.7448	0
25/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	10128.1200	9864.2200	10.1281	9.8642	0
25/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	ES33 On 06-August-26			Bond Future	9.5434	9.6003	92.6853	92.4168	0
25/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	10816.6900	10548.1100	10.8167	10.5481	0
25/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	ES33 On 05-November-26			Bond Future	9.6359	9.6955	90.6141	90.3408	0
25/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	5285.6800	5012.3900	5.2857	5.0124	0
25/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	ES33 On 04-February-27			Bond Future	9.7350	9.7976	92.3403	92.0618	0
25/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	156.3000	434.7400	0.1563	0.4347	0
25/03/2026	ES33 On 06-May-27			Bond Future	9.8459	9.9118	90.2644	89.9803	0
25/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	4660.9000	4945.0100	4.6609	4.9450	0
25/03/2026	ES42 On 07-May-26			Bond Future	9.8771	9.9306	89.4389	89.0495	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	14797.5000	14408.0600	14.7975	14.4081	0
25/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	ES42 On 06-August-26			Bond Future	9.9527	10.0080	91.0867	90.6903	0
25/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	16612.3800	16216.0100	16.6124	16.2160	0
25/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	ES42 On 05-November-26			Bond Future	10.0240	10.0811	88.5150	88.1115	0
25/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	10550.1500	10146.7200	10.5502	10.1467	0
25/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	ES42 On 04-February-27			Bond Future	10.0959	10.1549	90.2012	89.7901	0
25/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	1341.3100	930.2000	1.3413	0.9302	0
25/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	ES42 On 06-May-27			Bond Future	10.1774	10.2386	87.6157	87.1963	0
25/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	6126.6900	6546.0100	6.1267	6.5460	0
25/03/2026	GOVI On 07-May-26			GOVI	1327.4390	1322.8180	1327.4390	1,322.8180	619
25/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1504390.0000	1458180.0000	150.4390	145.8180	0
25/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	GOVI On 06-August-26			GOVI	1351.3060	1346.6030	1351.3060	1,346.6030	0
25/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1623060.0000	1576030.0000	162.3060	157.6030	0
25/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	GOVI On 05-November-26			GOVI	1376.3570	1371.5690	1376.3570	1,371.5690	0
25/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	993570.0000	945690.0000	99.3570	94.5690	0
25/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	GOVI On 04-February-27			GOVI	1402.2620	1397.3840	1402.2620	1,397.3840	0
25/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	332620.0000	283840.0000	33.2620	28.3840	0
25/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	GOVI On 06-May-27			GOVI	1428.0800	1423.1100	1428.0800	1,423.1100	0
25/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	10800.0000	0.0000	1.0800	0.0000	0
25/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	38900.0000	0.0000	3.8900	0
25/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/03/2026	I258 On 07-May-26			Bond Future	126.1160	126.7466	126.1160	126.7466	0
25/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	12386.0406	13016.5803	12.3860	13.0166	0
25/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0006	0.0003	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
25/03/2026	I258 On 06-August-26			Bond Future	125.5923	126.2352	125.5923	126.2352	0
25/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	12646.4020	13287.9247	12.6464	13.2879	0
25/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	4.0820	2.7247	0.0041	0.0027	0
25/03/2026	I258 On 05-November-26			Bond Future	127.9257	128.5810	127.9257	128.5810	0
25/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	13004.4589	13652.6521	13.0045	13.6527	0
25/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	28.7389	21.6321	0.0287	0.0216	0
25/03/2026	I258 On 04-February-27			Bond Future	127.4572	128.1259	127.4572	128.1259	0
25/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	8947.2658	9551.1560	8.9473	9.5512	0
25/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	390.0658	325.2260	0.3901	0.3252	0
25/03/2026	I258 On 06-May-27			Bond Future	129.8295	130.5102	129.8295	130.5102	0
25/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	1448.9736	1659.1257	1.4490	1.6591	0
25/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	6399.4536	5928.9657	6.3995	5.9290	0
25/03/2026	IGOV On 07-May-26			Index Future	427.8730	428.0740	427.8730	428.0740	263
25/03/2026	IGOV On 06-August-26			Index Future	435.6710	435.8760	435.6710	435.8760	0
25/03/2026	IGOV On 05-November-26			Index Future	443.8500	444.0600	443.8500	444.0600	0
25/03/2026	IGOV On 04-February-27			Index Future	452.3050	452.5190	452.3050	452.5190	0
25/03/2026	IGOV On 06-May-27			Index Future	460.7320	460.9490	460.7320	460.9490	0
25/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
25/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
25/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	8.3720	0
25/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
25/03/2026	R033 On 07-May-26			Bond Future	8.7660	8.8353	107.4079	107.0421	9,549

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	8147.1500	7791.4700	8.1472	7.7915	0
25/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	27.4800	37.5600	0.0275	0.0376	0
25/03/2026	R033 On 06-August-26			Bond Future	8.8419	8.9147	109.3601	108.9879	223
25/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	7422.1600	7111.4800	7.4222	7.1115	0
25/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	516.3500	577.8500	0.5164	0.5779	0
25/03/2026	R033 On 05-November-26			Bond Future	8.9112	8.9879	106.3247	105.9460	0
25/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	3841.5800	3612.3400	3.8416	3.6123	0
25/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1793.8000	1943.2000	1.7938	1.9432	0
25/03/2026	R033 On 04-February-27			Bond Future	8.9825	9.0634	108.3261	107.9404	0
25/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	2099.0700	1944.2700	2.0991	1.9443	0
25/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	3703.9200	3934.8100	3.7039	3.9348	0
25/03/2026	R033 On 06-May-27			Bond Future	9.0692	9.1548	105.2763	104.8830	0
25/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	748.1800	670.1900	0.7482	0.6702	0
25/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	6165.3000	6480.6600	6.1653	6.4807	0
25/03/2026	R035 On 07-May-26			Bond Future	8.9985	9.0520	100.9970	100.6789	106,827
25/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	4.4500	2.8000	0.0045	0.0028	1,000
25/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	4350.8700	4667.3400	4.3509	4.6673	0
25/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	5.8000	3.7000	0.0058	0.0037	0
25/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	4226.1800	4542.2000	4.2262	4.5422	16,000
25/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	72.0000	52.1000	0.0720	0.0521	0
25/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	2795.3000	3093.5200	2.7953	3.0935	16,000
25/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	362.8300	288.8400	0.3628	0.2888	1,000
25/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	1617.0500	1861.1800	1.6171	1.8612	0
25/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	1673.3400	1470.5300	1.6733	1.4705	0
25/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	481.0100	596.3200	0.4810	0.5963	1,000
25/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	3833.8700	3549.9600	3.8339	3.5500	250
25/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	101.7600	135.9700	0.1018	0.1360	0
25/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	3939.8200	3653.8200	3.9398	3.6538	200
25/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	94.3200	126.4400	0.0943	0.1264	0
25/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	4206.1900	3915.4900	4.2062	3.9155	350
25/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	77.9900	105.4100	0.0780	0.1054	0
25/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	6529.3100	6217.7000	6.5293	6.2177	0
25/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	14.7400	21.2500	0.0147	0.0213	250
25/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	6637.2800	6325.2400	6.6373	6.3252	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	13.6400	19.7200	0.0136	0.0197	200
25/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	6906.8000	6593.8000	6.9068	6.5938	0
25/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	11.2300	16.3500	0.0112	0.0164	350
25/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	9192.8900	8875.6800	9.1929	8.8757	0
25/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	1.6100	2.5200	0.0016	0.0025	250
25/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	9297.6300	8980.3300	9.2976	8.9803	0
25/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	1.4200	2.2400	0.0014	0.0022	200
25/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	9558.8800	9241.3800	9.5589	9.2414	0
25/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	1.0400	1.6600	0.0010	0.0017	350
25/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	10337.1000	10019.2400	10.3371	10.0192	0
25/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.4000	0.6600	0.0004	0.0007	0
25/03/2026	R035 On 06-August-26			Bond Future	9.0691	9.1248	102.8326	102.5090	100
25/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	1.8800	1.3200	0.0019	0.0013	5,000
25/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	8403.2100	8726.2800	8.4032	8.7263	0
25/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	7.0400	5.0900	0.0070	0.0051	0
25/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	7125.0400	7446.7200	7.1250	7.4467	0
25/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	9.5800	6.9900	0.0096	0.0070	5,000
25/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	6809.8400	7130.8800	6.8098	7.1309	0
25/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	90.3200	71.6400	0.0903	0.0716	1,000
25/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	4762.1800	5067.1300	4.7622	5.0671	0
25/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	120.2400	96.5800	0.1202	0.0966	0
25/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	4483.7900	4783.7600	4.4838	4.7838	5,000
25/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	597.1300	515.5200	0.5971	0.5155	350
25/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	2715.6200	2957.6400	2.7156	2.9576	0
25/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	769.5800	672.1700	0.7696	0.6722	1,000
25/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	2410.9800	2637.2000	2.4110	2.6372	0
25/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	1769.2400	1604.6000	1.7692	1.6046	200
25/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	1415.3600	1574.3500	1.4154	1.5744	0
25/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	2058.1600	1879.0500	2.0582	1.8791	0
25/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	1242.3000	1386.8200	1.2423	1.3868	350
25/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	2095.5800	1914.7200	2.0956	1.9147	250
25/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	1222.1800	1364.9500	1.2222	1.3650	0
25/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	2768.9600	2560.5200	2.7690	2.5605	0
25/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	923.9100	1039.1000	0.9239	1.0391	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
25/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	3811.5100	3571.1100	3.8115	3.5711	0
25/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	616.0000	699.2300	0.6160	0.6992	200
25/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	4176.9200	3927.6100	4.1769	3.9276	0
25/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	536.7200	611.0400	0.5367	0.6110	350
25/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	4223.2200	3972.8600	4.2232	3.9729	0
25/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	527.6200	600.8900	0.5276	0.6009	250
25/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	6192.2600	5908.8100	6.1923	5.9088	0
25/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	261.2400	301.4200	0.2612	0.3014	200
25/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	6636.8400	6348.3400	6.6368	6.3483	0
25/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	224.3500	259.4800	0.2244	0.2595	250
25/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	10783.1800	10466.0700	10.7832	10.4661	0
25/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	31.3300	37.8500	0.0313	0.0379	0
25/03/2026	R035 On 05-November-26			Bond Future	9.1365	9.1946	100.2177	99.8885	210
25/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	46.5700	37.1800	0.0466	0.0372	600
25/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	6969.9800	7289.8500	6.9700	7.2899	0
25/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	401.0800	346.6100	0.4011	0.3466	0
25/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	4282.6100	4557.4000	4.2826	4.5574	600
25/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1016.1700	910.7800	1.0162	0.9108	200
25/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	2951.7700	3175.6400	2.9518	3.1756	0
25/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1463.8600	1330.7600	1.4639	1.3308	0
25/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	2415.6200	2611.7800	2.4156	2.6118	600
25/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2538.3000	2355.4600	2.5383	2.3555	0
25/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1615.5800	1762.0000	1.6156	1.7620	200
25/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	4538.7200	4297.9200	4.5387	4.2979	0
25/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	862.2600	950.7200	0.8623	0.9507	200
25/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	5553.7700	5293.6400	5.5538	5.2936	0
25/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	644.5200	713.6500	0.6445	0.7137	0
25/03/2026	R035 On 04-February-27			Bond Future	9.2068	9.2675	102.1041	101.7688	0
25/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	32.2100	26.0000	0.0322	0.0260	3,000
25/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	8846.9400	9176.1000	8.8469	9.1761	0
25/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	232.2300	199.0700	0.2322	0.1991	3,000
25/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	6013.3700	6315.5800	6.0134	6.3156	0
25/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1276.1200	1161.2200	1.2761	1.1612	0
25/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	3276.4200	3496.8900	3.2764	3.4969	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
25/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	1722.4600	1583.6700	1.7225	1.5837	0
25/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	2763.2100	2959.7900	2.7632	2.9598	0
25/03/2026	R035 On 06-May-27			Bond Future	9.2836	9.3472	99.4789	99.1368	0
25/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	300.7000	260.7100	0.3007	0.2607	0
25/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	6081.6500	6383.6900	6.0817	6.3837	0
25/03/2026	R038 On 07-May-26			Bond Future	9.3609	9.4145	111.9477	111.5413	4,641
25/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	14098.6400	13692.3700	14.0986	13.6924	0
25/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.1500	0.2600	0.0002	0.0003	0
25/03/2026	R038 On 06-August-26			Bond Future	9.4370	9.4926	113.9824	113.5688	0
25/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	15644.8200	15235.5500	15.6448	15.2356	0
25/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	19.3300	23.6300	0.0193	0.0236	0
25/03/2026	R038 On 05-November-26			Bond Future	9.5077	9.5654	110.5906	110.1699	0
25/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	8840.2400	8475.2800	8.8402	8.4753	0
25/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	455.5200	511.3500	0.4555	0.5114	0
25/03/2026	R038 On 04-February-27			Bond Future	9.5795	9.6394	112.6724	112.2438	0
25/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	2939.2000	2725.5600	2.9392	2.7256	0
25/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	2792.2100	3007.1700	2.7922	3.0072	0
25/03/2026	R038 On 06-May-27			Bond Future	9.6613	9.7238	109.2612	108.8242	0
25/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	433.4600	376.5000	0.4335	0.3765	0
25/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	7402.7100	7782.7700	7.4027	7.7828	0
25/03/2026	R053 On 07-May-26			Bond Future	9.4219	9.4746	122.7256	122.1226	77,719
25/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	21950.5900	21347.6700	21.9506	21.3477	0
25/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.1300	0.2200	0.0001	0.0002	0
25/03/2026	R053 On 06-August-26			Bond Future	9.4783	9.5325	124.9562	124.3426	0
25/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	3.2800	2.3300	0.0033	0.0023	530
25/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	17548.2900	18160.9300	17.5483	18.1609	0
25/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	83.9000	64.8900	0.0839	0.0649	0
25/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	10799.4900	11394.0700	10.7995	11.3941	0
25/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1266.2700	1108.2400	1.2663	1.1082	530
25/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	5694.6700	6150.2300	5.6947	6.1502	530
25/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	3838.2500	3502.0400	3.8383	3.5020	0
25/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	2469.1700	2746.5500	2.4692	2.7466	530
25/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	25855.2400	25244.1700	25.8552	25.2442	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	10.3700	12.8900	0.0104	0.0129	0
25/03/2026	R053 On 05-November-26			Bond Future	9.5297	9.5856	121.3876	120.7631	0
25/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	17106.4100	16538.3200	17.1064	16.5383	0
25/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	494.5700	550.9500	0.4946	0.5510	0
25/03/2026	R053 On 04-February-27			Bond Future	9.5812	9.6387	123.6725	123.0364	0
25/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	7373.9800	6967.8100	7.3740	6.9678	0
25/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	2974.7100	3204.6200	2.9747	3.2046	0
25/03/2026	R053 On 06-May-27			Bond Future	9.6386	9.6980	120.0857	119.4372	0
25/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	1435.7900	1290.9700	1.4358	1.2910	0
25/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	9788.5500	10292.1800	9.7886	10.2922	0
25/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
25/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	54.1300	54.7500	0.0541	0.0548	0
25/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	54.1300	54.7500	0.0541	0.0548	0
25/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
25/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	65.1600	65.4000	0.0652	0.0654	0
25/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	65.1600	65.4000	0.0652	0.0654	0
25/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
25/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	41.8200	41.9100	0.0418	0.0419	0
25/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	41.8200	41.9100	0.0418	0.0419	0
25/03/2026	R202 On 07-May-26			Bond Future	292.9051	295.4284	292.9051	295.4284	772
25/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	15355.1300	17878.3500	15.3551	17.8784	0
25/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	R202 On 06-August-26			Bond Future	292.8978	295.4681	292.8978	295.4681	253
25/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	14037.7800	16608.1200	14.0378	16.6081	0
25/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	R202 On 05-November-26			Bond Future	298.3391	300.9582	298.3391	300.9582	0
25/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	17879.1300	20498.2200	17.8791	20.4982	0
25/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	R202 On 04-February-27			Bond Future	298.5116	301.1823	298.5116	301.1823	0
25/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	3781.5500	6452.3300	3.7816	6.4523	0
25/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	R202 On 06-May-27			Bond Future	304.0699	306.7889	304.0699	306.7889	0
25/03/2026	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
25/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	2920.0600	201.0800	2.9201	0.2011	0
25/03/2026	R209 On 07-May-26			Bond Future	9.1371	9.1903	82.1718	81.8729	45,933
25/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	10002.2000	9703.3900	10.0022	9.7034	0
25/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.2100	0.3500	0.0002	0.0004	0
25/03/2026	R209 On 06-August-26			Bond Future	9.2044	9.2596	83.6653	83.3611	770
25/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	11015.4500	10714.9700	11.0155	10.7150	0
25/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	16.6500	20.3500	0.0167	0.0204	0
25/03/2026	R209 On 05-November-26			Bond Future	9.2663	9.3235	82.0491	81.7397	0
25/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	5936.5300	5679.8400	5.9365	5.6798	0
25/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	474.4800	527.2600	0.4745	0.5273	0
25/03/2026	R209 On 04-February-27			Bond Future	9.3291	9.3886	83.5935	83.2783	0
25/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	68.4600	56.5900	0.0685	0.0566	3,237
25/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	7358.6700	7662.0800	7.3587	7.6621	0
25/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1118.0400	1013.3200	1.1180	1.0133	0
25/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	3109.7400	3320.3000	3.1097	3.3203	3,237
25/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	1968.6800	1820.4100	1.9687	1.8204	0
25/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	2230.1700	2397.1800	2.2302	2.3972	0
25/03/2026	R209 On 06-May-27			Bond Future	9.4017	9.4637	81.9800	81.6585	0
25/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	209.2700	180.3400	0.2093	0.1803	4,620
25/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	6493.3700	6785.9200	6.4934	6.7859	0
25/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	339.3500	296.9800	0.3394	0.2970	0
25/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	5714.7700	5993.8800	5.7148	5.9939	0
25/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2121.5900	1972.0400	2.1216	1.9720	0
25/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	2548.3900	2720.3200	2.5484	2.7203	4,620
25/03/2026	R210 On 07-May-26			Bond Future	261.3448	261.0673	261.3448	261.0673	1,096
25/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5944.7600	5667.2500	5.9448	5.6673	0
25/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	R210 On 06-August-26			Bond Future	266.1596	265.8774	266.1596	265.8774	0
25/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	6319.5800	6037.3900	6.3196	6.0374	0
25/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	R210 On 05-November-26			Bond Future	267.5766	267.2907	267.5766	267.2907	0
25/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	14246.6300	13960.7400	14.2466	13.9607	0
25/03/2026	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
25/03/2026	R210 On 04-February-27			Bond Future	272.6737	272.3825	272.6737	272.3825	0
25/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	6643.6500	6352.4600	6.6437	6.3525	0
25/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	R210 On 06-May-27			Bond Future	274.1505	273.8542	274.1505	273.8542	0
25/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	3020.4700	2724.2000	3.0205	2.7242	0
25/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	R213 On 07-May-26			Bond Future	8.5168	8.5916	95.4941	95.2152	81,469
25/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	4657.0700	4382.6400	4.6571	4.3826	0
25/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	7.7100	12.2400	0.0077	0.0122	0
25/03/2026	R213 On 06-August-26			Bond Future	8.5941	8.6738	97.2298	96.9459	0
25/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	3988.2000	3740.6900	3.9882	3.7407	0
25/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	174.5600	210.8900	0.1746	0.2109	0
25/03/2026	R213 On 05-November-26			Bond Future	8.6694	8.7544	95.4630	95.1743	0
25/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1422.3500	1274.2800	1.4224	1.2743	0
25/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1148.6800	1289.3000	1.1487	1.2893	0
25/03/2026	R213 On 04-February-27			Bond Future	8.7503	8.8415	97.2599	96.9658	0
25/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	498.8000	426.1400	0.4988	0.4261	0
25/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	2495.7600	2717.1700	2.4958	2.7172	0
25/03/2026	R213 On 06-May-27			Bond Future	8.8457	8.9440	95.4973	95.1973	0
25/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	95.3900	74.7600	0.0954	0.0748	0
25/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	4130.3400	4409.6600	4.1303	4.4097	0
25/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	454.5300	385.8800	0.4545	0.3859	2,830
25/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	2675.2300	2906.5300	2.6752	2.9065	0
25/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2271.1800	2088.5900	2.2712	2.0886	0
25/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1044.4400	1161.8000	1.0444	1.1618	2,830
25/03/2026	R214 On 07-May-26			Bond Future	9.4699	9.5228	77.8827	77.5382	38,818
25/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	11939.4100	11595.0300	11.9394	11.5950	0
25/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.1500	0.2500	0.0002	0.0003	0
25/03/2026	R214 On 06-August-26			Bond Future	9.5328	9.5874	79.2983	78.9476	0
25/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	13683.7400	13335.7300	13.6837	13.3357	0
25/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	11.3000	13.9100	0.0113	0.0139	0
25/03/2026	R214 On 05-November-26			Bond Future	9.5928	9.6490	77.4562	77.0994	0
25/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	8521.7800	8210.0600	8.5218	8.2101	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	416.6600	461.7300	0.4167	0.4617	0
25/03/2026	R214 On 04-February-27			Bond Future	9.6543	9.7123	78.9142	78.5507	0
25/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	3512.9400	3300.5600	3.5129	3.3006	0
25/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1990.2400	2141.3000	1.9902	2.1413	0
25/03/2026	R214 On 06-May-27			Bond Future	9.7192	9.7791	77.0675	76.6971	0
25/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	534.7400	472.2400	0.5347	0.4722	0
25/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	5997.8200	6305.7900	5.9978	6.3058	0
25/03/2026	R248 On 07-May-26			Bond Future	9.5081	9.5608	94.7906	94.3377	276,789
25/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,620
25/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	11424.8400	11877.7500	11.4248	11.8778	0
25/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	1.5300	0.9200	0.0015	0.0009	1,620
25/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	7409.3600	7861.6600	7.4094	7.8617	0
25/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	267.3800	205.6900	0.2674	0.2057	0
25/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	3166.8700	3558.0900	3.1669	3.5581	0
25/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	285.4800	220.4500	0.2855	0.2205	0
25/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	3094.4700	3482.3500	3.0945	3.4824	0
25/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	16310.4100	15857.5900	16.3104	15.8576	0
25/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.1200	0.2100	0.0001	0.0002	0
25/03/2026	R248 On 06-August-26			Bond Future	9.5670	9.6213	96.5135	96.0525	0
25/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	751.6300	661.4000	0.7516	0.6614	0
25/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	5791.2600	6161.9600	5.7913	6.1620	1,762
25/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	4741.2700	4422.4400	4.7413	4.4224	0
25/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	1167.1900	1309.2900	1.1672	1.3093	1,762
25/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	19671.2300	19212.0200	19.6712	19.2120	0
25/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	6.9800	8.7000	0.0070	0.0087	0
25/03/2026	R248 On 05-November-26			Bond Future	9.6228	9.6787	93.8461	93.3770	0
25/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	12980.5600	12552.7500	12.9806	12.5528	0
25/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	359.2500	400.5500	0.3593	0.4006	0
25/03/2026	R248 On 04-February-27			Bond Future	9.6799	9.7375	95.6125	95.1347	0
25/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	5541.9600	5231.9000	5.5420	5.2319	0
25/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	2069.6400	2237.4400	2.0696	2.2374	0
25/03/2026	R248 On 06-May-27			Bond Future	9.7397	9.7991	92.9313	92.4441	0
25/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	1066.4500	956.2400	1.0665	0.9562	0
25/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	7034.9300	7411.9000	7.0349	7.4119	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	R2R9 On 07-May-26			Bond Future	9.4401	9.4935	104.3168	103.9154	0
25/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	93467.1200	93065.6600	93.4671	93.0657	0
25/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	R2R9 On 06-August-26			Bond Future	9.5142	9.5696	106.2129	105.8043	0
25/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	93093.3600	92684.8400	93.0934	92.6848	0
25/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	R2R9 On 05-November-26			Bond Future	9.5831	9.6405	103.1827	102.7670	0
25/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	92212.6800	91796.9700	92.2127	91.7970	0
25/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	R2R9 On 04-February-27			Bond Future	9.6530	9.7125	105.1249	104.7016	0
25/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	3369.0900	3116.4200	3.3691	3.1164	0
25/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1696.6900	1867.4000	1.6967	1.8674	0
25/03/2026	R2R9 On 06-May-27			Bond Future	9.7322	9.7940	102.0794	101.6476	0
25/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	681.7600	607.1200	0.6818	0.6071	0
25/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7287.8900	7645.0200	7.2879	7.6450	0
25/03/2026	R4R2 On 07-May-26			Bond Future	9.5384	9.5916	105.8914	105.4463	10,039
25/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	94802.2800	94357.2300	94.8023	94.3572	0
25/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	R4R2 On 06-August-26			Bond Future	9.6089	9.6640	107.8160	107.3631	0
25/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	94398.7400	93945.8300	94.3987	93.9458	0
25/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	R4R2 On 05-November-26			Bond Future	9.6744	9.7312	104.6893	104.2284	0
25/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	93466.7000	93005.8300	93.4667	93.0058	0
25/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2026	R4R2 On 04-February-27			Bond Future	9.7405	9.7993	106.6599	106.1904	0
25/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	4520.2700	4208.8900	4.5203	4.2089	0
25/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1468.7500	1626.8400	1.4688	1.6268	0
25/03/2026	R4R2 On 06-May-27			Bond Future	9.8146	9.8755	103.5164	103.0377	0
25/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	899.7100	805.2700	0.8997	0.8053	0
25/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7627.6400	8011.9000	7.6276	8.0119	0
25/03/2026	RR87 On 07-May-26			Bond Future	7.2761	7.3878	102.7613	102.6983	0
25/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	1.9701	0.6587	0.0020	0.0007	0
25/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	265.3601	327.0387	0.2654	0.3270	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	RR87 On 06-August-26			Bond Future	7.2187	7.4078	100.8862	100.8195	0
25/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	4.3423	1.5741	0.0043	0.0016	0
25/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	247.9823	311.9241	0.2480	0.3119	0
25/03/2026	RR87 On 05-November-26			Bond Future	6.6091	7.1992	102.7373	102.6697	0
25/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0563	0.0006	0.0001	0.0000	0
25/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	153.6763	221.1806	0.1537	0.2212	0
25/03/2026	RR88 On 07-May-26			Bond Future	7.4981	7.5763	105.3753	105.2575	0
25/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	1.6444	0.7989	0.0016	0.0008	0
25/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1000.2144	1117.2089	1.0002	1.1172	0
25/03/2026	RR88 On 06-August-26			Bond Future	7.5424	7.6361	104.4418	104.3299	0
25/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	24.9498	17.2164	0.0249	0.0172	0
25/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	929.8998	1034.1264	0.9299	1.0341	0
25/03/2026	RR88 On 05-November-26			Bond Future	7.5448	7.6603	105.7226	105.6024	0
25/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	32.5050	22.3206	0.0325	0.0223	0
25/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	906.9250	1016.9306	0.9069	1.0169	0
25/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0