



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
30/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	2029 On 07-May-26			Bond Future	145.9263	146.1391	145.9263	146.1391	4,557
30/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4106.2700	4319.0700	4.1063	4.3191	0
30/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2029 On 06-August-26			Bond Future	148.6100	148.8266	148.6100	148.8266	0
30/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4509.9500	4726.6300	4.5100	4.7266	0
30/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2029 On 05-November-26			Bond Future	149.8948	150.1163	149.8948	150.1163	0
30/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2334.8000	2556.3100	2.3348	2.5563	0
30/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2029 On 04-February-27			Bond Future	152.7568	152.9826	152.7568	152.9826	0
30/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3036.7600	3262.5600	3.0368	3.2626	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2029 On 06-May-27			Bond Future	154.1279	154.3662	154.1279	154.3662	0
30/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	807.8700	1046.2400	0.8079	1.0462	0
30/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2030 On 07-May-26			Bond Future	8.4959	8.4712	100.6575	100.7343	146,685
30/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.1000	0.2200	0.0001	0.0002	1,000
30/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	4095.8300	4019.1300	4.0958	4.0191	0
30/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	4.9500	7.8600	0.0050	0.0079	1,000
30/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	2483.7000	2409.7900	2.4837	2.4098	0
30/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	25.9800	36.1200	0.0260	0.0361	0
30/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1834.9300	1768.2500	1.8349	1.7683	1,000
30/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	2776.3200	2856.8100	2.7763	2.8568	0
30/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	46.3600	50.0300	0.0464	0.0500	0
30/03/2026	2030 On 06-August-26			Bond Future	8.6052	8.5783	98.4742	98.5524	31,547
30/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	30.1900	35.1400	0.0302	0.0351	1,000
30/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	4198.6300	4125.3800	4.1986	4.1254	0
30/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	118.4900	132.7500	0.1185	0.1328	1,000
30/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	2768.4500	2704.5100	2.7685	2.7045	0
30/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	311.0800	338.5300	0.3111	0.3385	0
30/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1914.5800	1863.8300	1.9146	1.8638	1,000
30/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2231.4400	2300.1400	2.2314	2.3001	0
30/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	460.9700	451.4700	0.4610	0.4515	0
30/03/2026	2030 On 05-November-26			Bond Future	8.6928	8.6636	100.2848	100.3645	0
30/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	790.6800	830.0800	0.7907	0.8301	0
30/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1621.3200	1580.9400	1.6213	1.5809	0
30/03/2026	2030 On 04-February-27			Bond Future	8.7884	8.7564	98.1694	98.2507	0
30/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	338.3800	359.6300	0.3384	0.3596	0
30/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2833.9600	2773.9100	2.8340	2.7739	0
30/03/2026	2030 On 06-May-27			Bond Future	8.9207	8.8854	100.0047	100.0874	0
30/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	199.4500	212.4800	0.1995	0.2125	0
30/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	4161.9400	4092.2500	4.1619	4.0923	0
30/03/2026	2031 On 07-May-26			Bond Future	114.0322	114.4517	114.0322	114.4517	1,878
30/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	521.0900	807.5400	0.5211	0.8075	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	328.9100	195.8300	0.3289	0.1958	0
30/03/2026	2031 On 06-August-26			Bond Future	113.7124	114.1396	113.7124	114.1396	1,727
30/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	667.2500	901.2900	0.6673	0.9013	0
30/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	764.8400	571.7000	0.7648	0.5717	0
30/03/2026	2031 On 05-November-26			Bond Future	115.8293	116.2647	115.8293	116.2647	0
30/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4356.8600	4785.3000	4.3569	4.7853	0
30/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	17.5300	10.6500	0.0175	0.0107	0
30/03/2026	2031 On 04-February-27			Bond Future	115.5656	116.0184	115.5656	116.0184	0
30/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	717.0700	922.2000	0.7171	0.9222	0
30/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	1331.4500	1083.8200	1.3315	1.0838	0
30/03/2026	2031 On 06-May-27			Bond Future	117.7523	118.2135	117.7523	118.2135	0
30/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1545.9500	1857.4900	1.5460	1.8575	0
30/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	663.6300	513.9700	0.6636	0.5140	0
30/03/2026	2032 On 07-May-26		Call	Bond Future	379.5500	458.3100	0.3796	0.4583	0
30/03/2026	2032 On 07-May-26			Bond Future	8.9038	8.8638	97.9857	98.1628	166,642
30/03/2026	2032 On 07-May-26		Put	Bond Future	2393.8600	2295.5600	2.3939	2.2956	0
30/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	5325.8800	5505.8900	5.3259	5.5059	0
30/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	43.6900	46.6400	0.0437	0.0466	0
30/03/2026	2032 On 06-August-26			Bond Future	8.9955	8.9532	99.7634	99.9437	230
30/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	5060.6500	5226.3400	5.0607	5.2263	0
30/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	414.6400	400.0900	0.4146	0.4001	0
30/03/2026	2032 On 05-November-26			Bond Future	9.0800	9.0352	97.4379	97.6215	0
30/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2191.0400	2304.5100	2.1910	2.3045	0
30/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	1863.7300	1793.5400	1.8637	1.7935	0
30/03/2026	2032 On 04-February-27			Bond Future	9.1684	9.1209	99.2763	99.4635	0
30/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	1010.9200	1079.2200	1.0109	1.0792	0
30/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	3767.2100	3648.3200	3.7672	3.6483	0
30/03/2026	2032 On 06-May-27			Bond Future	9.2694	9.2188	96.9729	97.1635	0
30/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	499.4100	538.0800	0.4994	0.5381	0
30/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	6237.2100	6085.2800	6.2372	6.0853	0
30/03/2026	2033 On 07-May-26			Bond Future	140.1843	140.7183	140.1843	140.7183	9,818
30/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	5024.3100	5558.3100	5.0243	5.5583	0
30/03/2026	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
30/03/2026	2033 On 06-August-26			Bond Future	142.7624	143.3062	142.7624	143.3062	0
30/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	8512.4100	9056.1800	8.5124	9.0562	0
30/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2033 On 05-November-26			Bond Future	143.8369	144.3913	143.8369	144.3913	0
30/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	6576.9400	7131.2700	6.5769	7.1313	0
30/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2033 On 04-February-27			Bond Future	146.5832	147.1482	146.5832	147.1482	0
30/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	3873.2300	4438.1700	3.8732	4.4382	0
30/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2033 On 06-May-27			Bond Future	147.7331	148.3162	147.7331	148.3162	0
30/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	3476.8800	2893.7600	3.4769	2.8938	0
30/03/2026	2037 On 07-May-26			Bond Future	9.5890	9.4934	95.1507	95.7546	220,632
30/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	184.9000	301.3600	0.1849	0.3014	1,500
30/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	3989.0000	3501.5300	3.9890	3.5015	0
30/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	1070.4300	1406.7600	1.0704	1.4068	1,500
30/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	1695.6600	1428.0600	1.6957	1.4281	0
30/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	3385.3300	3910.7900	3.3853	3.9108	0
30/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	487.5600	409.0900	0.4876	0.4091	1,500
30/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	8104.8200	8702.8300	8.1048	8.7028	142
30/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	58.0400	52.1200	0.0580	0.0521	0
30/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	10091.2000	10693.6900	10.0912	10.6937	0
30/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	22.3800	20.9400	0.0224	0.0209	0
30/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	15603.3000	16207.2500	15.6033	16.2073	0
30/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.2400	0.2600	0.0002	0.0003	142
30/03/2026	2037 On 06-August-26			Bond Future	9.6793	9.5799	92.6170	93.2318	230
30/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	3720.4100	4151.5400	3.7204	4.1515	2,541
30/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	1656.1900	1472.4900	1.6562	1.4725	0
30/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	6780.8500	7308.6000	6.7809	7.3086	0
30/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	779.0400	691.9600	0.7790	0.6920	2,541
30/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	9687.4300	10258.5800	9.6874	10.2586	0
30/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	402.9200	359.2400	0.4029	0.3592	2,541
30/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	11635.3300	12226.7700	11.6353	12.2268	0
30/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	205.3100	181.9200	0.2053	0.1819	0

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30/03/2026	2037 On 05-November-26			Bond Future	9.7558	9.6525	94.3199	94.9462	0
30/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2160.6700	2453.8900	2.1607	2.4539	4,490
30/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	3969.1900	3636.1000	3.9692	3.6361	0
30/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	4884.5400	5320.4400	4.8845	5.3204	0
30/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	2081.8600	1891.4500	2.0819	1.8915	4,490
30/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	6543.8600	7029.7700	6.5439	7.0298	0
30/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	1521.5900	1381.1900	1.5216	1.3812	0
30/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	7473.3900	7980.8400	7.4734	7.9808	0
30/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	1286.8200	1167.9600	1.2868	1.1680	4,490
30/03/2026	2037 On 04-February-27			Bond Future	9.8351	9.7276	91.8415	92.4797	0
30/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	746.1200	873.3600	0.7461	0.8734	4,490
30/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	9511.0400	9000.0900	9.5110	9.0001	0
30/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	2030.8100	2292.5800	2.0308	2.2926	0
30/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	5205.8500	4829.4300	5.2059	4.8294	4,490
30/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2544.9900	2844.2500	2.5450	2.8443	0
30/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	4493.6300	4154.7000	4.4936	4.1547	0
30/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	3466.8100	3820.1200	3.4668	3.8201	0
30/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	3615.1600	3330.2800	3.6152	3.3303	4,490
30/03/2026	2037 On 06-May-27			Bond Future	9.9258	9.8140	93.5583	94.2083	0
30/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	1051.8900	1205.9200	1.0519	1.2059	0
30/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	9299.1400	8803.1900	9.2991	8.8032	0
30/03/2026	2038 On 07-May-26			Bond Future	153.0035	154.3048	153.0035	154.3048	4,978
30/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	8473.4700	9774.8300	8.4735	9.7748	0
30/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2038 On 06-August-26			Bond Future	153.6230	154.9482	153.6230	154.9482	0
30/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	8902.9900	10228.1700	8.9030	10.2282	0
30/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2038 On 05-November-26			Bond Future	156.4829	157.8328	156.4829	157.8328	0
30/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	10172.9400	11522.8400	10.1729	11.5228	0
30/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2038 On 04-February-27			Bond Future	157.2233	158.6074	157.2233	158.6074	0
30/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	3393.3100	4777.4000	3.3933	4.7774	0
30/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2038 On 06-May-27			Bond Future	160.1987	161.6090	160.1987	161.6090	0

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30/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	5901.2600	4491.0300	5.9013	4.4910	0
30/03/2026	2040 On 07-May-26		Call	Bond Future	596.0900	926.4100	0.5961	0.9264	0
30/03/2026	2040 On 07-May-26			Bond Future	9.8638	9.7175	96.0636	97.1094	55,752
30/03/2026	2040 On 07-May-26		Put	Bond Future	4532.5200	3817.0500	4.5325	3.8171	0
30/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	12.3400	35.1400	0.0123	0.0351	27,500
30/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	9216.5300	8193.5400	9.2165	8.1935	0
30/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	5923.4600	6902.7300	5.9235	6.9027	1,460
30/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	255.4100	188.8900	0.2554	0.1889	0
30/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	8426.0300	9448.2500	8.4260	9.4483	0
30/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	97.4900	73.9200	0.0975	0.0739	0
30/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	11660.9800	12701.7900	11.6610	12.7018	0
30/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	23.5100	18.5300	0.0235	0.0185	0
30/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	11948.6000	12990.2300	11.9486	12.9902	0
30/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	19.7500	15.5900	0.0198	0.0156	1,460
30/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	13707.8500	14752.3900	13.7079	14.7524	0
30/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	6.3100	5.0600	0.0063	0.0051	0
30/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	14762.8600	15808.0900	14.7629	15.8081	0
30/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	2.9800	2.4200	0.0030	0.0024	1,460
30/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	16443.0100	17488.6700	16.4430	17.4887	0
30/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.8100	0.6800	0.0008	0.0007	0
30/03/2026	2040 On 06-August-26			Bond Future	9.9537	9.8019	93.2957	94.3605	47,936
30/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	14047.2700	15076.5900	14.0473	15.0766	0
30/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	185.4000	149.9600	0.1854	0.1500	0
30/03/2026	2040 On 05-November-26			Bond Future	10.0303	9.8733	95.0112	96.0957	0
30/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	3146.3200	3718.9300	3.1463	3.7189	2,300
30/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	3975.9000	3464.0800	3.9759	3.4641	0
30/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	6401.7000	7188.7500	6.4017	7.1888	0
30/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	2163.9100	1866.5300	2.1639	1.8665	2,300
30/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	8282.0200	9143.9400	8.2820	9.1439	0
30/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	1596.3600	1373.8500	1.5964	1.3739	0
30/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	9322.8700	10217.0400	9.3229	10.2170	0
30/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	1359.6800	1169.4200	1.3597	1.1694	2,300
30/03/2026	2040 On 04-February-27			Bond Future	10.1096	9.9469	92.2955	93.4004	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	946.4800	1184.3200	0.9465	1.1843	2,300
30/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	10554.1900	9687.1000	10.5542	9.6871	0
30/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	2657.1500	3143.8300	2.6572	3.1438	0
30/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	5686.5200	5068.2700	5.6865	5.0683	2,300
30/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	3500.7400	4068.5400	3.5007	4.0685	0
30/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	4721.6600	4184.5300	4.7217	4.1845	0
30/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	4396.2400	5033.6700	4.3962	5.0337	0
30/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	3990.8400	3523.3400	3.9908	3.5233	2,300
30/03/2026	2040 On 06-May-27			Bond Future	10.1986	10.0300	94.0206	95.1461	0
30/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	1292.1600	1571.3100	1.2922	1.5713	0
30/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	10637.5400	9791.2200	10.6375	9.7912	0
30/03/2026	2043 On 07-May-26			Bond Future	120.3405	118.8498	120.3405	118.8498	0
30/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	8640.6785	7152.4242	8.6407	7.1524	0
30/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.2285	2.6242	0.0002	0.0026	0
30/03/2026	2043 On 06-August-26			Bond Future	119.7065	118.1886	119.7065	118.1886	3,416
30/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	8876.0301	7422.9324	8.8760	7.4229	0
30/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	49.5101	114.3824	0.0495	0.1144	0
30/03/2026	2043 On 05-November-26			Bond Future	121.9352	120.3890	121.9352	120.3890	0
30/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	9251.5231	7828.5813	9.2515	7.8286	0
30/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	156.3131	279.6213	0.1563	0.2796	0
30/03/2026	2043 On 04-February-27			Bond Future	121.3475	119.7825	121.3475	119.7825	0
30/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	5052.2338	4012.8768	5.0522	4.0129	0
30/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	1334.7238	1860.3768	1.3347	1.8604	0
30/03/2026	2043 On 06-May-27			Bond Future	123.6435	122.0487	123.6435	122.0487	0
30/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1665.0129	1205.5930	1.6650	1.2056	0
30/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	5501.5529	6636.8630	5.5016	6.6369	0
30/03/2026	2044 On 07-May-26		Call	Bond Future	247.7700	427.6800	0.2478	0.4277	0
30/03/2026	2044 On 07-May-26			Bond Future	9.9053	9.7641	92.8546	93.9470	153,671
30/03/2026	2044 On 07-May-26		Put	Bond Future	7393.1700	6480.6900	7.3932	6.4807	0
30/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	2164.0700	2905.9000	2.1641	2.9059	0
30/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	1442.2000	1091.6400	1.4422	1.0916	15,000
30/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	12923.0500	14011.5100	12.9231	14.0115	0
30/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	20.2000	16.2700	0.0202	0.0163	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2026	2044 On 06-August-26			Bond Future	9.9865	9.8406	90.1538	91.2661	4,100
30/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	526.6500	736.4900	0.5267	0.7365	0
30/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	8471.4000	7569.0000	8.4714	7.5690	7,000
30/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	857.8100	1158.2100	0.8578	1.1582	0
30/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	6691.8600	5880.0200	6.6919	5.8800	7,000
30/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	2166.4200	2701.2300	2.1664	2.7012	0
30/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	3979.7700	3402.3400	3.9798	3.4023	14,500
30/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	15992.7600	17074.6300	15.9928	17.0746	0
30/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	168.5000	138.1300	0.1685	0.1381	0
30/03/2026	2044 On 05-November-26			Bond Future	10.0556	9.9050	91.8116	92.9443	0
30/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	10305.9400	11245.4700	10.3059	11.2455	0
30/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	1467.3700	1274.1400	1.4674	1.2741	0
30/03/2026	2044 On 04-February-27			Bond Future	10.1265	9.9710	89.1606	90.3149	0
30/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	4787.5000	5454.7200	4.7875	5.4547	0
30/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	4395.7500	3908.7200	4.3958	3.9087	0
30/03/2026	2044 On 06-May-27			Bond Future	10.2055	10.0448	90.8272	92.0029	0
30/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	1721.7800	2060.7400	1.7218	2.0607	0
30/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	10476.4400	9639.7200	10.4764	9.6397	0
30/03/2026	2046 On 07-May-26			Bond Future	132.2221	134.0755	132.2221	134.0755	18,662
30/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	7272.1400	9125.5300	7.2721	9.1255	0
30/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2046 On 06-August-26			Bond Future	134.6539	136.5412	134.6539	136.5412	0
30/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	12273.9100	14161.1900	12.2739	14.1612	0
30/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2046 On 05-November-26			Bond Future	134.8326	136.7562	134.8326	136.7562	0
30/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	9352.6200	11276.2100	9.3526	11.2762	0
30/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2046 On 04-February-27			Bond Future	137.4071	139.3674	137.4071	139.3674	0
30/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	6317.0700	8277.3600	6.3171	8.2774	0
30/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2046 On 06-May-27			Bond Future	137.6186	139.6293	137.6186	139.6293	0
30/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	11371.4000	9360.7400	11.3714	9.3607	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2026	2050 On 07-May-26			Bond Future	137.5192	136.6079	137.5192	136.6079	17,367
30/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	13449.2300	12537.9100	13.4492	12.5379	0
30/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2050 On 06-August-26			Bond Future	137.6042	136.6760	137.6042	136.6760	0
30/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	14334.1500	13406.0000	14.3342	13.4060	0
30/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2050 On 05-November-26			Bond Future	140.1656	139.2205	140.1656	139.2205	0
30/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	16325.6000	15380.4900	16.3256	15.3805	0
30/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2050 On 04-February-27			Bond Future	140.3427	139.3857	140.3427	139.3857	0
30/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	7952.6700	6995.7200	7.9527	6.9957	0
30/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2050 On 06-May-27			Bond Future	142.9986	142.0234	142.9986	142.0234	0
30/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	7461.4100	8436.5900	7.4614	8.4366	0
30/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	AL37 On 07-May-26			Index Future	1235.9020	1237.5470	1235.9020	1,237.5470	0
30/03/2026	AL37 On 06-August-26			Index Future	1258.0830	1259.7570	1258.0830	1,259.7570	0
30/03/2026	AL37 On 05-November-26			Index Future	1281.4500	1283.1600	1281.4500	1,283.1600	0
30/03/2026	AL37 On 04-February-27			Index Future	1305.6240	1307.3670	1305.6240	1,307.3670	0
30/03/2026	AL37 On 06-May-27			Index Future	1330.0580	1331.8310	1330.0580	1,331.8310	0
30/03/2026	AL7T On 07-May-26			Index Future	1566.4640	1574.9430	1566.4640	1,574.9430	0
30/03/2026	AL7T On 06-August-26			Index Future	1594.5770	1603.2080	1594.5770	1,603.2080	0
30/03/2026	AL7T On 05-November-26			Index Future	1624.1940	1632.9900	1624.1940	1,632.9900	0
30/03/2026	AL7T On 04-February-27			Index Future	1654.8330	1663.7980	1654.8330	1,663.7980	0
30/03/2026	AL7T On 06-May-27			Index Future	1685.8040	1694.9310	1685.8040	1,694.9310	0
30/03/2026	ALBI On 07-May-26			Index Future	1327.9160	1336.8930	1327.9160	1,336.8930	77
30/03/2026	ALBI On 06-August-26			Index Future	1351.7480	1360.8860	1351.7480	1,360.8860	0
30/03/2026	ALBI On 05-November-26			Index Future	1376.8540	1386.1670	1376.8540	1,386.1670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2026	ALBI On 04-February-27			Index Future	1402.8280	1412.3180	1402.8280	1,412.3180	0
30/03/2026	ALBI On 06-May-27			Index Future	1429.0820	1438.7450	1429.0820	1,438.7450	0
30/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	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
30/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	ES33 On 07-May-26			Bond Future	9.7410	9.6452	89.6003	90.0593	0
30/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	8719.7100	9178.7200	8.7197	9.1787	0
30/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	ES33 On 06-August-26			Bond Future	9.8502	9.7497	91.2481	91.7155	0
30/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	9379.4200	9846.8400	9.3794	9.8468	0
30/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	ES33 On 05-November-26			Bond Future	9.9569	9.8515	89.1535	89.6297	0
30/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	3825.1000	4301.2900	3.8251	4.3013	0
30/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	ES33 On 04-February-27			Bond Future	10.0715	9.9607	90.8558	91.3411	0
30/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	1640.7300	1155.4200	1.6407	1.1554	0
30/03/2026	ES33 On 06-May-27			Bond Future	10.1934	10.0768	88.7799	89.2743	0
30/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	6145.4500	5651.0500	6.1455	5.6511	0
30/03/2026	ES42 On 07-May-26			Bond Future	10.2240	10.0829	86.9597	87.9556	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	12318.2600	13314.2100	12.3183	13.3142	0
30/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	ES42 On 06-August-26			Bond Future	10.3118	10.1658	88.5589	89.5732	0
30/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	14084.6000	15098.8200	14.0846	15.0988	0
30/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	ES42 On 05-November-26			Bond Future	10.3948	10.2438	85.9435	86.9767	0
30/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	7978.6700	9011.8900	7.9787	9.0119	0
30/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	ES42 On 04-February-27			Bond Future	10.4787	10.3226	87.5846	88.6376	0
30/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	1275.2900	222.2800	1.2753	0.2223	0
30/03/2026	ES42 On 06-May-27			Bond Future	10.5697	10.4081	84.9772	86.0501	0
30/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	8765.1300	7692.2800	8.7651	7.6923	0
30/03/2026	GOVI On 07-May-26			GOVI	1300.9950	1310.0040	1300.9950	1,310.0040	622
30/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1239950.0000	1330040.0000	123.9950	133.0040	0
30/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	GOVI On 06-August-26			GOVI	1324.3450	1333.5140	1324.3450	1,333.5140	0
30/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1353450.0000	1445140.0000	135.3450	144.5140	0
30/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	GOVI On 05-November-26			GOVI	1348.9420	1358.2870	1348.9420	1,358.2870	0
30/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	719420.0000	812870.0000	71.9420	81.2870	0
30/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	GOVI On 04-February-27			GOVI	1374.3890	1383.9120	1374.3890	1,383.9120	0
30/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	53890.0000	149120.0000	5.3890	14.9120	0
30/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	GOVI On 06-May-27			GOVI	1400.1110	1409.8070	1400.1110	1,409.8070	0
30/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	268890.0000	171930.0000	26.8890	17.1930	0
30/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
30/03/2026	I258 On 07-May-26			Bond Future	125.0843	124.0660	125.0843	124.0660	0
30/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	11355.9984	10341.7259	11.3560	10.3417	0
30/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	1.6784	5.6959	0.0017	0.0057	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2026	I258 On 06-August-26			Bond Future	124.5378	123.5007	124.5378	123.5007	0
30/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	11728.5479	10756.6843	11.7285	10.7567	0
30/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	140.7979	206.0243	0.1408	0.2060	0
30/03/2026	I258 On 05-November-26			Bond Future	126.8562	125.8000	126.8562	125.8000	0
30/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	12295.1351	11352.1233	12.2951	11.3521	0
30/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	388.9051	502.0833	0.3889	0.5021	0
30/03/2026	I258 On 04-February-27			Bond Future	126.3625	125.2970	126.3625	125.2970	0
30/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	9019.8011	8233.2103	9.0198	8.2332	0
30/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	1557.2611	1836.2503	1.5573	1.8363	0
30/03/2026	I258 On 06-May-27			Bond Future	128.7533	127.6675	128.7533	127.6675	0
30/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	2628.4308	2297.1625	2.6284	2.2972	0
30/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	8655.0908	9409.6725	8.6551	9.4097	0
30/03/2026	IGOV On 07-May-26			Index Future	426.7090	427.9100	426.7090	427.9100	263
30/03/2026	IGOV On 06-August-26			Index Future	434.4720	435.6950	434.4720	435.6950	0
30/03/2026	IGOV On 05-November-26			Index Future	442.6450	443.8920	442.6450	443.8920	0
30/03/2026	IGOV On 04-February-27			Index Future	451.0960	452.3670	451.0960	452.3670	0
30/03/2026	IGOV On 06-May-27			Index Future	459.6370	460.9310	459.6370	460.9310	0
30/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
30/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
30/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
30/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
30/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
30/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
30/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
30/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
30/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
30/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
30/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
30/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
30/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	8.3720	0
30/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
30/03/2026	R033 On 07-May-26			Bond Future	8.9772	8.9322	106.2975	106.5332	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
30/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	7040.5500	7278.4900	7.0406	7.2785	0
30/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	31.2600	33.5600	0.0313	0.0336	0
30/03/2026	R033 On 06-August-26			Bond Future	9.0649	9.0175	108.2260	108.4659	223
30/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	6233.0700	6453.5300	6.2331	6.4535	0
30/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	461.3400	441.8900	0.4613	0.4419	0
30/03/2026	R033 On 05-November-26			Bond Future	9.1453	9.0953	105.1737	105.4182	0
30/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	2900.3000	3057.7700	2.9003	3.0578	0
30/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	2003.4300	1916.4600	2.0034	1.9165	0
30/03/2026	R033 On 04-February-27			Bond Future	9.2285	9.1758	107.1582	107.4073	0
30/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	1385.0300	1483.3200	1.3850	1.4833	0
30/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	4157.7800	4006.9400	4.1578	4.0069	0
30/03/2026	R033 On 06-May-27			Bond Future	9.3221	9.2664	104.1196	104.3733	0
30/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	698.3700	754.7200	0.6984	0.7547	0
30/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	7272.2200	7074.9000	7.2722	7.0749	0
30/03/2026	R035 On 07-May-26			Bond Future	9.2857	9.2000	99.3029	99.8044	107,038
30/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	22.9900	45.1200	0.0230	0.0451	1,000
30/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	6063.4600	5584.1100	6.0635	5.5841	0
30/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	25.3400	49.2200	0.0253	0.0492	0
30/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	5939.7700	5462.1700	5.9398	5.4622	16,000
30/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	79.3000	136.6000	0.0793	0.1366	0
30/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	4496.6500	4052.4700	4.4967	4.0525	16,000
30/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	238.2100	361.7300	0.2382	0.3617	1,000
30/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	3186.4800	2808.5200	3.1865	2.8085	0
30/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	999.8600	1285.4500	0.9999	1.2855	0
30/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	1501.5800	1285.6900	1.5016	1.2857	1,000
30/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	2602.1300	3021.2100	2.6021	3.0212	250
30/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	564.0700	481.6700	0.5641	0.4817	0
30/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	2689.6500	3112.7900	2.6897	3.1128	200
30/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	538.2000	459.8600	0.5382	0.4599	0
30/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	2912.2400	3344.8400	2.9122	3.3448	350
30/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	478.0900	409.2100	0.4781	0.4092	0
30/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	4987.2100	5468.5200	4.9872	5.4685	0
30/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	166.6900	146.5200	0.1667	0.1465	250
30/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	5088.0900	5570.6200	5.0881	5.5706	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	158.5000	139.5500	0.1585	0.1396	200
30/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	5341.2300	5826.5300	5.3412	5.8265	0
30/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	139.7100	123.5300	0.1397	0.1235	350
30/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	7544.4400	8042.3500	7.5444	8.0424	0
30/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	47.2100	43.6400	0.0472	0.0436	250
30/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	7647.0500	8145.2300	7.6471	8.1452	0
30/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	44.8900	41.5900	0.0449	0.0416	200
30/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	7903.3900	8402.1800	7.9034	8.4022	0
30/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	39.6000	36.9100	0.0396	0.0369	350
30/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	8669.9200	9170.0100	8.6699	9.1700	0
30/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	27.2700	25.8800	0.0273	0.0259	0
30/03/2026	R035 On 06-August-26			Bond Future	9.3694	9.2800	101.1045	101.6151	100
30/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	91.5300	121.8800	0.0915	0.1219	5,000
30/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	10220.9500	9740.7000	10.2210	9.7407	0
30/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	125.8000	166.0900	0.1258	0.1661	0
30/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	8971.8900	8501.5800	8.9719	8.5016	0
30/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	136.3800	179.6400	0.1364	0.1796	5,000
30/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	8664.7300	8197.3900	8.6647	8.1974	0
30/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	275.3700	351.7900	0.2754	0.3518	1,000
30/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	6675.3200	6241.1400	6.6753	6.2411	0
30/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	305.1700	387.9800	0.3052	0.3880	0
30/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	6396.8100	5969.0200	6.3968	5.9690	5,000
30/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	663.8200	809.9400	0.6638	0.8099	350
30/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	4510.4000	4145.9200	4.5104	4.1459	0
30/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	784.2200	947.5400	0.7842	0.9475	1,000
30/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	4153.7100	3806.4300	4.1537	3.8064	0
30/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	1470.8300	1711.9300	1.4708	1.7119	200
30/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	2845.0400	2575.5400	2.8450	2.5755	0
30/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	1667.8900	1927.1900	1.6679	1.9272	0
30/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	2580.1200	2328.8200	2.5801	2.3288	350
30/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	1693.4100	1954.9700	1.6934	1.9550	250
30/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	2548.1000	2299.0600	2.5481	2.2991	0
30/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	2203.6100	2503.0500	2.2036	2.5031	0
30/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	2086.6500	1875.4900	2.0867	1.8755	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
30/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	3041.2100	3387.8800	3.0412	3.3879	0
30/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	1573.7900	1409.8600	1.5738	1.4099	200
30/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	3343.9200	3704.4300	3.3439	3.7044	0
30/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	1431.8100	1281.7200	1.4318	1.2817	350
30/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	3382.4800	3744.6400	3.3825	3.7446	0
30/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	1414.9700	1266.5300	1.4150	1.2665	250
30/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	5079.6900	5497.6200	5.0797	5.4976	0
30/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	876.7600	784.0900	0.8768	0.7841	200
30/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	5477.1500	5904.3100	5.4772	5.9043	0
30/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	792.7500	709.3100	0.7928	0.7093	250
30/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	9338.8700	9818.6700	9.3389	9.8187	0
30/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	315.1100	284.3100	0.3151	0.2843	0
30/03/2026	R035 On 05-November-26			Bond Future	9.4494	9.3560	98.4616	98.9817	210
30/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	367.0000	440.6300	0.3670	0.4406	600
30/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	9046.5400	8600.0800	9.0465	8.6001	0
30/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	709.8600	835.4100	0.7099	0.8354	0
30/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	6347.5200	5952.9800	6.3475	5.9530	600
30/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1153.2600	1330.3400	1.1533	1.3303	200
30/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	4844.9900	4501.9800	4.8450	4.5020	0
30/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1480.6100	1688.2900	1.4806	1.6883	0
30/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	4188.5000	3876.0900	4.1885	3.8761	600
30/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2310.9900	2579.0900	2.3110	2.5791	0
30/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	3144.4000	2892.4100	3.1444	2.8924	200
30/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	3966.1200	4313.3500	3.9661	4.3134	0
30/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	2045.7900	1872.9300	2.0458	1.8729	200
30/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	4840.6500	5216.8600	4.8407	5.2169	0
30/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	1687.5300	1543.6500	1.6875	1.5437	0
30/03/2026	R035 On 04-February-27			Bond Future	9.5332	9.4355	100.3193	100.8493	0
30/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	438.1900	510.6500	0.4382	0.5107	3,000
30/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	11037.7300	10580.2400	11.0377	10.5802	0
30/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	675.0700	782.0500	0.6751	0.7821	3,000
30/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	8241.0200	7818.0500	8.2410	7.8181	0
30/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1466.0700	1655.3700	1.4661	1.6554	0
30/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	5251.1800	4910.5300	5.2512	4.9105	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
30/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	1802.3800	2018.2700	1.8024	2.0183	0
30/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	4627.9400	4313.8800	4.6279	4.3139	0
30/03/2026	R035 On 06-May-27			Bond Future	9.6192	9.5170	97.6916	98.2313	0
30/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	863.7800	984.4500	0.8638	0.9845	0
30/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	8432.0100	8012.9700	8.4320	8.0130	0
30/03/2026	R038 On 07-May-26			Bond Future	9.6475	9.5569	109.7969	110.4703	4,638
30/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	11969.7000	12642.1000	11.9697	12.6421	0
30/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	22.0600	20.9900	0.0221	0.0210	0
30/03/2026	R038 On 06-August-26			Bond Future	9.7353	9.6412	111.7889	112.4745	0
30/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	13626.3000	14289.6400	13.6263	14.2896	0
30/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	194.3300	172.0300	0.1943	0.1720	0
30/03/2026	R038 On 05-November-26			Bond Future	9.8170	9.7191	108.3609	109.0593	0
30/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	7892.4400	8439.9000	7.8924	8.4399	0
30/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	1737.4400	1586.5300	1.7374	1.5865	0
30/03/2026	R038 On 04-February-27			Bond Future	9.9004	9.7987	110.4055	111.1172	0
30/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	3091.5400	3430.7700	3.0915	3.4308	0
30/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	5211.3700	4838.9800	5.2114	4.8390	0
30/03/2026	R038 On 06-May-27			Bond Future	9.9904	9.8845	106.9864	107.7112	0
30/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	1321.5900	1502.5400	1.3216	1.5025	0
30/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	10565.7000	10021.8600	10.5657	10.0219	0
30/03/2026	R053 On 07-May-26			Bond Future	9.7894	9.6431	118.6250	120.2281	78,018
30/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	17882.1100	19478.4900	17.8821	19.4785	0
30/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	32.2900	25.5600	0.0323	0.0256	0
30/03/2026	R053 On 06-August-26			Bond Future	9.8575	9.7066	120.7772	122.4094	0
30/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	169.4600	259.0000	0.1695	0.2590	530
30/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	21893.4100	20350.7800	21.8934	20.3508	0
30/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	400.6200	591.5900	0.4006	0.5916	0
30/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	15295.1500	13853.9500	15.2952	13.8540	0
30/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1142.8200	1566.9000	1.1428	1.5669	530
30/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	9750.1600	8542.0700	9.7502	8.5421	530
30/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	2947.4200	3717.8100	2.9474	3.7178	0
30/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	5757.2800	4895.5000	5.7573	4.8955	530
30/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	21929.1900	23512.0700	21.9292	23.5121	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	263.2600	213.9700	0.2633	0.2140	0
30/03/2026	R053 On 05-November-26			Bond Future	9.9201	9.7646	117.1363	118.7987	0
30/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	14450.3600	15829.2700	14.4504	15.8293	0
30/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	2089.7900	1806.3000	2.0898	1.8063	0
30/03/2026	R053 On 04-February-27			Bond Future	9.9830	9.8226	119.3465	121.0403	0
30/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	6477.2200	7438.8400	6.4772	7.4388	0
30/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	6403.9200	5671.8100	6.4039	5.6718	0
30/03/2026	R053 On 06-May-27			Bond Future	10.0495	9.8841	115.7164	117.4416	0
30/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	2370.7100	2862.3900	2.3707	2.8624	0
30/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	15092.6900	13859.1800	15.0927	13.8592	0
30/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
30/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	50.8800	52.8500	0.0509	0.0529	0
30/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	50.8800	52.8500	0.0509	0.0529	0
30/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
30/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	63.9300	64.6700	0.0639	0.0647	0
30/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	63.9300	64.6700	0.0639	0.0647	0
30/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
30/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	41.3500	41.6300	0.0414	0.0416	0
30/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	41.3500	41.6300	0.0414	0.0416	0
30/03/2026	R202 On 07-May-26			Bond Future	292.5239	292.5267	292.5239	292.5267	772
30/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	14973.8900	14976.7300	14.9739	14.9767	0
30/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	R202 On 06-August-26			Bond Future	292.5001	292.5026	292.5001	292.5026	253
30/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	13640.1000	13642.6100	13.6401	13.6426	0
30/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	R202 On 05-November-26			Bond Future	297.9449	297.9479	297.9449	297.9479	0
30/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	17484.9100	17487.9100	17.4849	17.4879	0
30/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	R202 On 04-February-27			Bond Future	298.1144	298.1268	298.1144	298.1268	0
30/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	3384.3600	3396.8300	3.3844	3.3968	0
30/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	R202 On 06-May-27			Bond Future	303.7564	303.7686	303.7564	303.7686	0
30/03/2026	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
30/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	3233.6400	3221.4100	3.2336	3.2214	0
30/03/2026	R209 On 07-May-26			Bond Future	9.4288	9.3331	80.5509	81.0780	45,953
30/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	8405.0500	8930.3200	8.4051	8.9303	0
30/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	23.9800	22.2100	0.0240	0.0222	0
30/03/2026	R209 On 06-August-26			Bond Future	9.5078	9.4084	82.0123	82.5489	770
30/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	9596.0300	10105.5400	9.5960	10.1055	0
30/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	250.2100	223.1400	0.2502	0.2231	0
30/03/2026	R209 On 05-November-26			Bond Future	9.5806	9.4774	80.3688	80.9153	0
30/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	5250.1500	5661.8600	5.2502	5.6619	0
30/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	1468.4100	1333.6200	1.4684	1.3336	0
30/03/2026	R209 On 04-February-27			Bond Future	9.6550	9.5478	81.8852	82.4421	0
30/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	510.8900	601.5300	0.5109	0.6015	3,237
30/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	9509.4600	9043.2200	9.5095	9.0432	0
30/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1432.5800	1632.5600	1.4326	1.6326	0
30/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	5132.6400	4775.7400	5.1326	4.7757	3,237
30/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	2089.0200	2341.3900	2.0890	2.3414	0
30/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	4058.8700	3754.3600	4.0589	3.7544	0
30/03/2026	R209 On 06-May-27			Bond Future	9.7357	9.6242	80.2651	80.8323	0
30/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	811.0100	932.4900	0.8110	0.9325	4,620
30/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	8810.0400	8364.3000	8.8100	8.3643	0
30/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	915.5200	1050.7000	0.9155	1.0507	0
30/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	8005.8700	7573.8300	8.0059	7.5738	0
30/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2299.5400	2555.3200	2.2995	2.5553	0
30/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	4441.2700	4129.8300	4.4413	4.1298	4,620
30/03/2026	R210 On 07-May-26			Bond Future	261.1784	261.1867	261.1784	261.1867	1,096
30/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5778.3600	5786.6900	5.7784	5.7867	0
30/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	R210 On 06-August-26			Bond Future	265.9816	265.9900	265.9816	265.9900	0
30/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	6141.5600	6149.9800	6.1416	6.1500	0
30/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	R210 On 05-November-26			Bond Future	267.4039	267.4143	267.4039	267.4143	0
30/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	14073.9400	14084.3200	14.0739	14.0843	0
30/03/2026	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
30/03/2026	R210 On 04-February-27			Bond Future	272.5096	272.5202	272.5096	272.5202	0
30/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	6479.5900	6490.2000	6.4796	6.4902	0
30/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	R210 On 06-May-27			Bond Future	274.0460	274.0767	274.0460	274.0767	0
30/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	2915.9700	2946.6900	2.9160	2.9467	0
30/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	R213 On 07-May-26			Bond Future	8.7391	8.6939	94.6679	94.8353	81,280
30/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	3867.7900	4036.2600	3.8678	4.0363	0
30/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	44.6900	45.7200	0.0447	0.0457	0
30/03/2026	R213 On 06-August-26			Bond Future	8.8320	8.7838	96.3854	96.5559	0
30/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	3433.0500	3581.1800	3.4331	3.5812	0
30/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	463.7900	441.4700	0.4638	0.4415	0
30/03/2026	R213 On 05-November-26			Bond Future	8.9225	8.8709	94.6067	94.7804	0
30/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1257.4900	1347.1600	1.2575	1.3472	0
30/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1840.1700	1756.1500	1.8402	1.7562	0
30/03/2026	R213 On 04-February-27			Bond Future	9.0206	8.9652	96.3916	96.5687	0
30/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	569.7600	620.7800	0.5698	0.6208	0
30/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	3435.0000	3308.9800	3.4350	3.3090	0
30/03/2026	R213 On 06-May-27			Bond Future	9.1269	9.0673	94.6421	94.8224	0
30/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	299.4300	329.1200	0.2994	0.3291	0
30/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	5189.5200	5038.9500	5.1895	5.0390	0
30/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	617.1300	668.1300	0.6171	0.6681	2,830
30/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	3692.9700	3563.7100	3.6930	3.5637	0
30/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2152.6800	2258.6700	2.1527	2.2587	0
30/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1781.0800	1706.8100	1.7811	1.7068	2,830
30/03/2026	R214 On 07-May-26			Bond Future	9.8170	9.6759	75.6613	76.5535	41,002
30/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	9748.8100	10634.9700	9.7488	10.6350	0
30/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	30.9300	24.8800	0.0309	0.0249	0
30/03/2026	R214 On 06-August-26			Bond Future	9.8915	9.7457	77.0340	77.9424	0
30/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	11640.3900	12508.3800	11.6404	12.5084	0
30/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	232.1800	191.8100	0.2322	0.1918	0
30/03/2026	R214 On 05-November-26			Bond Future	9.9622	9.8119	75.1532	76.0784	0
30/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	7261.9000	7995.1400	7.2619	7.9951	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	1459.7600	1267.8500	1.4598	1.2679	0
30/03/2026	R214 On 04-February-27			Bond Future	10.0353	9.8800	76.5712	77.5138	0
30/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	3270.5400	3767.7800	3.2705	3.7678	0
30/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	4090.7900	3645.4500	4.0908	3.6455	0
30/03/2026	R214 On 06-May-27			Bond Future	10.1086	9.9483	74.7046	75.6648	0
30/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	1256.1900	1511.6000	1.2562	1.5116	0
30/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	9082.2000	8377.4100	9.0822	8.3774	0
30/03/2026	R248 On 07-May-26			Bond Future	9.8704	9.7242	91.7487	92.9566	276,763
30/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	2.9700	9.9000	0.0030	0.0099	1,620
30/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	14469.7000	13268.7700	14.4697	13.2688	0
30/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	17.5000	48.4900	0.0175	0.0485	1,620
30/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	10467.2200	9290.3500	10.4672	9.2904	0
30/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	169.1600	346.1100	0.1692	0.3461	0
30/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	6110.5400	5079.6300	6.1105	5.0796	0
30/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	176.8900	359.5100	0.1769	0.3595	0
30/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	6027.7700	5002.5300	6.0278	5.0025	0
30/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	13296.1600	14498.2200	13.2962	14.4982	0
30/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	27.7600	21.9600	0.0278	0.0220	0
30/03/2026	R248 On 06-August-26			Bond Future	9.9410	9.7902	93.4133	94.6430	0
30/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	593.6200	837.2100	0.5936	0.8372	0
30/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	8733.4500	7747.2700	8.7335	7.7473	1,762
30/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	3560.6400	4298.6700	3.5606	4.2987	0
30/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	3086.7600	2595.0200	3.0868	2.5950	1,762
30/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	16747.3100	17942.3100	16.7473	17.9423	0
30/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	183.2600	148.4900	0.1833	0.1485	0
30/03/2026	R248 On 05-November-26			Bond Future	10.0078	9.8523	90.6924	91.9448	0
30/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	11009.4300	12051.5800	11.0094	12.0516	0
30/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	1541.8500	1331.5200	1.5419	1.3315	0
30/03/2026	R248 On 04-February-27			Bond Future	10.0764	9.9160	92.4035	93.6797	0
30/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	5036.4200	5768.8900	5.0364	5.7689	0
30/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	4773.1400	4229.3600	4.7731	4.2294	0
30/03/2026	R248 On 06-May-27			Bond Future	10.1449	9.9795	89.6910	90.9911	0
30/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	1889.1700	2272.6700	1.8892	2.2727	0
30/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	11097.8600	10181.3400	11.0979	10.1813	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2026	R2R9 On 07-May-26			Bond Future	9.7569	9.6614	101.9679	102.6684	0
30/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	91118.2400	91818.7300	91.1182	91.8187	0
30/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	R2R9 On 06-August-26			Bond Future	9.8434	9.7442	103.8178	104.5311	0
30/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	90698.3400	91411.6000	90.6983	91.4116	0
30/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	R2R9 On 05-November-26			Bond Future	9.9239	9.8210	100.7476	101.4741	0
30/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	89777.5100	90503.9900	89.7775	90.5040	0
30/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	R2R9 On 04-February-27			Bond Future	10.0059	9.8992	102.6485	103.3887	0
30/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	3677.0400	4068.8300	3.6770	4.0688	0
30/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	4481.0400	4132.6300	4.4810	4.1326	0
30/03/2026	R2R9 On 06-May-27			Bond Future	10.0940	9.9831	99.5886	100.3425	0
30/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1434.7600	1632.0400	1.4348	1.6320	0
30/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	10531.6200	9975.0000	10.5316	9.9750	0
30/03/2026	R4R2 On 07-May-26			Bond Future	9.8957	9.7494	102.9579	104.1437	10,149
30/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	91868.7500	93054.6300	91.8688	93.0546	0
30/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	R4R2 On 06-August-26			Bond Future	9.9791	9.8277	104.8258	106.0332	0
30/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	91408.5100	92615.9400	91.4085	92.6159	0
30/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	R4R2 On 05-November-26			Bond Future	10.0567	9.9001	101.6480	102.8777	0
30/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	90425.3900	91655.1300	90.4254	91.6551	0
30/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/03/2026	R4R2 On 04-February-27			Bond Future	10.1355	9.9734	103.5660	104.8189	0
30/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	4493.0800	5194.1100	4.4931	5.1941	0
30/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	4535.5000	3983.5900	4.5355	3.9836	0
30/03/2026	R4R2 On 06-May-27			Bond Future	10.2195	10.0516	100.3971	101.6734	0
30/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1687.3300	2035.0600	1.6873	2.0351	0
30/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	11534.6200	10606.0200	11.5346	10.6060	0
30/03/2026	RR87 On 07-May-26			Bond Future	7.3740	7.2438	102.7061	102.7795	0
30/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	2.4420	7.6158	0.0024	0.0076	0
30/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	321.0320	252.8058	0.3210	0.2528	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2026	RR87 On 06-August-26			Bond Future	7.3947	7.1737	100.8242	100.9021	0
30/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	7.6712	16.8250	0.0077	0.0168	0
30/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	313.4012	244.5950	0.3134	0.2446	0
30/03/2026	RR87 On 05-November-26			Bond Future	7.1284	6.4338	102.6778	102.7574	0
30/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0932	1.6133	0.0001	0.0016	0
30/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	213.1732	135.1533	0.2132	0.1352	0
30/03/2026	RR88 On 07-May-26			Bond Future	7.7835	7.6662	104.9459	105.1221	0
30/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.3468	1.4863	0.0003	0.0015	0
30/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1428.3168	1253.2463	1.4283	1.2532	0
30/03/2026	RR88 On 06-August-26			Bond Future	7.8879	7.7470	104.0298	104.1975	0
30/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	21.8043	35.7140	0.0218	0.0357	0
30/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1338.8443	1184.9940	1.3388	1.1850	0
30/03/2026	RR88 On 05-November-26			Bond Future	7.9684	7.7941	105.2826	105.4634	0
30/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	31.8305	49.8479	0.0318	0.0498	0
30/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1346.1705	1183.4079	1.3462	1.1834	0
30/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0