



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 AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/03/2026 TO: 17/03/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	2029 On 07-May-26			Bond Future	146.10	146.1035	146.1003	146.1035	4,468.00
17/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4280	4	4	4	0.00
17/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2029 On 06-August-26			Bond Future	148.78	148.7828	148.7794	148.7828	0.00
17/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4679	5	5	5	0.00
17/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2029 On 05-November-26			Bond Future	150.02	150.0222	150.0179	150.0222	0.00
17/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2458	2	2	2	0.00
17/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2029 On 04-February-27			Bond Future	152.74	152.7476	152.7435	152.7476	0.00
17/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3023	3	3	3	0.00
17/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	2029 On 06-May-27			Bond Future	153.95	153.9528	153.9465	153.9528	0.00
17/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	627	1	1	1	0.00
17/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2030 On 07-May-26			Bond Future	8.10	101.4416	101.8890	101.4416	142,929.00
17/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	3970	4	4	4	0.00
17/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	1	0	0	0	1,000.00
17/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	82	0	0	0	1,000.00
17/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	256	0	0	0	0.00
17/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	834	1	1	1	1,000.00
17/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	1329	2	1	2	0.00
17/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	2865	3	3	3	0.00
17/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	9	0	0	0	0.00
17/03/2026	2030 On 06-August-26			Bond Future	8.18	99.2674	99.7228	99.2674	31,545.00
17/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	3177	3	3	3	0.00
17/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	219	0	0	0	1,000.00
17/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	629	0	1	0	0.00
17/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	19	0	0	0	1,000.00
17/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	1620	2	2	2	0.00
17/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	984	1	1	1	1,000.00
17/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	2939	3	3	3	0.00
17/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	158	0	0	0	0.00
17/03/2026	2030 On 05-November-26			Bond Future	8.24	101.0567	101.5203	101.0567	0.00
17/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	1251	1	1	1	0.00
17/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	846	1	1	1	0.00
17/03/2026	2030 On 04-February-27			Bond Future	8.33	98.8619	99.3339	98.8619	0.00
17/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	453	0	0	0	0.00
17/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	1785	2	2	2	0.00
17/03/2026	2030 On 06-May-27			Bond Future	8.47	100.5873	101.0679	100.5873	0.00
17/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	78	0	0	0	0.00
17/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	2978	3	3	3	0.00
17/03/2026	2031 On 07-May-26			Bond Future	114.17	114.1673	114.1656	114.1673	1,798.00
17/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	508	1	1	1	0.00
17/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	183	0	0	0	0.00
17/03/2026	2031 On 06-August-26			Bond Future	113.85	113.8483	113.8462	113.8483	1,893.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	520	1	1	1	0.00
17/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	483	0	0	0	0.00
17/03/2026	2031 On 05-November-26			Bond Future	115.92	115.9268	115.9247	115.9268	0.00
17/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4435	4	4	4	0.00
17/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
17/03/2026	2031 On 04-February-27			Bond Future	115.58	115.5799	115.5750	115.5799	0.00
17/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	432	0	0	0	0.00
17/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	1037	1	1	1	0.00
17/03/2026	2031 On 06-May-27			Bond Future	117.62	117.6251	117.6205	117.6251	0.00
17/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1164	1	1	1	0.00
17/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	414	0	0	0	0.00
17/03/2026	2032 On 07-May-26			Bond Future	8.52	99.1715	99.7103	99.1715	167,161.00
17/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	7011	6	7	6	0.00
17/03/2026	2032 On 07-May-26		Call	Bond Future	713.23	0.5050	0.7132	0.5050	0.00
17/03/2026	2032 On 07-May-26		Put	Bond Future	1002.95	1.3335	1.0030	1.3335	0.00
17/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	4	0	0	0	0.00
17/03/2026	2032 On 06-August-26			Bond Future	8.59	100.9657	101.5142	100.9657	230.00
17/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	6491	6	6	6	0.00
17/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	95	0	0	0	0.00
17/03/2026	2032 On 05-November-26			Bond Future	8.66	98.6267	99.1850	98.6267	0.00
17/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2869	2	3	2	0.00
17/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	794	1	1	1	0.00
17/03/2026	2032 On 04-February-27			Bond Future	8.74	100.3950	100.9635	100.3950	0.00
17/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	1113	1	1	1	0.00
17/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	2182	3	2	3	0.00
17/03/2026	2032 On 06-May-27			Bond Future	8.85	97.9906	98.5694	97.9906	0.00
17/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	258	0	0	0	0.00
17/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	4399	5	4	5	0.00
17/03/2026	2033 On 07-May-26			Bond Future	141.89	142.6160	141.8898	142.6160	7,827.00
17/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	6730	7	7	7	0.00
17/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2033 On 06-August-26			Bond Future	144.49	145.2313	144.4916	145.2313	0.00
17/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	10242	11	10	11	0.00
17/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	2033 On 05-November-26			Bond Future	145.55	146.3037	145.5499	146.3037	0.00
17/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	8290	9	8	9	0.00
17/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2033 On 04-February-27			Bond Future	148.19	148.9616	148.1944	148.9616	0.00
17/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	5484	6	5	6	0.00
17/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2033 On 06-May-27			Bond Future	149.21	149.9945	149.2120	149.9945	0.00
17/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0	0	0	0	0.00
17/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	1998	1	2	1	0.00
17/03/2026	2037 On 07-May-26			Bond Future	9.14	97.4340	98.0063	97.4340	220,881.00
17/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	12925	12	13	12	0.00
17/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	18459	18	18	18	0.00
17/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	10904	10	11	10	142.00
17/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	2595	2	3	2	1,500.00
17/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	5807	5	6	5	0.00
17/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	588	0	1	0	1,500.00
17/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	365	1	0	1	0.00
17/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	1537	2	2	2	0.00
17/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	54	0	0	0	1,500.00
17/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
17/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	2	0	0	0	0.00
17/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2037 On 06-August-26			Bond Future	9.22	94.9367	95.5192	94.9367	230.00
17/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	14343	14	14	14	0.00
17/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	12221	12	12	12	0.00
17/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	9059	9	9	9	0.00
17/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	5428	5	5	5	2,541.00
17/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	155	0	0	0	2,541.00
17/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	461	1	0	1	0.00
17/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	34	0	0	0	2,541.00
17/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	10	0	0	0	0.00
17/03/2026	2037 On 05-November-26			Bond Future	9.28	96.6480	97.2410	96.6480	0.00
17/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	8372	8	8	8	0.00
17/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	9429	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	6402	6	6	6	0.00
17/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2848	3	3	3	4,490.00
17/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	678	1	1	1	4,490.00
17/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	1735	2	2	2	0.00
17/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	321	0	0	0	4,490.00
17/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	429	1	0	1	0.00
17/03/2026	2037 On 04-February-27			Bond Future	9.36	94.1235	94.7274	94.1235	0.00
17/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2926	3	3	3	0.00
17/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	4179	4	4	4	0.00
17/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	2180	2	2	2	0.00
17/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	268	0	0	0	4,490.00
17/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	2470	3	2	3	4,490.00
17/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	6147	7	6	7	0.00
17/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1441	2	1	2	4,490.00
17/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	1989	2	2	2	0.00
17/03/2026	2037 On 06-May-27			Bond Future	9.45	95.7657	96.3803	95.7657	0.00
17/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	494	0	0	0	0.00
17/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	5919	6	6	6	0.00
17/03/2026	2038 On 07-May-26			Bond Future	156.87	156.8708	156.8693	156.8708	4,978.00
17/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	12339	12	12	12	0.00
17/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2038 On 06-August-26			Bond Future	157.56	157.5572	157.5552	157.5572	0.00
17/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	12835	13	13	13	0.00
17/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2038 On 05-November-26			Bond Future	160.43	160.4338	160.4317	160.4338	0.00
17/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	14122	14	14	14	0.00
17/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2038 On 04-February-27			Bond Future	161.12	161.1215	161.1170	161.1215	0.00
17/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	7287	7	7	7	0.00
17/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2038 On 06-May-27			Bond Future	163.97	163.9741	163.9700	163.9741	0.00
17/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0	0	0	0	0.00
17/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	2130	2	2	2	0.00
17/03/2026	2040 On 07-May-26			Bond Future	9.36	99.7059	99.7503	99.7059	57,533.00

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17/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	15324	15	15	15	0.00
17/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	20129	20	20	20	0.00
17/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	18447	18	18	18	0.00
17/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	17388	17	17	17	0.00
17/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	12018	12	12	12	0.00
17/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	15616	16	16	16	0.00
17/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	9370	9	9	9	1,460.00
17/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	8	0	0	0	27,500.00
17/03/2026	2040 On 07-May-26		Call	Bond Future	1139.06	1.1303	1.1391	1.1303	0.00
17/03/2026	2040 On 07-May-26		Put	Bond Future	1388.74	1.4244	1.3887	1.4244	0.00
17/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	5525	6	6	6	0.00
17/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
17/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	15	0	0	0	0.00
17/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	3	0	0	0	0.00
17/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
17/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2040 On 06-August-26			Bond Future	9.43	96.9992	97.0443	96.9992	47,386.00
17/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	17616	18	18	18	0.00
17/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	6	0	0	0	0.00
17/03/2026	2040 On 05-November-26			Bond Future	9.49	98.7476	98.7935	98.7476	0.00
17/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	10844	11	11	11	0.00
17/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	12004	12	12	12	0.00
17/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	8622	9	9	9	0.00
17/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	4446	4	4	4	2,300.00
17/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	602	1	1	1	2,300.00
17/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	1493	2	1	2	0.00
17/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	259	0	0	0	2,300.00
17/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	376	0	0	0	0.00
17/03/2026	2040 On 04-February-27			Bond Future	9.57	96.0103	96.0572	96.0103	0.00
17/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	4367	4	4	4	0.00
17/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	454	0	0	0	2,300.00
17/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	5584	6	6	6	0.00
17/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	3150	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	2418	2	2	2	2,300.00
17/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	6300	6	6	6	0.00
17/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1417	1	1	1	2,300.00
17/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1826	2	2	2	0.00
17/03/2026	2040 On 06-May-27			Bond Future	9.65	97.6852	97.7332	97.6852	0.00
17/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	713	1	1	1	0.00
17/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	6346	6	6	6	0.00
17/03/2026	2043 On 07-May-26			Bond Future	121.58	122.9854	121.5839	122.9854	0.00
17/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	9884	11	10	11	0.00
17/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2043 On 06-August-26			Bond Future	120.97	122.3987	120.9712	122.3987	3,416.00
17/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	10093	12	10	12	0.00
17/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
17/03/2026	2043 On 05-November-26			Bond Future	123.18	124.6335	123.1798	124.6335	0.00
17/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	10346	12	10	12	0.00
17/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	7	0	0	0	0.00
17/03/2026	2043 On 04-February-27			Bond Future	122.52	124.0080	122.5248	124.0080	0.00
17/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	5252	7	5	7	0.00
17/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	358	0	0	0	0.00
17/03/2026	2043 On 06-May-27			Bond Future	124.69	126.2022	124.6928	126.2022	0.00
17/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1038	2	1	2	0.00
17/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	3825	3	4	3	0.00
17/03/2026	2044 On 07-May-26			Bond Future	9.40	96.8199	96.8678	96.8199	143,528.00
17/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	16916	17	17	17	0.00
17/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	4944	5	5	5	0.00
17/03/2026	2044 On 07-May-26		Call	Bond Future	356.40	0.3565	0.3564	0.3565	0.00
17/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	209	0	0	0	15,000.00
17/03/2026	2044 On 07-May-26		Put	Bond Future	3488.64	3.5365	3.4886	3.5365	0.00
17/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2044 On 06-August-26			Bond Future	9.46	94.1863	94.2348	94.1863	4,100.00
17/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	19909	20	20	20	0.00
17/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	1286	1	1	1	0.00
17/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	752	1	1	1	0.00
17/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	3643	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	1375	1	1	1	14,500.00
17/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	4616	5	5	5	7,000.00
17/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	3040	3	3	3	7,000.00
17/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	4	0	0	0	0.00
17/03/2026	2044 On 05-November-26			Bond Future	9.52	95.8841	95.9334	95.8841	0.00
17/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	13234	13	13	13	0.00
17/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	273	0	0	0	0.00
17/03/2026	2044 On 04-February-27			Bond Future	9.59	93.2206	93.2710	93.2206	0.00
17/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	6100	6	6	6	0.00
17/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1598	2	2	2	0.00
17/03/2026	2044 On 06-May-27			Bond Future	9.66	94.8467	94.8984	94.8467	0.00
17/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	1241	1	1	1	0.00
17/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	5924	6	6	6	0.00
17/03/2026	2046 On 07-May-26			Bond Future	137.58	137.9866	137.5773	137.9866	18,662.00
17/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	12627	13	13	13	0.00
17/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2046 On 06-August-26			Bond Future	140.10	140.5170	140.1001	140.5170	0.00
17/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	17720	18	18	18	0.00
17/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2046 On 05-November-26			Bond Future	140.34	140.7617	140.3358	140.7617	0.00
17/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	14856	15	15	15	0.00
17/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2046 On 04-February-27			Bond Future	142.89	143.3187	142.8852	143.3187	0.00
17/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	11795	12	12	12	0.00
17/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2046 On 06-May-27			Bond Future	143.05	143.4986	143.0539	143.4986	0.00
17/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
17/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	5936	5	6	5	0.00
17/03/2026	2050 On 07-May-26			Bond Future	141.49	141.7320	141.4920	141.7320	17,225.00
17/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	17422	18	17	18	0.00
17/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2050 On 06-August-26			Bond Future	141.65	141.8911	141.6464	141.8911	0.00
17/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	18376	19	18	19	0.00
17/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	2050 On 05-November-26			Bond Future	144.23	144.4816	144.2326	144.4816	0.00
17/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	20393	21	20	21	0.00
17/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2050 On 04-February-27			Bond Future	144.37	144.6255	144.3696	144.6255	0.00
17/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	11980	12	12	12	0.00
17/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
17/03/2026	2050 On 06-May-27			Bond Future	146.93	147.1860	146.9258	147.1860	0.00
17/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	0	0	0	0.00
17/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	3534	3	4	3	0.00
17/03/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	AL37 On 07-May-26			Index Future	1254.52	1248.4530	1254.5190	1248.4530	0.00
17/03/2026	AL37 On 06-August-26			Index Future	1276.97	1270.7940	1276.9670	1270.7940	0.00
17/03/2026	AL37 On 05-November-26			Index Future	1300.23	1293.9450	1300.2300	1293.9450	0.00
17/03/2026	AL37 On 04-February-27			Index Future	1323.57	1317.1670	1323.5680	1317.1670	0.00
17/03/2026	AL37 On 06-May-27			Index Future	1346.75	1340.2300	1346.7460	1340.2300	0.00
17/03/2026	AL7T On 07-May-26			Index Future	1609.39	1600.5760	1609.3920	1600.5760	0.00
17/03/2026	AL7T On 06-August-26			Index Future	1638.19	1629.2190	1638.1910	1629.2190	0.00
17/03/2026	AL7T On 05-November-26			Index Future	1668.03	1658.8990	1668.0340	1658.8990	0.00
17/03/2026	AL7T On 04-February-27			Index Future	1697.97	1688.6710	1697.9730	1688.6710	0.00
17/03/2026	AL7T On 06-May-27			Index Future	1727.71	1718.2380	1727.7070	1718.2380	0.00
17/03/2026	ALBI On 07-May-26			Index Future	1367.13	1362.9030	1367.1330	1362.9030	73.00
17/03/2026	ALBI On 06-August-26			Index Future	1391.60	1387.2930	1391.5960	1387.2930	0.00
17/03/2026	ALBI On 05-November-26			Index Future	1416.95	1412.5660	1416.9470	1412.5660	0.00
17/03/2026	ALBI On 04-February-27			Index Future	1442.38	1437.9170	1442.3800	1437.9170	0.00
17/03/2026	ALBI On 06-May-27			Index Future	1467.64	1463.0940	1467.6380	1463.0940	0.00
17/03/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/03/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
17/03/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/03/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	ES33 On 07-May-26			Bond Future	9.30	91.3208	91.7289	91.3208	0.00
17/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	10848	10	11	10	0.00
17/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
17/03/2026	ES33 On 06-August-26			Bond Future	9.39	92.9955	93.4109	92.9955	0.00
17/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	11542	11	12	11	0.00
17/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
17/03/2026	ES33 On 05-November-26			Bond Future	9.48	90.9007	91.3237	90.9007	0.00
17/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	5995	6	6	6	0.00
17/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
17/03/2026	ES33 On 04-February-27			Bond Future	9.59	92.5512	92.9821	92.5512	0.00
17/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	486	0	0	0	0.00
17/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
17/03/2026	ES33 On 06-May-27			Bond Future	9.71	90.3957	90.8345	90.3957	0.00
17/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
17/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	4091	5	4	5	0.00
17/03/2026	ES42 On 07-May-26			Bond Future	9.73	90.4085	90.4906	90.4085	0.00
17/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	15849	16	16	16	0.00
17/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
17/03/2026	ES42 On 06-August-26			Bond Future	9.81	92.0666	92.1501	92.0666	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17676	18	18	18	0.00
17/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
17/03/2026	ES42 On 05-November-26			Bond Future	9.88	89.4836	89.5687	89.4836	0.00
17/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11604	12	12	12	0.00
17/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
17/03/2026	ES42 On 04-February-27			Bond Future	9.95	91.1076	91.1944	91.1076	0.00
17/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2334	2	2	2	0.00
17/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
17/03/2026	ES42 On 06-May-27			Bond Future	10.04	88.4552	88.5438	88.4552	0.00
17/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
17/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	5199	5	5	5	0.00
17/03/2026	GOVI On 07-May-26			GOVI	1340.46	1336.2610	1340.4590	1336.2610	616.00
17/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1634590	159	163	159	0.00
17/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
17/03/2026	GOVI On 06-August-26			GOVI	1364.45	1360.1740	1364.4460	1360.1740	0.00
17/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1754460	171	175	171	0.00
17/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
17/03/2026	GOVI On 05-November-26			GOVI	1389.30	1384.9530	1389.3020	1384.9530	0.00
17/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1123020	108	112	108	0.00
17/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
17/03/2026	GOVI On 04-February-27			GOVI	1414.24	1409.8090	1414.2380	1409.8090	0.00
17/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	452380	41	45	41	0.00
17/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
17/03/2026	GOVI On 06-May-27			GOVI	1439.00	1434.4930	1439.0040	1434.4930	0.00
17/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	120040	7	12	7	0.00
17/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
17/03/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/03/2026	I258 On 07-May-26			Bond Future	131.26	131.2661	131.2637	131.2661	0.00
17/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	17534	18	18	18	0.00
17/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
17/03/2026	I258 On 06-August-26			Bond Future	130.83	130.8313	130.8285	130.8313	0.00
17/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	17879	18	18	18	0.00
17/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	I258 On 05-November-26			Bond Future	133.22	133.2199	133.2172	133.2199	0.00
17/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	18270	18	18	18	0.00
17/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	2	0	0	0	0.00
17/03/2026	I258 On 04-February-27			Bond Future	132.74	132.7505	132.7446	132.7505	0.00
17/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	13927	14	14	14	0.00
17/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	83	0	0	0	0.00
17/03/2026	I258 On 06-May-27			Bond Future	135.09	135.0996	135.0939	135.0996	0.00
17/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	3620	4	4	4	0.00
17/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	3306	3	3	3	0.00
17/03/2026	IGOV On 07-May-26			Index Future	435.32	436.0490	435.3150	436.0490	253.00
17/03/2026	IGOV On 06-August-26			Index Future	443.21	443.9590	443.2110	443.9590	0.00
17/03/2026	IGOV On 05-November-26			Index Future	451.39	452.1510	451.3900	452.1510	0.00
17/03/2026	IGOV On 04-February-27			Index Future	459.59	460.3690	459.5940	460.3690	0.00
17/03/2026	IGOV On 06-May-27			Index Future	467.74	468.5300	467.7430	468.5300	0.00
17/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/03/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
17/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
17/03/2026	R033 On 07-May-26			Bond Future	8.61	107.5626	108.2251	107.5626	9,512.00
17/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	8966	8	9	8	0.00
17/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	29	0	0	0	0.00
17/03/2026	R033 On 06-August-26			Bond Future	8.68	109.5087	110.1830	109.5087	223.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	8179	8	8	8	0.00
17/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	451	1	0	1	0.00
17/03/2026	R033 On 05-November-26			Bond Future	8.75	106.4415	107.1279	106.4415	0.00
17/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	4410	4	4	4	0.00
17/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1559	2	2	2	0.00
17/03/2026	R033 On 04-February-27			Bond Future	8.83	108.3497	109.0486	108.3497	0.00
17/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	2455	2	2	2	0.00
17/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	3337	4	3	4	0.00
17/03/2026	R033 On 06-May-27			Bond Future	8.93	105.2019	105.9133	105.2019	0.00
17/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	913	1	1	1	0.00
17/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	5693	6	6	6	0.00
17/03/2026	R035 On 07-May-26			Bond Future	8.85	101.3647	101.8930	101.3647	105,978.00
17/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	11233	11	11	11	0.00
17/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	10194	10	10	10	0.00
17/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	7531	7	8	7	0.00
17/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	4810	4	5	4	200.00
17/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	10455	10	10	10	0.00
17/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	4701	4	5	4	250.00
17/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	7801	7	8	7	0.00
17/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	5081	5	5	5	350.00
17/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	10089	10	10	10	0.00
17/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	7423	7	7	7	0.00
17/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	37	0	0	0	0.00
17/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	232	0	0	0	0.00
17/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	31	0	0	0	1,000.00
17/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	758	1	1	1	1,000.00
17/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	2410	2	2	2	0.00
17/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	322	0	0	0	1,000.00
17/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	1116	1	1	1	0.00
17/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	3481	4	3	4	0.00
17/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	2059	3	2	3	16,000.00
17/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	3362	4	3	4	16,000.00
17/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	13	0	0	0	250.00
17/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	73	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	2	0	0	0	250.00
17/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	10	0	0	0	350.00
17/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	57	0	0	0	0.00
17/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	1	0	0	0	350.00
17/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	12	0	0	0	200.00
17/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	68	0	0	0	0.00
17/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	2	0	0	0	200.00
17/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R035 On 06-August-26			Bond Future	8.91	103.1985	103.7363	103.1985	100.00
17/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	11680	11	12	11	0.00
17/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	5001	5	5	5	0.00
17/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	2713	2	3	2	250.00
17/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	7489	7	7	7	0.00
17/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	7	0	0	0	5,000.00
17/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	22	0	0	0	0.00
17/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	242	0	0	0	0.00
17/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	28	0	0	0	5,000.00
17/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	931	1	1	1	350.00
17/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	190	0	0	0	1,000.00
17/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	1153	1	1	1	1,000.00
17/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	3454	3	3	3	0.00
17/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	4953	5	5	5	0.00
17/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	2671	2	3	2	0.00
17/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	2345	2	2	2	200.00
17/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	4569	4	5	4	0.00
17/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	7036	7	7	7	0.00
17/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	201	0	0	0	200.00
17/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	469	1	0	1	200.00
17/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	1087	1	1	1	0.00
17/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	951	1	1	1	350.00
17/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	2146	3	2	3	0.00
17/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	409	1	0	1	350.00
17/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	705	1	1	1	1,000.00
17/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	1891	2	2	2	0.00
17/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	3959	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	3702	4	4	4	5,000.00
17/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	5925	6	6	6	0.00
17/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	6236	7	6	7	0.00
17/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	7505	8	8	8	0.00
17/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	173	0	0	0	250.00
17/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	402	0	0	0	250.00
17/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	936	1	1	1	0.00
17/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	24	0	0	0	0.00
17/03/2026	R035 On 05-November-26			Bond Future	8.98	100.5581	101.1056	100.5581	0.00
17/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	6315	6	6	6	0.00
17/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1386	1	1	1	200.00
17/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	5257	5	5	5	0.00
17/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	3118	3	3	3	0.00
17/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1912	2	2	2	0.00
17/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	613	0	1	0	0.00
17/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	93	0	0	0	600.00
17/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	3607	4	4	4	600.00
17/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	6128	7	6	7	0.00
17/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	1976	2	2	2	600.00
17/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1307	2	1	2	200.00
17/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	2434	3	2	3	0.00
17/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	693	1	1	1	200.00
17/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	517	1	1	1	0.00
17/03/2026	R035 On 04-February-27			Bond Future	9.06	102.3612	102.9187	102.3612	0.00
17/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	2129	2	2	2	0.00
17/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	58	0	0	0	3,000.00
17/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	349	0	0	0	3,000.00
17/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1622	1	2	1	0.00
17/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	2808	3	3	3	3,000.00
17/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	5316	6	5	6	0.00
17/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	8059	9	8	9	0.00
17/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	2355	3	2	3	0.00
17/03/2026	R035 On 06-May-27			Bond Future	9.15	99.6487	100.2162	99.6487	0.00
17/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	419	0	0	0	0.00
17/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	5462	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	R038 On 07-May-26			Bond Future	9.22	112.3680	113.0423	112.3680	4,390.00
17/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	15193	15	15	15	0.00
17/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R038 On 06-August-26			Bond Future	9.29	114.4010	115.0874	114.4010	0.00
17/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	16746	16	17	16	0.00
17/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	16	0	0	0	0.00
17/03/2026	R038 On 05-November-26			Bond Future	9.36	110.9809	111.6796	110.9809	0.00
17/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	9837	9	10	9	0.00
17/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	364	0	0	0	0.00
17/03/2026	R038 On 04-February-27			Bond Future	9.44	112.9704	113.6819	112.9704	0.00
17/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	3529	3	4	3	0.00
17/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	2372	3	2	3	0.00
17/03/2026	R038 On 06-May-27			Bond Future	9.53	109.4621	110.1863	109.4621	0.00
17/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	597	0	1	0	0.00
17/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	6641	7	7	7	0.00
17/03/2026	R053 On 07-May-26			Bond Future	9.29	124.3416	124.2895	124.3416	77,717.00
17/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	23515	24	24	24	0.00
17/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R053 On 06-August-26			Bond Future	9.34	126.5912	126.5380	126.5912	0.00
17/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	27435	27	27	27	0.00
17/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	11	0	0	0	530.00
17/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	187	0	0	0	0.00
17/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1860	2	2	2	530.00
17/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	4906	5	5	5	0.00
17/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	1955	2	2	2	530.00
17/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	4707	5	5	5	530.00
17/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	9320	9	9	9	0.00
17/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	15974	16	16	16	0.00
17/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	9	0	0	0	0.00
17/03/2026	R053 On 05-November-26			Bond Future	9.39	123.0127	122.9586	123.0127	0.00
17/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	18596	19	19	19	0.00
17/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	413	0	0	0	0.00
17/03/2026	R053 On 04-February-27			Bond Future	9.45	125.2180	125.1630	125.2180	0.00
17/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	8444	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	2554	3	3	3	0.00
17/03/2026	R053 On 06-May-27			Bond Future	9.51	121.5456	121.4902	121.5456	0.00
17/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	1836	2	2	2	0.00
17/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	8784	9	9	9	0.00
17/03/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
17/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	59	0	0	0	0.00
17/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	59	0	0	0	0.00
17/03/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
17/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	67	0	0	0	0.00
17/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	67	0	0	0	0.00
17/03/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
17/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	43	0	0	0	0.00
17/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	43	0	0	0	0.00
17/03/2026	R202 On 07-May-26			Bond Future	298.96	298.9698	298.9648	298.9698	772.00
17/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	21415	21	21	21	0.00
17/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R202 On 06-August-26			Bond Future	299.05	299.0572	299.0518	299.0572	253.00
17/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	20192	20	20	20	0.00
17/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R202 On 05-November-26			Bond Future	304.51	304.5171	304.5116	304.5171	0.00
17/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	24052	24	24	24	0.00
17/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R202 On 04-February-27			Bond Future	304.55	304.5641	304.5535	304.5641	0.00
17/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	9824	10	10	10	0.00
17/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R202 On 06-May-27			Bond Future	309.95	309.9566	309.9468	309.9566	0.00
17/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	2957	3	3	3	0.00
17/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R209 On 07-May-26			Bond Future	8.99	82.5467	83.0154	82.5467	45,588.00
17/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	10846	10	11	10	0.00
17/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R209 On 06-August-26			Bond Future	9.05	84.0401	84.5172	84.0401	770.00
17/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	11864	11	12	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	13	0	0	0	0.00
17/03/2026	R209 On 05-November-26			Bond Future	9.11	82.4043	82.8900	82.4043	0.00
17/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	6683	6	7	6	0.00
17/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	380	0	0	0	0.00
17/03/2026	R209 On 04-February-27			Bond Future	9.18	83.8818	84.3763	83.8818	0.00
17/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	2404	2	2	2	0.00
17/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1442	1	1	1	0.00
17/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	116	0	0	0	3,237.00
17/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	2651	3	3	3	3,237.00
17/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	6623	7	7	7	0.00
17/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	1883	2	2	2	0.00
17/03/2026	R209 On 06-May-27			Bond Future	9.26	82.1973	82.7007	82.1973	0.00
17/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	468	0	0	0	0.00
17/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	300	0	0	0	4,620.00
17/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2512	2	3	2	0.00
17/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	2218	2	2	2	4,620.00
17/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	5864	6	6	6	0.00
17/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	5122	6	5	6	0.00
17/03/2026	R210 On 07-May-26			Bond Future	259.86	259.8622	259.8562	259.8622	1,096.00
17/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	4456	4	4	4	0.00
17/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R210 On 06-August-26			Bond Future	264.62	264.6277	264.6212	264.6277	0.00
17/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	4781	5	5	5	0.00
17/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R210 On 05-November-26			Bond Future	265.93	265.9410	265.9324	265.9410	0.00
17/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	12602	13	13	13	0.00
17/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R210 On 04-February-27			Bond Future	270.76	270.7719	270.7637	270.7719	0.00
17/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	4734	5	5	5	0.00
17/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R210 On 06-May-27			Bond Future	271.98	271.9931	271.9796	271.9931	0.00
17/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	850	1	1	1	0.00
17/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R213 On 07-May-26			Bond Future	8.34	95.6822	96.1525	95.6822	89,839.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	5314	5	5	5	0.00
17/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	6	0	0	0	0.00
17/03/2026	R213 On 06-August-26			Bond Future	8.41	97.4133	97.8919	97.4133	0.00
17/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	4603	4	5	4	0.00
17/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	127	0	0	0	0.00
17/03/2026	R213 On 05-November-26			Bond Future	8.48	95.6194	96.1066	95.6194	0.00
17/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1817	2	2	2	0.00
17/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	900	1	1	1	0.00
17/03/2026	R213 On 04-February-27			Bond Future	8.57	97.3342	97.8303	97.3342	0.00
17/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	683	1	1	1	0.00
17/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	2110	2	2	2	0.00
17/03/2026	R213 On 06-May-27			Bond Future	8.69	95.4853	95.9904	95.4853	0.00
17/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	146	0	0	0	0.00
17/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	600	0	1	0	2,830.00
17/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2607	2	3	2	0.00
17/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	887	1	1	1	2,830.00
17/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	2328	3	2	3	0.00
17/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	3688	4	4	4	0.00
17/03/2026	R214 On 07-May-26			Bond Future	9.33	78.7634	78.8355	78.7634	38,656.00
17/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	12892	13	13	13	0.00
17/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R214 On 06-August-26			Bond Future	9.38	80.1883	80.2617	80.1883	0.00
17/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	14645	15	15	15	0.00
17/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	9	0	0	0	0.00
17/03/2026	R214 On 05-November-26			Bond Future	9.44	78.3375	78.4122	78.3375	0.00
17/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	9403	9	9	9	0.00
17/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	342	0	0	0	0.00
17/03/2026	R214 On 04-February-27			Bond Future	9.51	79.7423	79.8184	79.7423	0.00
17/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	4116	4	4	4	0.00
17/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1689	2	2	2	0.00
17/03/2026	R214 On 06-May-27			Bond Future	9.58	77.8392	77.9169	77.8392	0.00
17/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	724	1	1	1	0.00
17/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	5337	5	5	5	0.00
17/03/2026	R248 On 07-May-26			Bond Future	9.37	96.0040	96.0096	96.0040	288,973.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	17529	18	18	18	0.00
17/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0	0	0	0	1,620.00
17/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	14	0	0	0	1,620.00
17/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	641	1	1	1	0.00
17/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	673	1	1	1	0.00
17/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	2263	2	2	2	0.00
17/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	2321	2	2	2	0.00
17/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	6203	6	6	6	0.00
17/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	10206	10	10	10	0.00
17/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R248 On 06-August-26			Bond Future	9.42	97.7408	97.7465	97.7408	0.00
17/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	20903	21	21	21	0.00
17/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	1124	1	1	1	0.00
17/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	5727	6	6	6	0.00
17/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	920	1	1	1	1,762.00
17/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	4931	5	5	5	1,762.00
17/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	6	0	0	0	0.00
17/03/2026	R248 On 05-November-26			Bond Future	9.48	95.0654	95.0711	95.0654	0.00
17/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	14143	14	14	14	0.00
17/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	297	0	0	0	0.00
17/03/2026	R248 On 04-February-27			Bond Future	9.54	96.7700	96.7760	96.7700	0.00
17/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	6387	6	6	6	0.00
17/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1751	2	2	2	0.00
17/03/2026	R248 On 06-May-27			Bond Future	9.61	94.0231	94.0294	94.0231	0.00
17/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	1383	1	1	1	0.00
17/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	6253	6	6	6	0.00
17/03/2026	R2R9 On 07-May-26			Bond Future	9.30	104.6577	105.3633	104.6577	0.00
17/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	94514	94	95	94	0.00
17/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R2R9 On 06-August-26			Bond Future	9.37	106.5513	107.2694	106.5513	0.00
17/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	94150	93	94	93	0.00
17/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R2R9 On 05-November-26			Bond Future	9.44	103.4938	104.2248	103.4938	0.00
17/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	93255	93	93	93	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R2R9 On 04-February-27			Bond Future	9.52	105.3491	106.0934	105.3491	0.00
17/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	4025	4	4	4	0.00
17/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1384	2	1	2	0.00
17/03/2026	R2R9 On 06-May-27			Bond Future	9.61	102.2117	102.9695	102.2117	0.00
17/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	884	1	1	1	0.00
17/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	6600	7	7	7	0.00
17/03/2026	R4R2 On 07-May-26			Bond Future	9.39	107.0968	107.1471	107.0968	4,279.00
17/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	96058	96	96	96	0.00
17/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R4R2 On 06-August-26			Bond Future	9.46	109.0343	109.0855	109.0343	0.00
17/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95668	96	96	96	0.00
17/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R4R2 On 05-November-26			Bond Future	9.52	105.8956	105.9477	105.8956	0.00
17/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94725	95	95	95	0.00
17/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
17/03/2026	R4R2 On 04-February-27			Bond Future	9.59	107.7940	107.8471	107.7940	0.00
17/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	5396	5	5	5	0.00
17/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1157	1	1	1	0.00
17/03/2026	R4R2 On 06-May-27			Bond Future	9.67	104.5733	104.6277	104.5733	0.00
17/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1183	1	1	1	0.00
17/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6800	7	7	7	0.00
17/03/2026	RR87 On 07-May-26			Bond Future	7.11	102.7690	102.8541	102.7690	0.00
17/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	11	0	0	0	0.00
17/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	182	0	0	0	0.00
17/03/2026	RR87 On 06-August-26			Bond Future	6.96	100.8861	100.9764	100.8861	0.00
17/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	15	0	0	0	0.00
17/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	169	0	0	0	0.00
17/03/2026	RR87 On 05-November-26			Bond Future	6.09	102.7046	102.7965	102.7046	0.00
17/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	1	0	0	0	0.00
17/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	96	0	0	0	0.00
17/03/2026	RR88 On 07-May-26			Bond Future	7.33	105.6035	105.6293	105.6035	0.00
17/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	12	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	757	1	1	1	0.00
17/03/2026	RR88 On 06-August-26			Bond Future	7.35	104.6511	104.6755	104.6511	0.00
17/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	57	0	0	0	0.00
17/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	728	1	1	1	0.00
17/03/2026	RR88 On 05-November-26			Bond Future	7.34	105.9149	105.9411	105.9149	0.00
17/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	65	0	0	0	0.00
17/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	721	1	1	1	0.00
17/03/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/03/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00