



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 February 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	2029 On 05-February-26			Bond Future	145.8166	145.8125	145.8166	145.8125	1,419
03/02/2026	2029 On 05-February-26	140.11	Call	Bond Future	5706.6400	5702.5200	5.7066	5.7025	0
03/02/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2029 On 07-May-26			Bond Future	146.9635	146.9593	146.9635	146.9593	4,593
03/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5143.5200	5139.3300	5.1435	5.1393	0
03/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2029 On 06-August-26			Bond Future	149.6190	149.6145	149.6190	149.6145	0
03/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5518.9500	5514.4800	5.5190	5.5145	0
03/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2029 On 05-November-26			Bond Future	150.7527	150.7481	150.7527	150.7481	0
03/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3192.7100	3188.0800	3.1927	3.1881	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2029 On 04-February-27			Bond Future	153.3900	153.3849	153.3900	153.3849	0
03/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3670.0300	3664.9400	3.6700	3.6649	0
03/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2030 On 05-February-26			Bond Future	7.1806	7.1758	103.0062	103.0230	50,973
03/02/2026	2030 On 05-February-26	9.49	Call	Bond Future	7627.2900	7644.1200	7.6273	7.6441	0
03/02/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2030 On 07-May-26			Bond Future	7.1901	7.1848	104.8183	104.8354	154,831
03/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	529.5100	541.1900	0.5295	0.5412	1,000
03/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	464.4400	458.9600	0.4644	0.4590	0
03/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1786.0000	1802.6500	1.7860	1.8027	1,000
03/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	103.9500	103.4400	0.1040	0.1034	0
03/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2407.2400	2424.3800	2.4072	2.4244	0
03/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	55.3900	55.3700	0.0554	0.0554	1,000
03/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	6891.4100	6908.6000	6.8914	6.9086	0
03/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.6500	0.6800	0.0007	0.0007	0
03/02/2026	2030 On 06-August-26			Bond Future	7.1986	7.1930	102.6774	102.6947	47,851
03/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	730.5500	741.3600	0.7306	0.7414	1,000
03/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	695.7300	689.2400	0.6957	0.6892	0
03/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1842.1500	1857.2600	1.8422	1.8573	1,000
03/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	288.8500	286.6600	0.2889	0.2867	0
03/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2757.1400	2773.5500	2.7571	2.7736	0
03/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	157.3800	156.4900	0.1574	0.1565	1,000
03/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	5996.0300	6013.3800	5.9960	6.0134	0
03/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	22.3000	22.3500	0.0223	0.0224	0
03/02/2026	2030 On 05-November-26			Bond Future	7.2071	7.2010	104.4446	104.4620	0
03/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3507.4800	3523.8200	3.5075	3.5238	0
03/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	178.2500	177.2100	0.1783	0.1772	0
03/02/2026	2030 On 04-February-27			Bond Future	7.2239	7.2174	102.2404	102.2578	0
03/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2075.9000	2089.7100	2.0759	2.0897	0
03/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	500.4900	496.9000	0.5005	0.4969	0
03/02/2026	2031 On 05-February-26			Bond Future	113.6595	113.6223	113.6595	113.6223	0
03/02/2026	2031 On 05-February-26	111.76	Call	Bond Future	1899.5200	1862.2900	1.8995	1.8623	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	2031 On 05-February-26	111.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2031 On 07-May-26			Bond Future	115.6873	115.6495	115.6873	115.6495	736
03/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	1856.6800	1820.1600	1.8567	1.8202	0
03/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	9.3500	10.7000	0.0094	0.0107	0
03/02/2026	2031 On 06-August-26			Bond Future	115.3629	115.3244	115.3629	115.3244	1,893
03/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	1631.8500	1598.7800	1.6319	1.5988	0
03/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	78.9200	84.4000	0.0789	0.0844	0
03/02/2026	2031 On 05-November-26			Bond Future	117.3758	117.3363	117.3758	117.3363	0
03/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	5885.7700	5846.2900	5.8858	5.8463	0
03/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
03/02/2026	2031 On 04-February-27			Bond Future	116.9777	116.9374	116.9777	116.9374	0
03/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1177.0500	1150.8600	1.1771	1.1509	0
03/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	379.4000	393.4900	0.3794	0.3935	0
03/02/2026	2032 On 05-February-26			Bond Future	7.6314	7.6468	105.9852	105.9096	21,722
03/02/2026	2032 On 05-February-26	10.16	Call	Bond Future	11554.7700	11479.1200	11.5548	11.4791	0
03/02/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2032 On 07-May-26			Bond Future	7.6590	7.6753	103.6913	103.6143	167,515
03/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	10988.2300	10911.3400	10.9882	10.9113	0
03/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.4600	0.5400	0.0005	0.0005	0
03/02/2026	2032 On 06-August-26			Bond Future	7.6873	7.7045	105.5394	105.4609	0
03/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10434.5800	10357.0000	10.4346	10.3570	0
03/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	12.5900	13.5400	0.0126	0.0135	0
03/02/2026	2032 On 05-November-26			Bond Future	7.7239	7.7421	103.1988	103.1187	0
03/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6292.0100	6220.7100	6.2920	6.2207	0
03/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	203.7400	212.5300	0.2037	0.2125	0
03/02/2026	2032 On 04-February-27			Bond Future	7.7697	7.7891	104.9790	104.8972	0
03/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3654.6400	3595.7200	3.6546	3.5957	0
03/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	708.3100	731.1200	0.7083	0.7311	0
03/02/2026	2033 On 05-February-26			Bond Future	143.7200	143.4602	143.7200	143.4602	304
03/02/2026	2033 On 05-February-26	132.88	Call	Bond Future	10840.0100	10580.1800	10.8400	10.5802	0
03/02/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2033 On 07-May-26			Bond Future	144.7270	144.4626	144.7270	144.4626	11,595
03/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	9567.0200	9302.6400	9.5670	9.3026	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2033 On 06-August-26			Bond Future	147.3421	147.0727	147.3421	147.0727	0
03/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	13092.1100	12822.7100	13.0921	12.8227	0
03/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2033 On 05-November-26			Bond Future	148.3339	148.0596	148.3339	148.0596	0
03/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	11073.8500	10799.6400	11.0739	10.7996	0
03/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2033 On 04-February-27			Bond Future	150.9290	150.6497	150.9290	150.6497	0
03/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	8219.0400	7939.7000	8.2190	7.9397	0
03/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2037 On 05-February-26			Bond Future	8.3621	8.3726	101.2084	101.1332	51,310
03/02/2026	2037 On 05-February-26	9.65	Call	Bond Future	8658.7000	8583.5100	8.6587	8.5835	0
03/02/2026	2037 On 05-February-26	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,500
03/02/2026	2037 On 05-February-26	10.10	Call	Bond Future	11446.9400	11371.7500	11.4469	11.3718	0
03/02/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,500
03/02/2026	2037 On 05-February-26	10.65	Call	Bond Future	14700.9800	14625.7900	14.7010	14.6258	0
03/02/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2037 On 05-February-26	10.90	Call	Bond Future	16126.5400	16051.3500	16.1265	16.0514	1,970
03/02/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2037 On 05-February-26	11.20	Call	Bond Future	17794.6900	17719.5000	17.7947	17.7195	0
03/02/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2037 On 05-February-26	11.36	Call	Bond Future	18665.8700	18590.6800	18.6659	18.5907	0
03/02/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2037 On 05-February-26	11.40	Call	Bond Future	18881.6900	18806.5000	18.8817	18.8065	1,030
03/02/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2037 On 05-February-26	11.86	Call	Bond Future	21308.0300	21232.8400	21.3080	21.2328	0
03/02/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2037 On 05-February-26	12.27	Call	Bond Future	23387.1300	23311.9400	23.3871	23.3119	0
03/02/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
03/02/2026	2037 On 05-February-26	12.73	Call	Bond Future	25630.2600	25555.0700	25.6303	25.5551	0
03/02/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
03/02/2026	2037 On 07-May-26			Bond Future	8.4084	8.4193	102.9888	102.9123	163,108
03/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	4332.5100	4272.1300	4.3325	4.2721	1,500
03/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	298.4700	314.6400	0.2985	0.3146	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	7300.5500	7230.0400	7.3006	7.2300	1,500
03/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	87.6400	93.6800	0.0876	0.0937	0
03/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	10757.8500	10683.1600	10.7579	10.6832	0
03/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	21.9400	23.8000	0.0219	0.0238	1,500
03/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	15885.6400	15809.1800	15.8856	15.8092	142
03/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.7200	0.8100	0.0007	0.0008	0
03/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	17907.0800	17830.5400	17.9071	17.8305	0
03/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.1200	0.1300	0.0001	0.0001	0
03/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	23441.2000	23364.6500	23.4412	23.3647	0
03/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
03/02/2026	2037 On 06-August-26			Bond Future	8.4573	8.4686	100.5648	100.4868	2,539
03/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	10158.5500	10086.5500	10.1586	10.0866	2,541
03/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	146.4900	152.4900	0.1465	0.1525	0
03/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	13995.6800	13919.9000	13.9957	13.9199	0
03/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	46.0300	48.2500	0.0460	0.0483	2,541
03/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	17241.4900	17164.0500	17.2415	17.1641	0
03/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	9.1400	9.7000	0.0091	0.0097	2,541
03/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	19380.5300	19302.7200	19.3805	19.3027	0
03/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	2.6700	2.8600	0.0027	0.0029	0
03/02/2026	2037 On 05-November-26			Bond Future	8.5057	8.5175	102.2955	102.2159	0
03/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	6838.7900	6776.4000	6.8388	6.7764	4,490
03/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	671.7100	688.8800	0.6717	0.6889	0
03/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	11054.2600	10982.7300	11.0543	10.9827	0
03/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	275.9800	284.0100	0.2760	0.2840	4,490
03/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	13164.6300	13090.3000	13.1646	13.0903	0
03/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	166.7600	171.9900	0.1668	0.1720	0
03/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	14274.4700	14198.7000	14.2745	14.1987	0
03/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	112.3000	116.0900	0.1123	0.1161	4,490
03/02/2026	2037 On 04-February-27			Bond Future	8.5610	8.5733	99.8036	99.7224	0
03/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2124.9100	2091.0100	2.1249	2.0910	4,490
03/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2927.7600	2975.0900	2.9278	2.9751	0
03/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	5963.9800	5906.4000	5.9640	5.9064	0
03/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	1176.9500	1200.6000	1.1770	1.2006	4,490
03/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	6978.0100	6916.8200	6.9780	6.9168	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	964.5800	984.6200	0.9646	0.9846	0
03/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	8526.0700	8460.3800	8.5261	8.4604	0
03/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	712.3500	727.8900	0.7124	0.7279	4,490
03/02/2026	2038 On 05-February-26			Bond Future	158.6867	158.0602	158.6867	158.0602	651
03/02/2026	2038 On 05-February-26	143.20	Call	Bond Future	15486.7000	14860.1700	15.4867	14.8602	0
03/02/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2038 On 07-May-26			Bond Future	161.5178	160.8802	161.5178	160.8802	4,185
03/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	16987.8100	16350.1600	16.9878	16.3502	0
03/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2038 On 06-August-26			Bond Future	162.2440	161.5948	162.2440	161.5948	0
03/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	17523.9900	16874.7600	17.5240	16.8748	0
03/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2038 On 05-November-26			Bond Future	165.0753	164.4143	165.0753	164.4143	0
03/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	18765.3300	18104.2500	18.7653	18.1043	0
03/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2038 On 04-February-27			Bond Future	165.7379	165.0651	165.7379	165.0651	0
03/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	11907.8800	11235.1200	11.9079	11.2351	0
03/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2040 On 05-February-26			Bond Future	8.6472	8.6828	103.0733	102.7825	62,426
03/02/2026	2040 On 05-February-26	9.05	Call	Bond Future	3221.9400	2931.1100	3.2219	2.9311	13,500
03/02/2026	2040 On 05-February-26	9.05	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
03/02/2026	2040 On 05-February-26	9.20	Call	Bond Future	4385.2200	4094.3800	4.3852	4.0944	14,000
03/02/2026	2040 On 05-February-26	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2040 On 05-February-26	9.40	Call	Bond Future	5906.3400	5615.5000	5.9063	5.6155	0
03/02/2026	2040 On 05-February-26	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	13,500
03/02/2026	2040 On 05-February-26	9.80	Call	Bond Future	8849.1800	8558.3400	8.8492	8.5583	14,000
03/02/2026	2040 On 05-February-26	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2040 On 05-February-26	10.24	Call	Bond Future	11939.8300	11648.9900	11.9398	11.6490	0
03/02/2026	2040 On 05-February-26	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	14,000
03/02/2026	2040 On 05-February-26	10.35	Call	Bond Future	12689.4700	12398.6300	12.6895	12.3986	0
03/02/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2040 On 05-February-26	10.75	Call	Bond Future	15340.8000	15049.9600	15.3408	15.0500	0
03/02/2026	2040 On 05-February-26	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	2040 On 05-February-26	11.15	Call	Bond Future	17879.4900	17588.6500	17.8795	17.5887	0
03/02/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2040 On 05-February-26	11.49	Call	Bond Future	19952.9300	19662.0900	19.9529	19.6621	0
03/02/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2040 On 05-February-26	11.82	Call	Bond Future	21894.4100	21603.5700	21.8944	21.6036	475
03/02/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2040 On 05-February-26	13.23	Call	Bond Future	29466.6200	29175.7800	29.4666	29.1758	0
03/02/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
03/02/2026	2040 On 07-May-26			Bond Future	8.6972	8.7340	104.8866	104.5907	58,138
03/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1152.7600	1028.5600	1.1528	1.0286	27,500
03/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	1533.9700	1705.6500	1.5340	1.7057	0
03/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	14500.2700	14206.4100	14.5003	14.2064	1,460
03/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	9.2400	11.2600	0.0092	0.0113	0
03/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	17153.3200	16857.9100	17.1533	16.8579	0
03/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	1.8000	2.2700	0.0018	0.0023	0
03/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	20460.5900	20164.7500	20.4606	20.1648	0
03/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.1400	0.1800	0.0001	0.0002	0
03/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	20751.9400	20456.0900	20.7519	20.4561	0
03/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.1100	0.1400	0.0001	0.0001	1,460
03/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	22524.5400	22228.6700	22.5245	22.2287	0
03/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
03/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	23582.8700	23286.9900	23.5829	23.2870	0
03/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,460
03/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	25265.1800	24969.3000	25.2652	24.9693	0
03/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2040 On 06-August-26			Bond Future	8.7497	8.7878	102.2458	101.9444	41,362
03/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	22814.1000	22513.1300	22.8141	22.5131	0
03/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	2.2000	2.5800	0.0022	0.0026	0
03/02/2026	2040 On 05-November-26			Bond Future	8.8013	8.8407	104.0053	103.6986	0
03/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	8848.8900	8593.0400	8.8489	8.5930	2,300
03/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	684.3700	735.2600	0.6844	0.7353	0
03/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	13532.3100	13249.3100	13.5323	13.2493	0
03/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	300.4200	324.1600	0.3004	0.3242	2,300
03/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	15840.0600	15547.2600	15.8401	15.5473	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	160.3000	174.2400	0.1603	0.1742	0
03/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	17065.6600	16768.9200	17.0657	16.7689	0
03/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	108.3700	118.3700	0.1084	0.1184	2,300
03/02/2026	2040 On 04-February-27			Bond Future	8.8592	8.9000	101.2924	100.9800	0
03/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	2701.5700	2557.5600	2.7016	2.5576	2,300
03/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	3312.3700	3480.7100	3.3124	3.4807	0
03/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	7308.4000	7075.8300	7.3084	7.0758	0
03/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	1340.8600	1420.6400	1.3409	1.4206	2,300
03/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	8815.0500	8566.3400	8.8151	8.5663	0
03/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	1039.0600	1102.7000	1.0391	1.1027	0
03/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	10226.8200	9966.1400	10.2268	9.9661	0
03/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	824.5100	876.1800	0.8245	0.8762	2,300
03/02/2026	2043 On 05-February-26			Bond Future	123.1699	123.0408	123.1699	123.0408	0
03/02/2026	2043 On 05-February-26	109.66	Call	Bond Future	13509.8700	13380.8100	13.5099	13.3808	0
03/02/2026	2043 On 05-February-26	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2043 On 07-May-26			Bond Future	125.3673	125.2360	125.3673	125.2360	0
03/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	13667.3000	13535.9700	13.6673	13.5360	0
03/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2043 On 06-August-26			Bond Future	124.7881	124.6544	124.7881	124.6544	0
03/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	13908.1831	13774.4744	13.9082	13.7745	0
03/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0531	0.0644	0.0001	0.0001	0
03/02/2026	2043 On 05-November-26			Bond Future	126.9653	126.8289	126.9653	126.8289	0
03/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	14126.3658	13990.1161	14.1264	13.9901	0
03/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	1.0458	1.1861	0.0010	0.0012	0
03/02/2026	2043 On 04-February-27			Bond Future	126.2986	126.1597	126.2986	126.1597	0
03/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	8790.7182	8659.9752	8.7907	8.6600	0
03/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	122.1182	130.2652	0.1221	0.1303	0
03/02/2026	2044 On 05-February-26			Bond Future	8.8622	8.9029	99.2368	98.8786	45,628
03/02/2026	2044 On 05-February-26	10.00	Call	Bond Future	9336.6100	8978.4000	9.3366	8.9784	0
03/02/2026	2044 On 05-February-26	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2044 On 05-February-26	10.07	Call	Bond Future	9866.6100	9508.4000	9.8666	9.5084	9,000
03/02/2026	2044 On 05-February-26	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2044 On 05-February-26	10.90	Call	Bond Future	15797.6500	15439.4400	15.7977	15.4394	9,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2044 On 05-February-26	11.25	Call	Bond Future	18115.4200	17757.2100	18.1154	17.7572	0
03/02/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
03/02/2026	2044 On 05-February-26	11.45	Call	Bond Future	19394.3700	19036.1600	19.3944	19.0362	0
03/02/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
03/02/2026	2044 On 05-February-26	11.50	Call	Bond Future	19709.0900	19350.8800	19.7091	19.3509	0
03/02/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
03/02/2026	2044 On 05-February-26	11.56	Call	Bond Future	20084.1600	19725.9500	20.0842	19.7260	0
03/02/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2044 On 07-May-26		Call	Bond Future	2445.4800	2245.7900	2.4455	2.2458	0
03/02/2026	2044 On 07-May-26			Bond Future	8.9126	8.9544	100.9826	100.6181	108,015
03/02/2026	2044 On 07-May-26		Put	Bond Future	1462.8600	1627.7100	1.4629	1.6277	0
03/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	8941.9300	8596.3900	8.9419	8.5964	0
03/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	92.0400	111.0400	0.0920	0.1110	15,000
03/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	21031.2200	20666.8000	21.0312	20.6668	0
03/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.3500	0.4700	0.0004	0.0005	0
03/02/2026	2044 On 06-August-26			Bond Future	8.9652	9.0084	98.3976	98.0264	7,681
03/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	24071.2600	23700.6700	24.0713	23.7007	0
03/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	3.2700	3.8800	0.0033	0.0039	0
03/02/2026	2044 On 05-November-26			Bond Future	9.0167	9.0612	100.0909	99.7131	0
03/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	17292.0000	16930.8900	17.2920	16.9309	0
03/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	174.0800	190.8100	0.1741	0.1908	0
03/02/2026	2044 On 04-February-27			Bond Future	9.0738	9.1197	97.4356	97.0511	0
03/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	9786.9500	9478.5500	9.7870	9.4786	0
03/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	1120.2700	1196.3900	1.1203	1.1964	0
03/02/2026	2046 On 05-February-26			Bond Future	142.3373	142.3534	142.3373	142.3534	4,439
03/02/2026	2046 On 05-February-26	121.65	Call	Bond Future	20687.2500	20703.4300	20.6873	20.7034	0
03/02/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2046 On 07-May-26			Bond Future	142.5910	142.6074	142.5910	142.6074	18,062
03/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	17641.0400	17657.4300	17.6410	17.6574	0
03/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2046 On 06-August-26			Bond Future	145.1673	145.1840	145.1673	145.1840	0
03/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	22787.3200	22803.9800	22.7873	22.8040	0
03/02/2026	2046 On 06-August-26	122.38	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
03/02/2026	2046 On 05-November-26			Bond Future	145.3788	145.3960	145.3788	145.3960	0
03/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	19898.7800	19915.9600	19.8988	19.9160	0
03/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2046 On 04-February-27			Bond Future	147.9216	147.9384	147.9216	147.9384	0
03/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	16831.6400	16848.4400	16.8316	16.8484	0
03/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2050 On 05-February-26			Bond Future	144.2384	144.2547	144.2384	144.2547	2,558
03/02/2026	2050 On 05-February-26	122.82	Call	Bond Future	21418.4100	21434.6900	21.4184	21.4347	0
03/02/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2050 On 07-May-26			Bond Future	146.8116	146.8285	146.8116	146.8285	16,475
03/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	22741.5700	22758.4500	22.7416	22.7585	0
03/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2050 On 06-August-26			Bond Future	147.0226	147.0396	147.0226	147.0396	0
03/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	23752.6200	23769.6400	23.7526	23.7696	0
03/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2050 On 05-November-26			Bond Future	149.5882	149.6050	149.5882	149.6050	0
03/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	25748.2100	25765.0000	25.7482	25.7650	0
03/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	2050 On 04-February-27			Bond Future	149.7258	149.7425	149.7258	149.7425	0
03/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	17335.7900	17352.5400	17.3358	17.3525	0
03/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	AL37 On 05-February-26			Index Future	1275.3850	1275.0420	1275.3850	1,275.0420	0
03/02/2026	AL37 On 07-May-26			Index Future	1297.8210	1297.4730	1297.8210	1,297.4730	0
03/02/2026	AL37 On 06-August-26			Index Future	1320.7110	1320.3550	1320.7110	1,320.3550	0
03/02/2026	AL37 On 05-November-26			Index Future	1343.7230	1343.3580	1343.7230	1,343.3580	0
03/02/2026	AL37 On 04-February-27			Index Future	1366.9460	1366.5710	1366.9460	1,366.5710	0
03/02/2026	AL7T On 05-February-26			Index Future	1658.8390	1657.8540	1658.8390	1,657.8540	0
03/02/2026	AL7T On 07-May-26			Index Future	1688.0210	1687.0190	1688.0210	1,687.0190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	AL7T On 06-August-26			Index Future	1717.7930	1716.7710	1717.7930	1,716.7710	0
03/02/2026	AL7T On 05-November-26			Index Future	1747.7230	1746.6800	1747.7230	1,746.6800	0
03/02/2026	AL7T On 04-February-27			Index Future	1777.9280	1776.8620	1777.9280	1,776.8620	0
03/02/2026	ALBI On 05-February-26			Index Future	1401.4820	1399.4010	1401.4820	1,399.4010	0
03/02/2026	ALBI On 07-May-26			Index Future	1426.1360	1424.0190	1426.1360	1,424.0190	75
03/02/2026	ALBI On 06-August-26			Index Future	1451.2900	1449.1330	1451.2900	1,449.1330	0
03/02/2026	ALBI On 05-November-26			Index Future	1476.5760	1474.3790	1476.5760	1,474.3790	0
03/02/2026	ALBI On 04-February-27			Index Future	1502.0950	1499.8560	1502.0950	1,499.8560	0
03/02/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/02/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/02/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C253 On 31-March-53			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
03/02/2026	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/02/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	ES33 On 05-February-26			Bond Future	8.5128	8.5235	97.4758	97.4188	0
03/02/2026	ES33 On 05-February-26	11.49	Call	Bond Future	14280.3000	14223.3500	14.2803	14.2234	0
03/02/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	ES33 On 07-May-26			Bond Future	8.5700	8.5812	95.4222	95.3643	0
03/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14541.7000	14483.7200	14.5417	14.4837	0
03/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	ES33 On 06-August-26			Bond Future	8.6293	8.6411	97.1462	97.0871	0
03/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15277.5600	15218.4300	15.2776	15.2184	0
03/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	ES33 On 05-November-26			Bond Future	8.7000	8.7124	95.0499	94.9895	0
03/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9721.5300	9661.0900	9.7215	9.6611	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	ES33 On 04-February-27			Bond Future	8.7835	8.7965	96.7110	96.6493	0
03/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4214.4200	4152.7000	4.2144	4.1527	0
03/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	ES42 On 05-February-26			Bond Future	9.0725	9.0981	97.6877	97.4800	0
03/02/2026	ES42 On 05-February-26	11.85	Call	Bond Future	19088.0100	18880.2600	19.0880	18.8803	0
03/02/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	ES42 On 07-May-26			Bond Future	9.1276	9.1541	95.1664	94.9549	0
03/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	20525.0000	20313.5200	20.5250	20.3135	0
03/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	ES42 On 06-August-26			Bond Future	9.1832	9.2105	96.8855	96.6700	0
03/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	22411.1300	22195.6900	22.4111	22.1957	0
03/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	ES42 On 05-November-26			Bond Future	9.2435	9.2718	94.3124	94.0930	0
03/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	16347.6000	16128.2200	16.3476	16.1282	0
03/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	ES42 On 04-February-27			Bond Future	9.3095	9.3387	95.9594	95.7359	0
03/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	7099.4600	6876.0100	7.0995	6.8760	0
03/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	GOVI On 05-February-26			GOVI	1375.4230	1373.3220	1375.4230	1,373.3220	7
03/02/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2254230.0000	2233220.0000	225.4230	223.3220	0
03/02/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	GOVI On 07-May-26			GOVI	1399.6190	1397.4810	1399.6190	1,397.4810	642
03/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2226190.0000	2204810.0000	222.6190	220.4810	0
03/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	GOVI On 06-August-26			GOVI	1424.3050	1422.1270	1424.3050	1,422.1270	0
03/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2353050.0000	2331270.0000	235.3050	233.1270	0
03/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	GOVI On 05-November-26			GOVI	1449.1220	1446.9030	1449.1220	1,446.9030	0
03/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1721220.0000	1699030.0000	172.1220	169.9030	0
03/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	GOVI On 04-February-27			GOVI	1474.1660	1471.9050	1474.1660	1,471.9050	0
03/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1051660.0000	1029050.0000	105.1660	102.9050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/02/2026	I258 On 05-February-26			Bond Future	130.4652	129.4884	130.4652	129.4884	0
03/02/2026	I258 On 05-February-26	111.65	Call	Bond Future	18815.1600	17838.4300	18.8152	17.8384	0
03/02/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	I258 On 07-May-26			Bond Future	132.7928	131.7986	132.7928	131.7986	0
03/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	19062.8202	18068.5507	19.0628	18.0686	0
03/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0002	0.0007	0.0000	0.0000	0
03/02/2026	I258 On 06-August-26			Bond Future	132.3478	131.3356	132.3478	131.3356	0
03/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	19398.2479	18386.4598	19.3982	18.3865	0
03/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.4179	0.8198	0.0004	0.0008	0
03/02/2026	I258 On 05-November-26			Bond Future	134.6569	133.6268	134.6569	133.6268	0
03/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	19712.3186	18685.3859	19.7123	18.6854	0
03/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	5.4286	8.6059	0.0054	0.0086	0
03/02/2026	I258 On 04-February-27			Bond Future	134.1248	133.0766	134.1248	133.0766	0
03/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	15345.9998	14338.8601	15.3460	14.3389	0
03/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	121.1598	162.2701	0.1212	0.1623	0
03/02/2026	IGOV On 05-February-26			Index Future	437.6580	437.0020	437.6580	437.0020	5
03/02/2026	IGOV On 07-May-26			Index Future	445.4660	444.7990	445.4660	444.7990	245
03/02/2026	IGOV On 06-August-26			Index Future	453.4300	452.7500	453.4300	452.7500	0
03/02/2026	IGOV On 05-November-26			Index Future	461.4360	460.7430	461.4360	460.7430	0
03/02/2026	IGOV On 04-February-27			Index Future	469.5140	468.8080	469.5140	468.8080	0
03/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
03/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
03/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
03/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
03/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
03/02/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
03/02/2026	R033 On 05-February-26			Bond Future	7.7465	7.7720	115.8111	115.6633	4,347
03/02/2026	R033 On 05-February-26	10.49	Call	Bond Future	14601.3700	14453.4900	14.6014	14.4535	0
03/02/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R033 On 07-May-26			Bond Future	7.7778	7.8045	112.8070	112.6565	9,464
03/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	13529.3200	13380.2900	13.5293	13.3803	0
03/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	10.5900	12.0200	0.0106	0.0120	0
03/02/2026	R033 On 06-August-26			Bond Future	7.8096	7.8377	114.8175	114.6642	223
03/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12515.7400	12371.7300	12.5157	12.3717	0
03/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	152.5300	161.8100	0.1525	0.1618	0
03/02/2026	R033 On 05-November-26			Bond Future	7.8491	7.8787	111.7547	111.5984	0
03/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8221.0300	8094.6400	8.2210	8.0946	0
03/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	743.2300	773.0700	0.7432	0.7731	0
03/02/2026	R033 On 04-February-27			Bond Future	7.8970	7.9283	113.6820	113.5228	0
03/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5554.0600	5449.5800	5.5541	5.4496	0
03/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1802.9800	1857.6700	1.8030	1.8577	0
03/02/2026	R035 On 05-February-26			Bond Future	8.0268	8.0323	109.3714	109.3354	12,346
03/02/2026	R035 On 05-February-26	8.45	Call	Bond Future	2732.0600	2696.0800	2.7321	2.6961	0
03/02/2026	R035 On 05-February-26	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R035 On 05-February-26	8.64	Call	Bond Future	3928.7700	3892.7900	3.9288	3.8928	350
03/02/2026	R035 On 05-February-26	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R035 On 05-February-26	8.85	Call	Bond Future	5230.3500	5194.3700	5.2304	5.1944	0
03/02/2026	R035 On 05-February-26	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R035 On 05-February-26	9.14	Call	Bond Future	6992.1000	6956.1200	6.9921	6.9561	0
03/02/2026	R035 On 05-February-26	9.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350
03/02/2026	R035 On 05-February-26	9.25	Call	Bond Future	7649.7200	7613.7400	7.6497	7.6137	0
03/02/2026	R035 On 05-February-26	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	16,000
03/02/2026	R035 On 05-February-26	9.64	Call	Bond Future	9935.2800	9899.3000	9.9353	9.8993	0
03/02/2026	R035 On 05-February-26	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	R035 On 05-February-26	10.17	Call	Bond Future	12929.7400	12893.7600	12.9297	12.8938	250
03/02/2026	R035 On 05-February-26	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R035 On 05-February-26	10.44	Call	Bond Future	14407.5200	14371.5400	14.4075	14.3715	0
03/02/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R035 On 05-February-26	10.67	Call	Bond Future	15641.7400	15605.7600	15.6417	15.6058	0
03/02/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
03/02/2026	R035 On 05-February-26	10.79	Call	Bond Future	16276.8500	16240.8700	16.2769	16.2409	0
03/02/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R035 On 05-February-26	10.94	Call	Bond Future	17062.3500	17026.3700	17.0624	17.0264	0
03/02/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R035 On 05-February-26	11.00	Call	Bond Future	17373.9700	17337.9900	17.3740	17.3380	0
03/02/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R035 On 05-February-26	11.17	Call	Bond Future	18248.9400	18212.9600	18.2489	18.2130	0
03/02/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
03/02/2026	R035 On 05-February-26	12.44	Call	Bond Future	24430.4600	24394.4800	24.4305	24.3945	0
03/02/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R035 On 07-May-26			Bond Future	8.0619	8.0676	106.7953	106.7588	106,822
03/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2070.4400	2051.1500	2.0704	2.0512	1,000
03/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	618.5500	635.7900	0.6186	0.6358	0
03/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3387.4400	3361.8600	3.3874	3.3619	0
03/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	312.4300	323.3800	0.3124	0.3234	16,000
03/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	4709.5700	4679.9400	4.7096	4.6799	1,000
03/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	165.4800	172.3800	0.1655	0.1724	0
03/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7046.8500	7013.3100	7.0469	7.0133	0
03/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	56.2100	59.2000	0.0562	0.0592	1,000
03/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	9548.5000	9513.1500	9.5485	9.5132	250
03/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	18.0800	19.2600	0.0181	0.0193	0
03/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	9661.0200	9625.6200	9.6610	9.6256	200
03/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	17.2100	18.3400	0.0172	0.0183	0
03/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	9941.7300	9906.2200	9.9417	9.9062	350
03/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	15.2200	16.2400	0.0152	0.0162	0
03/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12317.1100	12280.9300	12.3171	12.2809	0
03/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	4.2300	4.5800	0.0042	0.0046	250
03/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12425.8300	12389.6200	12.4258	12.3896	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	3.8800	4.2000	0.0039	0.0042	200
03/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	12697.0100	12660.7400	12.6970	12.6607	0
03/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	3.1300	3.3900	0.0031	0.0034	350
03/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	14990.0100	14953.5200	14.9900	14.9535	0
03/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.4200	0.4600	0.0004	0.0005	250
03/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15094.9000	15058.4100	15.0949	15.0584	0
03/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.3800	0.4200	0.0004	0.0004	200
03/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15356.4400	15319.9500	15.3564	15.3200	0
03/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.2900	0.3300	0.0003	0.0003	350
03/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16135.1500	16098.6300	16.1352	16.0986	0
03/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.1400	0.1500	0.0001	0.0002	0
03/02/2026	R035 On 06-August-26			Bond Future	8.0981	8.1041	108.6990	108.6616	56
03/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2377.9300	2359.4200	2.3779	2.3594	1,000
03/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	1183.4400	1202.2900	1.1834	1.2023	0
03/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4343.1300	4317.5300	4.3431	4.3175	350
03/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	595.2700	607.0300	0.5953	0.6070	0
03/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	4748.0500	4721.3900	4.7481	4.7214	1,000
03/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	523.1000	533.8000	0.5231	0.5338	0
03/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6523.0800	6492.8000	6.5231	6.4928	200
03/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	302.8500	309.9300	0.3029	0.3099	0
03/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	6947.9500	6916.9900	6.9480	6.9170	0
03/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	265.7400	272.1400	0.2657	0.2721	350
03/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7001.1400	6970.1000	7.0011	6.9701	250
03/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	261.3900	267.7100	0.2614	0.2677	0
03/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	7910.3000	7878.0400	7.9103	7.8780	0
03/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	198.9000	204.0000	0.1989	0.2040	1,000
03/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9198.5000	9164.9200	9.1985	9.1649	0
03/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	136.6400	140.4200	0.1366	0.1404	200
03/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	9627.4800	9593.5400	9.6275	9.5935	0
03/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	120.9300	124.3500	0.1209	0.1244	350
03/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	9681.0300	9647.0400	9.6810	9.6470	0
03/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	119.0800	122.4500	0.1191	0.1225	250
03/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	11854.3600	11818.8500	11.8544	11.8189	0
03/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	56.9900	58.8400	0.0570	0.0588	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12324.1100	12288.2900	12.3241	12.2883	0
03/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	45.2700	46.8100	0.0453	0.0468	250
03/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	16622.2500	16585.0900	16.6223	16.5851	0
03/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	4.0500	4.2500	0.0041	0.0043	0
03/02/2026	R035 On 05-November-26			Bond Future	8.1436	8.1499	106.0720	106.0337	0
03/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	4777.0000	4751.3400	4.7770	4.7513	200
03/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	858.3900	870.9700	0.8584	0.8710	0
03/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7229.6000	7199.0900	7.2296	7.1991	0
03/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	452.6700	460.4000	0.4527	0.4604	200
03/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	9773.6400	9740.1000	9.7736	9.7401	0
03/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	242.9700	247.6700	0.2430	0.2477	200
03/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	10944.4000	10909.8600	10.9444	10.9099	0
03/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	180.9400	184.6400	0.1809	0.1846	0
03/02/2026	R035 On 04-February-27			Bond Future	8.1972	8.2038	107.9021	107.8629	0
03/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	5707.6300	5680.3500	5.7076	5.6804	0
03/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	950.3800	962.3000	0.9504	0.9623	0
03/02/2026	R038 On 05-February-26			Bond Future	8.4872	8.4978	121.8241	121.7353	3,472
03/02/2026	R038 On 05-February-26	11.44	Call	Bond Future	21538.8100	21449.9900	21.5388	21.4500	0
03/02/2026	R038 On 05-February-26	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R038 On 07-May-26			Bond Future	8.5358	8.5468	118.4845	118.3941	3,814
03/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	20635.4800	20545.1200	20.6355	20.5451	0
03/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.2000	0.2300	0.0002	0.0002	0
03/02/2026	R038 On 06-August-26			Bond Future	8.5857	8.5971	120.5963	120.5041	0
03/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	22244.1300	22152.3000	22.2441	22.1523	0
03/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	4.7700	5.1000	0.0048	0.0051	0
03/02/2026	R038 On 05-November-26			Bond Future	8.6410	8.6529	117.1919	117.0979	0
03/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	15173.9700	15086.0000	15.1740	15.0860	0
03/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	188.0100	194.0600	0.1880	0.1941	0
03/02/2026	R038 On 04-February-27			Bond Future	8.7031	8.7155	119.2129	119.1169	0
03/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	7793.6500	7721.5600	7.7937	7.7216	0
03/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	1106.1400	1130.0200	1.1061	1.1300	0
03/02/2026	R053 On 05-February-26			Bond Future	8.7219	8.7524	134.2263	133.8330	9,607
03/02/2026	R053 On 05-February-26	11.49	Call	Bond Future	28892.5200	28499.2100	28.8925	28.4992	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R053 On 07-May-26			Bond Future	8.7621	8.7935	130.7279	130.3276	73,547
03/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	29953.1900	29553.0900	29.9532	29.5531	0
03/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.5000	0.6300	0.0005	0.0006	0
03/02/2026	R053 On 06-August-26			Bond Future	8.8029	8.8352	133.0579	132.6503	0
03/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	33952.2300	33545.4600	33.9522	33.5455	0
03/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	5.6400	6.4400	0.0056	0.0064	0
03/02/2026	R053 On 05-November-26			Bond Future	8.8470	8.8802	129.4901	129.0752	0
03/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	24954.2400	24557.3000	24.9542	24.5573	0
03/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	239.8500	257.8000	0.2399	0.2578	0
03/02/2026	R053 On 04-February-27			Bond Future	8.8952	8.9294	131.7233	131.3009	0
03/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	14132.5200	13795.9200	14.1325	13.7959	0
03/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1682.5000	1768.2500	1.6825	1.7683	0
03/02/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
03/02/2026	R186 On 05-February-26	8.43	Call	Bond Future	11.6600	14.2900	0.0117	0.0143	0
03/02/2026	R186 On 05-February-26	8.43	Put	Bond Future	11.6600	14.2900	0.0117	0.0143	0
03/02/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
03/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	79.6000	80.0300	0.0796	0.0800	0
03/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	79.6000	80.0300	0.0796	0.0800	0
03/02/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
03/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	76.3600	76.5600	0.0764	0.0766	0
03/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	76.3600	76.5600	0.0764	0.0766	0
03/02/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
03/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	46.2300	46.3100	0.0462	0.0463	0
03/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	46.2300	46.3100	0.0462	0.0463	0
03/02/2026	R202 On 05-February-26			Bond Future	296.4214	295.2610	296.4214	295.2610	373
03/02/2026	R202 On 05-February-26	277.82	Call	Bond Future	18601.3900	17441.0100	18.6014	17.4410	0
03/02/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R202 On 07-May-26			Bond Future	301.7097	300.5289	301.7097	300.5289	772
03/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	24159.7000	22978.8800	24.1597	22.9789	0
03/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R202 On 06-August-26			Bond Future	301.7631	300.5606	301.7631	300.5606	253
03/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	22903.0800	21700.5600	22.9031	21.7006	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R202 On 05-November-26			Bond Future	307.0293	305.8049	307.0293	305.8049	0
03/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	26569.3100	25344.9000	26.5693	25.3449	0
03/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R202 On 04-February-27			Bond Future	306.9172	305.6710	306.9172	305.6710	0
03/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	12187.2300	10940.9900	12.1872	10.9410	0
03/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R209 On 05-February-26			Bond Future	8.2118	8.2223	88.9495	88.8847	29,794
03/02/2026	R209 On 05-February-26	10.93	Call	Bond Future	14937.6800	14872.8200	14.9377	14.8728	0
03/02/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R209 On 07-May-26			Bond Future	8.2503	8.2611	87.3639	87.2980	40,480
03/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15194.2000	15128.2500	15.1942	15.1283	0
03/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.1300	0.1500	0.0001	0.0002	0
03/02/2026	R209 On 06-August-26			Bond Future	8.2898	8.3010	88.9211	88.8538	3,673
03/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	16257.7000	16190.5700	16.2577	16.1906	0
03/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	3.0800	3.2900	0.0031	0.0033	0
03/02/2026	R209 On 05-November-26			Bond Future	8.3346	8.3463	87.3024	87.2338	0
03/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	10877.2200	10813.5700	10.8772	10.8136	0
03/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	161.8900	166.8900	0.1619	0.1669	0
03/02/2026	R209 On 04-February-27			Bond Future	8.3857	8.3979	88.8086	88.7385	0
03/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	5831.9000	5779.8600	5.8319	5.7799	0
03/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	878.3200	896.3700	0.8783	0.8964	0
03/02/2026	R210 On 05-February-26			Bond Future	259.9156	259.6817	259.9156	259.6817	245
03/02/2026	R210 On 05-February-26	253.10	Call	Bond Future	6815.6000	6581.7100	6.8156	6.5817	0
03/02/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R210 On 07-May-26			Bond Future	261.0878	260.8498	261.0878	260.8498	1,191
03/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5687.7700	5449.7800	5.6878	5.4498	0
03/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R210 On 06-August-26			Bond Future	265.8052	265.5625	265.8052	265.5625	0
03/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5965.2000	5722.4800	5.9652	5.7225	0
03/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R210 On 05-November-26			Bond Future	266.9244	266.6775	266.9244	266.6775	0
03/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13594.4300	13347.5200	13.5944	13.3475	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R210 On 04-February-27			Bond Future	271.5935	271.3416	271.5935	271.3416	0
03/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5563.4600	5311.6000	5.5635	5.3116	0
03/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R213 On 05-February-26			Bond Future	7.4111	7.4164	101.4403	101.4185	13,444
03/02/2026	R213 On 05-February-26	9.89	Call	Bond Future	9570.1000	9548.3300	9.5701	9.5483	0
03/02/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R213 On 07-May-26			Bond Future	7.4269	7.4325	99.6755	99.6533	69,339
03/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8831.2800	8809.2100	8.8313	8.8092	0
03/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.5800	0.6400	0.0006	0.0006	0
03/02/2026	R213 On 06-August-26			Bond Future	7.4420	7.4480	101.4522	101.4295	0
03/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8052.1700	8030.1200	8.0522	8.0301	0
03/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	16.1100	16.7200	0.0161	0.0167	0
03/02/2026	R213 On 05-November-26			Bond Future	7.4710	7.4775	99.6510	99.6277	0
03/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4660.4900	4641.0200	4.6605	4.6410	0
03/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	198.8500	202.6700	0.1989	0.2027	0
03/02/2026	R213 On 04-February-27			Bond Future	7.5105	7.5176	101.3708	101.3469	0
03/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2732.1400	2716.4100	2.7321	2.7164	0
03/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	618.2200	626.4100	0.6182	0.6264	0
03/02/2026	R214 On 05-February-26			Bond Future	8.6721	8.6977	84.8542	84.6693	7,014
03/02/2026	R214 On 05-February-26	11.26	Call	Bond Future	16079.0400	15894.1600	16.0790	15.8942	0
03/02/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R214 On 07-May-26			Bond Future	8.7145	8.7408	83.0511	82.8630	39,081
03/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	17107.9000	16919.8300	17.1079	16.9198	0
03/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.2500	0.3100	0.0003	0.0003	0
03/02/2026	R214 On 06-August-26			Bond Future	8.7581	8.7853	84.5315	84.3399	0
03/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	18909.5500	18718.4500	18.9096	18.7185	0
03/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	3.8900	4.3700	0.0039	0.0044	0
03/02/2026	R214 On 05-November-26			Bond Future	8.8079	8.8359	82.6922	82.4972	0
03/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	13505.2800	13320.5300	13.5053	13.3205	0
03/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	164.1400	174.4300	0.1641	0.1744	0
03/02/2026	R214 On 04-February-27			Bond Future	8.8635	8.8924	84.1192	83.9205	0
03/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	7677.7800	7521.1400	7.6778	7.5211	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	950.0900	992.0800	0.9501	0.9921	0
03/02/2026	R248 On 05-February-26			Bond Future	8.8371	8.8727	103.0920	102.7524	42,365
03/02/2026	R248 On 05-February-26	8.90	Call	Bond Future	659.5300	459.5500	0.6595	0.4596	1,362
03/02/2026	R248 On 05-February-26	8.90	Put	Bond Future	60.5500	200.2000	0.0606	0.2002	0
03/02/2026	R248 On 05-February-26	9.40	Call	Bond Future	5163.7200	4824.0900	5.1637	4.8241	1,362
03/02/2026	R248 On 05-February-26	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R248 On 05-February-26	9.50	Call	Bond Future	6036.0900	5696.4600	6.0361	5.6965	0
03/02/2026	R248 On 05-February-26	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R248 On 05-February-26	9.65	Call	Bond Future	7320.4000	6980.7700	7.3204	6.9808	12,500
03/02/2026	R248 On 05-February-26	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R248 On 05-February-26	9.90	Call	Bond Future	9398.2000	9058.5700	9.3982	9.0586	0
03/02/2026	R248 On 05-February-26	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,362
03/02/2026	R248 On 05-February-26	10.00	Call	Bond Future	10208.0200	9868.3900	10.2080	9.8684	0
03/02/2026	R248 On 05-February-26	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R248 On 05-February-26	10.48	Call	Bond Future	13933.9100	13594.2800	13.9339	13.5943	0
03/02/2026	R248 On 05-February-26	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R248 On 05-February-26	11.46	Call	Bond Future	20784.4900	20444.8600	20.7845	20.4449	0
03/02/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R248 On 07-May-26			Bond Future	8.8800	8.9166	100.4689	100.1233	266,942
03/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	21989.1300	21643.6300	21.9891	21.6436	0
03/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.5200	0.6800	0.0005	0.0007	0
03/02/2026	R248 On 06-August-26			Bond Future	8.9242	8.9618	102.2598	101.9078	0
03/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	25414.9500	25063.6600	25.4150	25.0637	0
03/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	4.3500	5.0500	0.0044	0.0051	0
03/02/2026	R248 On 05-November-26			Bond Future	8.9736	9.0124	99.5852	99.2270	0
03/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	18547.8700	18205.6000	18.5479	18.2056	0
03/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	187.4500	203.3500	0.1875	0.2034	0
03/02/2026	R248 On 04-February-27			Bond Future	9.0284	9.0683	101.3034	100.9387	0
03/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	10380.1300	10088.7000	10.3801	10.0887	0
03/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	1216.9300	1290.1700	1.2169	1.2902	0
03/02/2026	R2R9 On 05-February-26			Bond Future	8.6073	8.6229	113.4471	113.3175	0
03/02/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	100456.5200	100326.9600	100.4565	100.3270	0
03/02/2026	R2R9 On 05-February-26	102.99	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
03/02/2026	R2R9 On 07-May-26			Bond Future	8.6568	8.6729	110.4652	110.3334	0
03/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	99615.4900	99483.6600	99.6155	99.4837	0
03/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R2R9 On 06-August-26			Bond Future	8.7076	8.7243	112.4341	112.2997	0
03/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	99314.5500	99180.2100	99.3146	99.1802	0
03/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R2R9 On 05-November-26			Bond Future	8.7636	8.7809	109.3931	109.2563	0
03/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	98423.0700	98286.1900	98.4231	98.2862	0
03/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R2R9 On 04-February-27			Bond Future	8.8259	8.8439	111.2797	111.1402	0
03/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8340.8300	8222.2500	8.3408	8.2223	0
03/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	513.6600	534.6300	0.5137	0.5346	0
03/02/2026	R4R2 On 05-February-26			Bond Future	8.7423	8.7829	115.5181	115.1409	1,932
03/02/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	102242.8400	101865.6400	102.2428	101.8656	0
03/02/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R4R2 On 07-May-26			Bond Future	8.7912	8.8331	112.4467	112.0630	2,000
03/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	101357.5600	100973.8500	101.3576	100.9739	0
03/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R4R2 On 06-August-26			Bond Future	8.8413	8.8846	114.4509	114.0601	0
03/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	101033.5800	100642.8100	101.0336	100.6428	0
03/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R4R2 On 05-November-26			Bond Future	8.8958	8.9405	111.3186	110.9208	0
03/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	100096.0400	99698.2600	100.0960	99.6983	0
03/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2026	R4R2 On 04-February-27			Bond Future	8.9559	9.0021	113.2384	112.8335	0
03/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	10099.7300	9743.8600	10.0997	9.7439	0
03/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	469.7700	518.7900	0.4698	0.5188	0
03/02/2026	RR87 On 05-February-26			Bond Future	6.8371	6.8567	105.3379	105.3237	0
03/02/2026	RR87 On 05-February-26	6.91	Call	Bond Future	53.1993	40.1252	0.0532	0.0401	0
03/02/2026	RR87 On 05-February-26	6.91	Put	Bond Future	0.1193	1.3152	0.0001	0.0013	0
03/02/2026	RR87 On 07-May-26			Bond Future	6.7097	6.7375	103.0815	103.0657	0
03/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	94.7551	85.2413	0.0948	0.0852	0
03/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	37.9251	44.1913	0.0379	0.0442	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	RR87 On 06-August-26			Bond Future	6.3979	6.4457	101.1768	101.1598	0
03/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	89.2222	79.2663	0.0892	0.0793	0
03/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	42.3522	49.3763	0.0424	0.0494	0
03/02/2026	RR87 On 05-November-26			Bond Future	5.0334	5.1858	102.9181	102.9006	0
03/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	37.6695	26.6046	0.0377	0.0266	0
03/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	10.4795	16.9246	0.0105	0.0169	0
03/02/2026	RR88 On 05-February-26			Bond Future	6.8388	6.8587	108.6662	108.6328	0
03/02/2026	RR88 On 05-February-26	6.89	Call	Bond Future	90.8886	69.0671	0.0909	0.0691	0
03/02/2026	RR88 On 05-February-26	6.89	Put	Bond Future	4.7986	16.4171	0.0048	0.0164	0
03/02/2026	RR88 On 07-May-26			Bond Future	6.7947	6.8179	106.4431	106.4076	0
03/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	225.2053	206.8985	0.2252	0.2069	0
03/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	155.9653	173.1485	0.1560	0.1731	0
03/02/2026	RR88 On 06-August-26			Bond Future	6.7268	6.7548	105.4233	105.3894	0
03/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	308.6460	291.1968	0.3086	0.2912	0
03/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	232.1260	248.5568	0.2321	0.2486	0
03/02/2026	RR88 On 05-November-26			Bond Future	6.6477	6.6825	106.6626	106.6259	0
03/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	318.3389	299.4861	0.3183	0.2995	0
03/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	252.6989	270.5461	0.2527	0.2705	0
03/02/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/02/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0