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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For March 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	2029 On 07-May-26			Bond Future	147.4422	147.5118	147.4422	147.5118	4,443
03/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	5622.2400	5691.8400	5.6222	5.6918	0
03/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2029 On 06-August-26			Bond Future	150.1059	150.1767	150.1059	150.1767	0
03/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	6005.9300	6076.6600	6.0059	6.0767	0
03/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2029 On 05-November-26			Bond Future	151.2600	151.3320	151.2600	151.3320	0
03/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	3700.0300	3772.0000	3.7000	3.7720	0
03/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2029 On 04-February-27			Bond Future	153.8981	153.9709	153.8981	153.9709	0
03/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	4178.0500	4250.8500	4.1781	4.2509	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2029 On 06-May-27			Bond Future	155.0197	155.0937	155.0197	155.0937	0
03/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1699.6600	1773.6700	1.6997	1.7737	0
03/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2030 On 07-May-26			Bond Future	7.4594	7.3010	103.9428	104.4565	152,932
03/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	133.8500	292.8500	0.1339	0.2929	1,000
03/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	944.2400	589.5600	0.9442	0.5896	0
03/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	1017.1800	1427.4700	1.0172	1.4275	1,000
03/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	210.5900	107.2000	0.2106	0.1072	0
03/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	1579.9500	2040.1600	1.5800	2.0402	0
03/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	103.5600	50.0900	0.1036	0.0501	1,000
03/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	6015.5000	6529.0500	6.0155	6.5291	0
03/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.2000	0.0700	0.0002	0.0001	0
03/03/2026	2030 On 06-August-26			Bond Future	7.4910	7.3192	101.7858	102.3086	48,508
03/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	314.0400	505.4400	0.3140	0.5054	1,000
03/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	1170.8600	839.5000	1.1709	0.8395	0
03/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	1153.8600	1513.7900	1.1539	1.5138	1,000
03/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	492.2000	329.3700	0.4922	0.3294	0
03/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	1968.8100	2400.2100	1.9688	2.4002	0
03/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	260.6900	169.3300	0.2607	0.1693	1,000
03/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	5106.3000	5619.3700	5.1063	5.6194	0
03/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	24.2100	14.5200	0.0242	0.0145	0
03/03/2026	2030 On 05-November-26			Bond Future	7.5219	7.3354	103.5453	104.0768	0
03/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	2708.3200	3156.6400	2.7083	3.1566	0
03/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	278.4600	195.2000	0.2785	0.1952	0
03/03/2026	2030 On 04-February-27			Bond Future	7.5709	7.3667	101.3197	101.8602	0
03/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	1421.9700	1769.4800	1.4220	1.7695	0
03/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	767.2800	574.3000	0.7673	0.5743	0
03/03/2026	2030 On 06-May-27			Bond Future	7.6578	7.4327	103.0185	103.5678	0
03/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	521.4600	736.5000	0.5215	0.7365	0
03/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	1470.0700	1135.8300	1.4701	1.1358	0
03/03/2026	2031 On 07-May-26			Bond Future	116.4629	116.3128	116.4629	116.3128	1,798
03/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	2622.9400	2472.8700	2.6229	2.4729	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	0
03/03/2026	2031 On 06-August-26			Bond Future	116.1542	116.0012	116.1542	116.0012	1,893
03/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	2350.3000	2200.3400	2.3503	2.2003	0
03/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	6.1200	9.1500	0.0061	0.0092	0
03/03/2026	2031 On 05-November-26			Bond Future	118.1895	118.0336	118.1895	118.0336	0
03/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	6699.4700	6543.5700	6.6995	6.5436	0
03/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2031 On 04-February-27			Bond Future	117.7981	117.6404	117.7981	117.6404	0
03/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	1737.6100	1605.6200	1.7376	1.6056	0
03/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	119.5100	145.2300	0.1195	0.1452	0
03/03/2026	2031 On 06-May-27			Bond Future	119.8022	119.6415	119.8022	119.6415	0
03/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	2958.6400	2805.0200	2.9586	2.8050	0
03/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	26.4300	33.5300	0.0264	0.0335	0
03/03/2026	2032 On 07-May-26			Bond Future	7.9013	7.7302	102.5489	103.3541	168,924
03/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	9845.4800	10650.6200	9.8455	10.6506	0
03/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.1100	0.0400	0.0001	0.0000	0
03/03/2026	2032 On 06-August-26			Bond Future	7.9433	7.7626	104.3763	105.1958	230
03/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	9270.7200	10084.9900	9.2707	10.0850	0
03/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	11.8600	6.6500	0.0119	0.0067	0
03/03/2026	2032 On 05-November-26			Bond Future	7.9928	7.8018	102.0234	102.8568	0
03/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	5205.6100	5949.1600	5.2056	5.9492	0
03/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	292.7800	202.9100	0.2928	0.2029	0
03/03/2026	2032 On 04-February-27			Bond Future	8.0562	7.8537	103.7777	104.6252	0
03/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	2759.5400	3351.8300	2.7595	3.3518	0
03/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	1014.4300	759.2200	1.0144	0.7592	0
03/03/2026	2032 On 06-May-27			Bond Future	8.1359	7.9206	101.3627	102.2241	0
03/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	974.8100	1333.9800	0.9748	1.3340	0
03/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	2322.8200	1820.5600	2.3228	1.8206	0
03/03/2026	2033 On 07-May-26			Bond Future	146.7285	146.8268	146.7285	146.8268	7,827
03/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	11568.5200	11666.8400	11.5685	11.6668	0
03/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2033 On 06-August-26			Bond Future	149.3794	149.4794	149.3794	149.4794	0
03/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	15129.3500	15229.3800	15.1294	15.2294	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2033 On 05-November-26			Bond Future	150.4189	150.5205	150.4189	150.5205	0
03/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	13158.9000	13260.4700	13.1589	13.2605	0
03/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2033 On 04-February-27			Bond Future	153.0424	153.1453	153.0424	153.1453	0
03/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	10332.3800	10435.3400	10.3324	10.4353	0
03/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2033 On 06-May-27			Bond Future	154.0446	154.1496	154.0446	154.1496	0
03/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	2834.6400	2939.6000	2.8346	2.9396	0
03/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2037 On 07-May-26			Bond Future	8.5905	8.4421	101.7238	102.7530	204,820
03/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	3080.5800	3968.2200	3.0806	3.9682	1,500
03/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	311.6100	170.0200	0.3116	0.1700	0
03/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	6012.6200	7010.2400	6.0126	7.0102	1,500
03/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	64.7800	33.1700	0.0648	0.0332	0
03/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	9481.3800	10505.3200	9.4814	10.5053	0
03/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	10.5400	5.2500	0.0105	0.0053	1,500
03/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	14619.9700	15649.1300	14.6200	15.6491	142
03/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.1200	0.0500	0.0001	0.0001	0
03/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	16641.9000	17671.1200	16.6419	17.6711	0
03/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
03/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	22176.1300	23205.3600	22.1761	23.2054	0
03/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
03/03/2026	2037 On 06-August-26			Bond Future	8.6464	8.4924	99.2766	100.3242	2,559
03/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	8895.7900	9889.1100	8.8958	9.8891	2,541
03/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	171.9100	117.6600	0.1719	0.1177	0
03/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	12697.8700	13732.6000	12.6979	13.7326	0
03/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	36.4000	23.5600	0.0364	0.0236	2,541
03/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	15949.9500	16995.2100	15.9500	16.9952	0
03/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	5.7800	3.4700	0.0058	0.0035	2,541
03/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	18091.0800	19138.0500	18.0911	19.1381	0
03/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	1.4000	0.8000	0.0014	0.0008	0
03/03/2026	2037 On 05-November-26			Bond Future	8.7007	8.5410	100.9926	102.0581	0
03/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	5720.9400	6582.0200	5.7209	6.5820	4,490

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03/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	856.7400	652.3700	0.8567	0.6524	0
03/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	9818.4700	10799.0900	9.8185	10.7991	0
03/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	343.0700	258.2400	0.3431	0.2582	4,490
03/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	11862.9000	12883.0700	11.8629	12.8831	0
03/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	167.9100	122.6300	0.1679	0.1226	0
03/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	12969.4200	14003.7900	12.9694	14.0038	0
03/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	110.1300	79.0500	0.1101	0.0791	4,490
03/03/2026	2037 On 04-February-27			Bond Future	8.7644	8.5985	98.4725	99.5561	0
03/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	1502.3100	1948.7200	1.5023	1.9487	4,490
03/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	3636.2400	2999.0600	3.6362	2.9991	0
03/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	4949.0700	5733.7500	4.9491	5.7338	0
03/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	1493.1200	1194.2100	1.4931	1.1942	4,490
03/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	5896.2700	6732.1200	5.8963	6.7321	0
03/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	1213.9200	966.1800	1.2139	0.9662	0
03/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	7378.1900	8275.1500	7.3782	8.2752	0
03/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	895.5500	708.9200	0.8956	0.7089	4,490
03/03/2026	2037 On 06-May-27			Bond Future	8.8423	8.6699	100.1231	101.2246	0
03/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	2063.6800	2563.2800	2.0637	2.5633	0
03/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	3746.0600	3144.2100	3.7461	3.1442	0
03/03/2026	2038 On 07-May-26			Bond Future	165.5198	165.8598	165.5198	165.8598	4,928
03/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	20989.7800	21329.8000	20.9898	21.3298	0
03/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2038 On 06-August-26			Bond Future	166.3195	166.6655	166.3195	166.6655	0
03/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	21599.5000	21945.5100	21.5995	21.9455	0
03/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2038 On 05-November-26			Bond Future	169.2342	169.5860	169.2342	169.5860	0
03/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	22924.2300	23276.0100	22.9242	23.2760	0
03/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2038 On 04-February-27			Bond Future	169.9593	170.3180	169.9593	170.3180	0
03/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	16129.3100	16487.9800	16.1293	16.4880	0
03/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2038 On 06-May-27			Bond Future	172.8529	173.2171	172.8529	173.2171	0
03/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	6752.8700	7117.0500	6.7529	7.1171	0
03/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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03/03/2026	2040 On 07-May-26			Bond Future	8.8314	8.6732	103.8129	105.0802	59,985
03/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	563.4400	1071.5400	0.5634	1.0715	27,500
03/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	2018.3000	1259.0800	2.0183	1.2591	0
03/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	13420.0900	14685.9200	13.4201	14.6859	1,460
03/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	2.7100	1.2200	0.0027	0.0012	0
03/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	16078.1400	17345.3000	16.0781	17.3453	0
03/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.2700	0.1100	0.0003	0.0001	0
03/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	19386.8100	20654.1200	19.3868	20.6541	0
03/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
03/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	19678.1900	20945.5000	19.6782	20.9455	0
03/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	1,460
03/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	21450.8700	22718.1900	21.4509	22.7182	0
03/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	22509.2100	23776.5300	22.5092	23.7765	0
03/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
03/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	24191.5300	25458.8500	24.1915	25.4589	0
03/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2040 On 06-August-26			Bond Future	8.8886	8.7249	101.1524	102.4422	41,162
03/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	21719.4300	23008.8200	21.7194	23.0088	0
03/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.8600	0.4700	0.0009	0.0005	0
03/03/2026	2040 On 05-November-26			Bond Future	8.9438	8.7748	102.9008	104.2127	0
03/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	7841.7700	8955.8000	7.8418	8.9558	2,300
03/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	781.8000	583.9500	0.7818	0.5840	0
03/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	12421.3800	13654.3500	12.4214	13.6544	0
03/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	294.0400	215.1300	0.2940	0.2151	2,300
03/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	14715.1900	15986.1800	14.7152	15.9862	0
03/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	139.9800	99.0900	0.1400	0.0991	0
03/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	15944.0800	17228.1200	15.9441	17.2281	0
03/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	91.3400	63.5000	0.0913	0.0635	2,300
03/03/2026	2040 On 04-February-27			Bond Future	9.0074	8.8326	100.1631	101.4973	0
03/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	2109.4200	2721.7300	2.1094	2.7217	2,300
03/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	3849.5400	3127.6500	3.8495	3.1277	0
03/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	6390.2900	7396.7600	6.3903	7.3968	0
03/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	1552.0700	1224.3400	1.5521	1.2243	2,300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	7840.8700	8917.9400	7.8409	8.9179	0
03/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1194.2000	937.0700	1.1942	0.9371	0
03/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	9217.2200	10345.6000	9.2172	10.3456	0
03/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	944.2300	738.4100	0.9442	0.7384	2,300
03/03/2026	2040 On 06-May-27			Bond Future	9.0832	8.9022	101.8417	103.1981	0
03/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	2663.7100	3314.1800	2.6637	3.3142	0
03/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	4188.0300	3482.1000	4.1880	3.4821	0
03/03/2026	2043 On 07-May-26			Bond Future	128.6903	129.5975	128.6903	129.5975	0
03/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	16990.2900	17897.4600	16.9903	17.8975	0
03/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2043 On 06-August-26			Bond Future	128.1730	129.0965	128.1730	129.0965	3,416
03/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	17293.0000	18216.4800	17.2930	18.2165	0
03/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2043 On 05-November-26			Bond Future	130.4190	131.3582	130.4190	131.3582	0
03/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	17579.0128	18518.2410	17.5790	18.5182	0
03/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0028	0.0010	0.0000	0.0000	0
03/03/2026	2043 On 04-February-27			Bond Future	129.8043	130.7611	129.8043	130.7611	0
03/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	12182.8292	13135.7746	12.1828	13.1358	0
03/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	8.4892	4.7046	0.0085	0.0047	0
03/03/2026	2043 On 06-May-27			Bond Future	132.0124	132.9851	132.0124	132.9851	0
03/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	5214.0170	6010.5629	5.2140	6.0106	0
03/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	681.6670	505.4429	0.6817	0.5054	0
03/03/2026	2044 On 07-May-26		Call	Bond Future	1749.9900	2604.9200	1.7500	2.6049	0
03/03/2026	2044 On 07-May-26			Bond Future	8.9849	8.8270	100.3539	101.7343	130,199
03/03/2026	2044 On 07-May-26		Put	Bond Future	1396.0500	870.6000	1.3961	0.8706	0
03/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	8298.6000	9641.4100	8.2986	9.6414	0
03/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	77.3900	39.8200	0.0774	0.0398	15,000
03/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	20402.2100	21782.5800	20.4022	21.7826	0
03/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
03/03/2026	2044 On 06-August-26			Bond Future	9.0399	8.8771	97.7571	99.1620	7,516
03/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	2103.8300	2864.9000	2.1038	2.8649	0
03/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	2445.3500	1801.4800	2.4454	1.8015	7,000
03/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	3414.2600	4359.9000	3.4143	4.3599	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	1645.0800	1185.7800	1.6451	1.1858	7,000
03/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	23428.5400	24833.0100	23.4285	24.8330	0
03/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	1.0500	0.5800	0.0011	0.0006	0
03/03/2026	2044 On 05-November-26			Bond Future	9.0928	8.9251	99.4468	100.8758	0
03/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	16607.0200	17997.2900	16.6070	17.9973	0
03/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	133.2600	94.5300	0.1333	0.0945	0
03/03/2026	2044 On 04-February-27			Bond Future	9.1529	8.9800	96.7748	98.2282	0
03/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	9176.2000	10377.7800	9.1762	10.3778	0
03/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1170.2800	918.4800	1.1703	0.9185	0
03/03/2026	2044 On 06-May-27			Bond Future	9.2234	9.0451	98.3967	99.8741	0
03/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	3153.5000	3896.1600	3.1535	3.8962	0
03/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	4338.7200	3603.9100	4.3387	3.6039	0
03/03/2026	2046 On 07-May-26			Bond Future	149.7440	149.1836	149.7440	149.1836	18,662
03/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	24793.9900	24233.5600	24.7940	24.2336	0
03/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2046 On 06-August-26			Bond Future	152.4492	151.8785	152.4492	151.8785	0
03/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	30069.1500	29498.5100	30.0692	29.4985	0
03/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2046 On 05-November-26			Bond Future	152.8006	152.2198	152.8006	152.2198	0
03/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	27320.5700	26739.8000	27.3206	26.7398	0
03/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2046 On 04-February-27			Bond Future	155.4648	154.8738	155.4648	154.8738	0
03/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	24374.7800	23783.7600	24.3748	23.7838	0
03/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2046 On 06-May-27			Bond Future	155.7552	155.1543	155.7552	155.1543	0
03/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	6765.2100	6164.3000	6.7652	6.1643	0
03/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2050 On 07-May-26			Bond Future	154.6610	154.3977	154.6610	154.3977	17,225
03/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	30590.9800	30327.7100	30.5910	30.3277	0
03/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2050 On 06-August-26			Bond Future	155.0149	154.7468	155.0149	154.7468	0
03/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	31744.9400	31476.7600	31.7449	31.4768	0
03/03/2026	2050 On 06-August-26	123.27	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
03/03/2026	2050 On 05-November-26			Bond Future	157.7317	157.4584	157.7317	157.4584	0
03/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	33891.6800	33618.3900	33.8917	33.6184	0
03/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2050 On 04-February-27			Bond Future	158.0024	157.7249	158.0024	157.7249	0
03/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	25612.3700	25334.9300	25.6124	25.3349	0
03/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	2050 On 06-May-27			Bond Future	160.6922	160.4096	160.6922	160.4096	0
03/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	10232.1700	9949.6100	10.2322	9.9496	0
03/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	AL37 On 07-May-26			Index Future	1285.0450	1293.1770	1285.0450	1,293.1770	0
03/03/2026	AL37 On 06-August-26			Index Future	1307.7000	1315.9750	1307.7000	1,315.9750	0
03/03/2026	AL37 On 05-November-26			Index Future	1330.5760	1338.9920	1330.5760	1,338.9920	0
03/03/2026	AL37 On 04-February-27			Index Future	1353.4950	1362.0530	1353.4950	1,362.0530	0
03/03/2026	AL37 On 06-May-27			Index Future	1376.2770	1384.9750	1376.2770	1,384.9750	0
03/03/2026	AL7T On 07-May-26			Index Future	1666.0810	1681.5160	1666.0810	1,681.5160	0
03/03/2026	AL7T On 06-August-26			Index Future	1695.4540	1711.1600	1695.4540	1,711.1600	0
03/03/2026	AL7T On 05-November-26			Index Future	1725.1120	1741.0900	1725.1120	1,741.0900	0
03/03/2026	AL7T On 04-February-27			Index Future	1754.8270	1771.0760	1754.8270	1,771.0760	0
03/03/2026	AL7T On 06-May-27			Index Future	1784.3650	1800.8810	1784.3650	1,800.8810	0
03/03/2026	ALBI On 07-May-26			Index Future	1412.2420	1426.0770	1412.2420	1,426.0770	76
03/03/2026	ALBI On 06-August-26			Index Future	1437.1400	1451.2180	1437.1400	1,451.2180	0
03/03/2026	ALBI On 05-November-26			Index Future	1462.2800	1476.6010	1462.2800	1,476.6010	0
03/03/2026	ALBI On 04-February-27			Index Future	1487.4670	1502.0310	1487.4670	1,502.0310	0
03/03/2026	ALBI On 06-May-27			Index Future	1512.5050	1527.3090	1512.5050	1,527.3090	0
03/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C030 On 31-January-30			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
03/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	C871 On 21-December-26			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
03/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	ES33 On 07-May-26			Bond Future	8.7533	8.6043	94.4797	95.2451	0
03/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13599.1300	14364.5500	13.5991	14.3646	0
03/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	ES33 On 06-August-26			Bond Future	8.8213	8.6653	96.1866	96.9657	0
03/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14317.9200	15097.0500	14.3179	15.0971	0
03/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	ES33 On 05-November-26			Bond Future	8.8997	8.7362	94.0810	94.8736	0
03/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8752.5600	9545.1700	8.7526	9.5452	0
03/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	ES33 On 04-February-27			Bond Future	8.9942	8.8225	95.7203	96.5266	0
03/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3223.7800	4029.9900	3.2238	4.0300	0
03/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	ES33 On 06-May-27			Bond Future	9.1002	8.9197	93.5570	94.3766	0
03/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1368.3200	548.6900	1.3683	0.5487	0
03/03/2026	ES42 On 07-May-26			Bond Future	9.2240	9.0660	94.4002	95.6614	0
03/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	19758.7400	21019.9700	19.7587	21.0200	0
03/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	ES42 On 06-August-26			Bond Future	9.2826	9.1196	96.1054	97.3894	0
03/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	21631.1100	22915.0200	21.6311	22.9150	0
03/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	ES42 On 05-November-26			Bond Future	9.3452	9.1770	93.5261	94.8324	0
03/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	15561.2700	16867.5500	15.5613	16.8676	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	ES42 On 04-February-27			Bond Future	9.4151	9.2415	95.1546	96.4833	0
03/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6294.6600	7623.4100	6.2947	7.6234	0
03/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	ES42 On 06-May-27			Bond Future	9.4940	9.3145	92.5090	93.8602	0
03/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	117.8100	0.0000	0.1178	0
03/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	1233.3300	0.0000	1.2333	0.0000	0
03/03/2026	GOVI On 07-May-26			GOVI	1385.6500	1399.6000	1385.6500	1,399.6000	602
03/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2086500.0000	2226000.0000	208.6500	222.6000	0
03/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	GOVI On 06-August-26			GOVI	1410.0790	1424.2740	1410.0790	1,424.2740	0
03/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2210790.0000	2352740.0000	221.0790	235.2740	0
03/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	GOVI On 05-November-26			GOVI	1434.7460	1449.1860	1434.7460	1,449.1860	0
03/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1577460.0000	1721860.0000	157.7460	172.1860	0
03/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	GOVI On 04-February-27			GOVI	1459.4590	1474.1440	1459.4590	1,474.1440	0
03/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	904590.0000	1051440.0000	90.4590	105.1440	0
03/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	GOVI On 06-May-27			GOVI	1484.0250	1498.9530	1484.0250	1,498.9530	0
03/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	570250.0000	719530.0000	57.0250	71.9530	0
03/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/03/2026	I258 On 07-May-26			Bond Future	140.3488	139.8667	140.3488	139.8667	0
03/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	26618.7800	26136.7200	26.6188	26.1367	0
03/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	I258 On 06-August-26			Bond Future	140.0420	139.5512	140.0420	139.5512	0
03/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	27092.0100	26601.2100	27.0920	26.6012	0
03/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	I258 On 05-November-26			Bond Future	142.4959	141.9963	142.4959	141.9963	0
03/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	27545.9296	27046.3339	27.5459	27.0463	0
03/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0096	0.0139	0.0000	0.0000	0
03/03/2026	I258 On 04-February-27			Bond Future	142.0920	141.5847	142.0920	141.5847	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	23195.3809	22688.8602	23.1954	22.6889	0
03/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	3.3409	4.1702	0.0033	0.0042	0
03/03/2026	I258 On 06-May-27			Bond Future	144.5096	143.9932	144.5096	143.9932	0
03/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	10492.9099	10057.7211	10.4929	10.0577	0
03/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	763.3199	844.5211	0.7633	0.8445	0
03/03/2026	IGOV On 07-May-26			Index Future	457.1990	457.1220	457.1990	457.1220	251
03/03/2026	IGOV On 06-August-26			Index Future	465.3710	465.2920	465.3710	465.2920	0
03/03/2026	IGOV On 05-November-26			Index Future	473.6210	473.5400	473.6210	473.5400	0
03/03/2026	IGOV On 04-February-27			Index Future	481.8860	481.8030	481.8860	481.8030	0
03/03/2026	IGOV On 06-May-27			Index Future	490.1030	490.0160	490.1030	490.0160	0
03/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
03/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
03/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
03/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
03/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
03/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
03/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
03/03/2026	R033 On 07-May-26			Bond Future	8.0075	7.8473	111.5211	112.4156	9,512
03/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	12236.4700	13129.3900	12.2365	13.1294	0
03/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	3.6400	2.0700	0.0036	0.0021	0
03/03/2026	R033 On 06-August-26			Bond Future	8.0513	7.8828	113.5083	114.4187	223
03/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	11190.8700	12066.3500	11.1909	12.0664	0
03/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	136.8200	101.9200	0.1368	0.1019	0
03/03/2026	R033 On 05-November-26			Bond Future	8.1017	7.9245	110.4314	111.3572	0
03/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	6955.9800	7725.4300	6.9560	7.7254	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	801.5000	645.0600	0.8015	0.6451	0
03/03/2026	R033 On 04-February-27			Bond Future	8.1646	7.9778	112.3299	113.2715	0
03/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	4416.0300	5039.5700	4.4160	5.0396	0
03/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	2017.0300	1699.0200	2.0170	1.6990	0
03/03/2026	R033 On 06-May-27			Bond Future	8.2418	8.0445	109.1761	110.1331	0
03/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	2143.2200	2581.8400	2.1432	2.5818	0
03/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	3660.5600	3142.2100	3.6606	3.1422	0
03/03/2026	R035 On 07-May-26			Bond Future	8.2931	8.1494	105.3237	106.2351	104,944
03/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	1032.3500	1559.9500	1.0324	1.5600	1,000
03/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	1052.0300	668.2600	1.0520	0.6683	0
03/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	1103.1900	1647.3200	1.1032	1.6473	0
03/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	996.8300	629.5900	0.9968	0.6296	16,000
03/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	2110.4900	2816.8200	2.1105	2.8168	0
03/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	507.0500	302.0100	0.5071	0.3020	16,000
03/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	3320.9200	4125.6600	3.3209	4.1257	1,000
03/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	248.4000	141.7700	0.2484	0.1418	0
03/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	5586.8900	6467.1200	5.5869	6.4671	0
03/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	67.8200	36.6800	0.0678	0.0367	1,000
03/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	8075.8800	8979.2000	8.0759	8.9792	250
03/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	17.0300	8.9800	0.0170	0.0090	0
03/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	8188.2500	9092.0500	8.1883	9.0921	200
03/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	16.0100	8.4400	0.0160	0.0084	0
03/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	8468.6900	9373.5400	8.4687	9.3735	350
03/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	13.7500	7.2300	0.0138	0.0072	0
03/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	10842.9700	11753.4700	10.8430	11.7535	0
03/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	1.6600	0.7900	0.0017	0.0008	250
03/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	10951.8700	11862.4600	10.9519	11.8625	0
03/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	1.4900	0.7100	0.0015	0.0007	200
03/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	11223.4300	12134.2100	11.2234	12.1342	0
03/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	1.1200	0.5300	0.0011	0.0005	350
03/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	13518.1000	14429.4200	13.5181	14.4294	0
03/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0800	0.0300	0.0001	0.0000	250
03/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	13623.0200	14534.3500	13.6230	14.5344	0
03/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0700	0.0300	0.0001	0.0000	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	13884.6300	14795.9700	13.8846	14.7960	0
03/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0500	0.0200	0.0001	0.0000	350
03/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	14663.4600	15574.8200	14.6635	15.5748	0
03/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
03/03/2026	R035 On 06-August-26			Bond Future	8.3393	8.1894	107.2007	108.1282	156
03/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	125.5400	240.8900	0.1255	0.2409	5,000
03/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	4158.8300	3346.6600	4.1588	3.3467	0
03/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	351.0100	581.3600	0.3510	0.5814	0
03/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	3100.9700	2403.8000	3.1010	2.4038	0
03/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	435.2600	698.8200	0.4353	0.6988	5,000
03/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	2867.4800	2203.5200	2.8675	2.2035	0
03/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	1327.4100	1818.0800	1.3274	1.8181	1,000
03/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	1631.2300	1194.3800	1.6312	1.1944	0
03/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	1500.7500	2021.3500	1.5008	2.0214	0
03/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	1496.2600	1089.3400	1.4963	1.0893	5,000
03/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	3030.5200	3727.3800	3.0305	3.7274	350
03/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	780.9700	550.3100	0.7810	0.5503	0
03/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	3405.0200	4129.7700	3.4050	4.1298	1,000
03/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	678.3800	475.6100	0.6784	0.4756	0
03/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	5093.4800	5905.4400	5.0935	5.9054	200
03/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	371.5600	256.0000	0.3716	0.2560	0
03/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	5505.2000	6331.9400	5.5052	6.3319	0
03/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	321.3000	220.5200	0.3213	0.2205	350
03/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	5556.9600	6385.4100	5.5570	6.3854	250
03/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	315.5200	216.4500	0.3155	0.2165	0
03/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	6445.7400	7299.1700	6.4457	7.2992	0
03/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	232.6500	158.5600	0.2327	0.1586	1,000
03/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	7716.2700	8594.4900	7.7163	8.5945	0
03/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	152.7200	103.4200	0.1527	0.1034	200
03/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	8141.3000	9025.7300	8.1413	9.0257	0
03/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	133.0600	89.9700	0.1331	0.0900	350
03/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	8194.4300	9079.5800	8.1944	9.0796	0
03/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	130.7900	88.4200	0.1308	0.0884	250
03/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	10356.7100	11264.8200	10.3567	11.2648	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	57.6500	38.2400	0.0577	0.0382	200
03/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	10825.3400	11737.4400	10.8253	11.7374	0
03/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	44.8100	29.3900	0.0448	0.0294	250
03/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	15122.9500	16049.2100	15.1230	16.0492	0
03/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	3.0600	1.8000	0.0031	0.0018	0
03/03/2026	R035 On 05-November-26			Bond Future	8.3938	8.2376	104.5558	105.4992	0
03/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	701.8800	1003.7500	0.7019	1.0038	600
03/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	3287.2300	2645.7500	3.2872	2.6458	0
03/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	2181.6800	2736.6700	2.1817	2.7367	0
03/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	1725.1500	1336.7900	1.7252	1.3368	600
03/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	3516.1700	4194.5900	3.5162	4.1946	200
03/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	1113.7100	848.7800	1.1137	0.8488	0
03/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	4277.4000	5004.6200	4.2774	5.0046	0
03/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	891.1000	674.9700	0.8911	0.6750	600
03/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	5830.5300	6630.6300	5.8305	6.6306	0
03/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	569.7500	426.5000	0.5698	0.4265	200
03/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	8309.1500	9176.0500	8.3092	9.1761	0
03/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	294.6300	218.1800	0.2946	0.2182	200
03/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	9462.9500	10349.5600	9.4630	10.3496	0
03/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	215.6400	158.9000	0.2156	0.1589	0
03/03/2026	R035 On 04-February-27			Bond Future	8.4595	8.2963	106.3542	107.3135	0
03/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	4405.7200	5111.7300	4.4057	5.1117	0
03/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	1196.4400	943.1500	1.1964	0.9432	0
03/03/2026	R035 On 06-May-27			Bond Future	8.5319	8.3614	103.6409	104.6161	0
03/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	1662.3600	2090.7200	1.6624	2.0907	0
03/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	3281.2500	2734.4500	3.2813	2.7345	0
03/03/2026	R038 On 07-May-26			Bond Future	8.6960	8.5477	117.1744	118.3869	4,043
03/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	19325.2200	20537.6500	19.3252	20.5377	0
03/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
03/03/2026	R038 On 06-August-26			Bond Future	8.7519	8.5980	119.2624	120.4964	0
03/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	20908.1100	22141.0700	20.9081	22.1411	0
03/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	2.6400	1.5500	0.0026	0.0016	0
03/03/2026	R038 On 05-November-26			Bond Future	8.8124	8.6527	115.8439	117.0991	0
03/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	13829.3600	15032.1400	13.8294	15.0321	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	191.3500	139.0100	0.1914	0.1390	0
03/03/2026	R038 On 04-February-27			Bond Future	8.8819	8.7161	117.8354	119.1119	0
03/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	6695.8000	7679.6900	6.6958	7.6797	0
03/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	1385.7300	1093.2000	1.3857	1.0932	0
03/03/2026	R038 On 06-May-27			Bond Future	8.9610	8.7888	114.3329	115.6304	0
03/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	2413.8300	3006.5200	2.4138	3.0065	0
03/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	4311.4100	3606.6000	4.3114	3.6066	0
03/03/2026	R053 On 07-May-26			Bond Future	8.8471	8.6945	129.6485	131.5982	76,855
03/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	28873.3300	30823.0400	28.8733	30.8230	0
03/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0300	0.0100	0.0000	0.0000	0
03/03/2026	R053 On 06-August-26			Bond Future	8.8903	8.7334	131.9588	133.9432	0
03/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	32849.7700	34833.1900	32.8498	34.8332	0
03/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	2.2900	1.3000	0.0023	0.0013	0
03/03/2026	R053 On 05-November-26			Bond Future	8.9361	8.7748	128.3819	130.4003	0
03/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	23805.7000	25768.2100	23.8057	25.7682	0
03/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	199.5500	143.6200	0.1996	0.1436	0
03/03/2026	R053 On 04-February-27			Bond Future	8.9874	8.8215	130.5891	132.6420	0
03/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	13159.8100	14839.1700	13.1598	14.8392	0
03/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	1843.9600	1470.4500	1.8440	1.4705	0
03/03/2026	R053 On 06-May-27			Bond Future	9.0444	8.8737	126.9229	129.0098	0
03/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	4841.3800	5908.7500	4.8414	5.9088	0
03/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	6356.9400	5337.4100	6.3569	5.3374	0
03/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
03/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	66.5500	67.0600	0.0666	0.0671	0
03/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	66.5500	67.0600	0.0666	0.0671	0
03/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
03/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	70.3100	70.5300	0.0703	0.0705	0
03/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	70.3100	70.5300	0.0703	0.0705	0
03/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
03/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	43.8100	43.9000	0.0438	0.0439	0
03/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	43.8100	43.9000	0.0438	0.0439	0
03/03/2026	R202 On 07-May-26			Bond Future	305.4788	306.0990	305.4788	306.0990	772
03/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	27928.8000	28548.9800	27.9288	28.5490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	R202 On 06-August-26			Bond Future	305.6026	306.2335	305.6026	306.2335	253
03/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	26742.6300	27373.5400	26.7426	27.3735	0
03/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	R202 On 05-November-26			Bond Future	310.9587	311.6000	310.9587	311.6000	0
03/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	30498.6500	31139.9700	30.4987	31.1400	0
03/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	R202 On 04-February-27			Bond Future	310.8977	311.5517	310.8977	311.5517	0
03/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	16167.7200	16821.7200	16.1677	16.8217	0
03/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	R202 On 06-May-27			Bond Future	316.1907	316.8548	316.1907	316.8548	0
03/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	9200.6800	9864.7600	9.2007	9.8648	0
03/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	R209 On 07-May-26			Bond Future	8.4393	8.2910	86.2226	87.1165	45,556
03/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	14052.7300	14946.7000	14.0527	14.9467	0
03/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
03/03/2026	R209 On 06-August-26			Bond Future	8.4858	8.3320	87.7590	88.6689	3,553
03/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	15094.3500	16003.4300	15.0944	16.0034	0
03/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	1.8200	1.0500	0.0018	0.0011	0
03/03/2026	R209 On 05-November-26			Bond Future	8.5368	8.3773	86.1268	87.0522	0
03/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	9710.3400	10589.9600	9.7103	10.5900	0
03/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	170.6500	124.8100	0.1707	0.1248	0
03/03/2026	R209 On 04-February-27			Bond Future	8.5964	8.4309	87.6080	88.5491	0
03/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	664.8200	934.1400	0.6648	0.9341	3,237
03/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	3940.5800	3268.7700	3.9406	3.2688	0
03/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	3452.1300	4093.8100	3.4521	4.0938	0
03/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	1429.3800	1129.9300	1.4294	1.1299	3,237
03/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	4763.2200	5486.0700	4.7632	5.4861	0
03/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	1010.2600	791.9800	1.0103	0.7920	0
03/03/2026	R209 On 06-May-27			Bond Future	8.6653	8.4934	85.9296	86.8863	0
03/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	1672.0000	2103.8600	1.6720	2.1039	0
03/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	3097.7700	2572.9900	3.0978	2.5730	0
03/03/2026	R210 On 07-May-26			Bond Future	261.0069	261.0144	261.0069	261.0144	1,191

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5606.9400	5614.3900	5.6069	5.6144	0
03/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	R210 On 06-August-26			Bond Future	265.7223	265.7296	265.7223	265.7296	0
03/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5882.2500	5889.5900	5.8823	5.8896	0
03/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	R210 On 05-November-26			Bond Future	266.8616	266.8692	266.8616	266.8692	0
03/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	13531.6000	13539.2300	13.5316	13.5392	0
03/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	R210 On 04-February-27			Bond Future	271.5152	271.5222	271.5152	271.5222	0
03/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	5485.1700	5492.2100	5.4852	5.4922	0
03/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	R210 On 06-May-27			Bond Future	272.5663	272.5737	272.5663	272.5737	0
03/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	1436.3400	1443.7300	1.4363	1.4437	0
03/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	R213 On 07-May-26			Bond Future	7.6993	7.5377	98.6094	99.2401	82,402
03/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	7764.7700	8395.3600	7.7648	8.3954	0
03/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.1800	0.0700	0.0002	0.0001	0
03/03/2026	R213 On 06-August-26			Bond Future	7.7324	7.5602	100.3666	101.0085	0
03/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	6967.5600	7602.3700	6.9676	7.6024	0
03/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	17.0700	10.0400	0.0171	0.0100	0
03/03/2026	R213 On 05-November-26			Bond Future	7.7788	7.5951	98.5541	99.2068	0
03/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	3672.8600	4235.0600	3.6729	4.2351	0
03/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	308.1700	217.5900	0.3082	0.2176	0
03/03/2026	R213 On 04-February-27			Bond Future	7.8423	7.6454	100.2495	100.9133	0
03/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	1858.8100	2300.5600	1.8588	2.3006	0
03/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	866.1400	644.1200	0.8661	0.6441	0
03/03/2026	R213 On 06-May-27			Bond Future	7.9190	7.7073	98.3849	99.0595	0
03/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	746.1300	1019.6000	0.7461	1.0196	0
03/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	1893.4800	1492.3300	1.8935	1.4923	0
03/03/2026	R214 On 07-May-26			Bond Future	8.8136	8.6558	82.3453	83.4726	39,547
03/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	16401.8100	17529.1200	16.4018	17.5291	0
03/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
03/03/2026	R214 On 06-August-26			Bond Future	8.8604	8.6978	83.8127	84.9600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	18188.3700	19335.0400	18.1884	19.3350	0
03/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	1.5000	0.8300	0.0015	0.0008	0
03/03/2026	R214 On 05-November-26			Bond Future	8.9123	8.7448	81.9672	83.1343	0
03/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	12750.9100	13879.0400	12.7509	13.8790	0
03/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	134.7700	95.8600	0.1348	0.0959	0
03/03/2026	R214 On 04-February-27			Bond Future	8.9719	8.7992	83.3772	84.5641	0
03/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	7021.7700	7984.8700	7.0218	7.9849	0
03/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1036.0500	812.2400	1.0361	0.8122	0
03/03/2026	R214 On 06-May-27			Bond Future	9.0349	8.8568	81.4824	82.6890	0
03/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	2516.7800	3117.5000	2.5168	3.1175	0
03/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	3565.0300	2959.1400	3.5650	2.9591	0
03/03/2026	R248 On 07-May-26			Bond Future	8.9483	8.8059	99.8259	101.1756	288,882
03/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	18.0600	62.3800	0.0181	0.0624	1,620
03/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	6407.5800	5102.2300	6.4076	5.1022	0
03/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	526.4600	972.4100	0.5265	0.9724	1,620
03/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	2898.9700	1995.2500	2.8990	1.9953	0
03/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	2945.6600	3973.4200	2.9457	3.9734	0
03/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	809.8300	487.9200	0.8098	0.4879	0
03/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	3013.3400	4049.2200	3.0133	4.0492	0
03/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	787.0100	473.2200	0.7870	0.4732	0
03/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	21345.6400	22695.2900	21.3456	22.6953	0
03/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0300	0.0100	0.0000	0.0000	0
03/03/2026	R248 On 06-August-26			Bond Future	8.9944	8.8480	101.6048	102.9785	0
03/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	2487.0500	3263.0800	2.4871	3.2631	0
03/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	2435.3000	1837.6600	2.4353	1.8377	1,762
03/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	9167.2300	10399.7000	9.1672	10.3997	0
03/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	501.7700	360.5700	0.5018	0.3606	1,762
03/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	24757.1700	26130.2100	24.7572	26.1302	0
03/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	1.5400	0.9100	0.0015	0.0009	0
03/03/2026	R248 On 05-November-26			Bond Future	9.0451	8.8945	98.9266	100.3238	0
03/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	17847.4000	19206.2400	17.8474	19.2062	0
03/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	145.6000	107.2000	0.1456	0.1072	0
03/03/2026	R248 On 04-February-27			Bond Future	9.1026	8.9475	100.6280	102.0491	0
03/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	9772.7800	10942.1600	9.7728	10.9422	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1284.9800	1033.3000	1.2850	1.0333	0
03/03/2026	R248 On 06-May-27			Bond Future	9.1628	9.0032	97.8819	99.3265	0
03/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	3531.2000	4270.8500	3.5312	4.2709	0
03/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	4549.0100	3844.0500	4.5490	3.8441	0
03/03/2026	R2R9 On 07-May-26			Bond Future	8.7857	8.6376	109.4187	110.6224	0
03/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	98568.9500	99772.6800	98.5690	99.7727	0
03/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	R2R9 On 06-August-26			Bond Future	8.8411	8.6878	111.3685	112.5935	0
03/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98248.9600	99473.9900	98.2490	99.4740	0
03/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	R2R9 On 05-November-26			Bond Future	8.9008	8.7420	108.3175	109.5635	0
03/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97347.4500	98593.4200	97.3475	98.5934	0
03/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	R2R9 On 04-February-27			Bond Future	8.9688	8.8043	110.1797	111.4469	0
03/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7239.2100	8350.6700	7.2392	8.3507	0
03/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	512.0600	356.3600	0.5121	0.3564	0
03/03/2026	R2R9 On 06-May-27			Bond Future	9.0457	8.8752	107.0528	108.3408	0
03/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2353.5300	2954.6700	2.3535	2.9547	0
03/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	3986.2700	3299.3300	3.9863	3.2993	0
03/03/2026	R4R2 On 07-May-26			Bond Future	8.9148	8.7516	111.3213	112.8108	4,216
03/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	100232.1500	101721.6400	100.2322	101.7216	0
03/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	R4R2 On 06-August-26			Bond Future	8.9689	8.8004	113.3050	114.8209	0
03/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	99887.7300	101403.6500	99.8877	101.4037	0
03/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	R4R2 On 05-November-26			Bond Future	9.0266	8.8527	110.1615	111.7035	0
03/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	98938.8800	100480.8900	98.9389	100.4809	0
03/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2026	R4R2 On 04-February-27			Bond Future	9.0918	8.9121	112.0554	113.6236	0
03/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8902.4100	10316.3000	8.9024	10.3163	0
03/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	455.4000	301.1200	0.4554	0.3011	0
03/03/2026	R4R2 On 06-May-27			Bond Future	9.1646	8.9788	108.8339	110.4281	0
03/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2863.3700	3646.2400	2.8634	3.6462	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4273.8800	3462.5300	4.2739	3.4625	0
03/03/2026	RR87 On 07-May-26			Bond Future	6.8858	6.8128	102.9818	103.0231	0
03/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	23.6452	41.1505	0.0236	0.0412	0
03/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	66.5252	42.7505	0.0665	0.0428	0
03/03/2026	RR87 On 06-August-26			Bond Future	6.6584	6.5348	101.0844	101.1282	0
03/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	30.5982	49.4238	0.0306	0.0494	0
03/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	76.1182	51.1338	0.0761	0.0511	0
03/03/2026	RR87 On 05-November-26			Bond Future	5.7851	5.3987	102.8318	102.8761	0
03/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	3.0585	13.7561	0.0031	0.0138	0
03/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	62.2085	28.5461	0.0622	0.0285	0
03/03/2026	RR88 On 07-May-26			Bond Future	6.9094	6.8472	106.2680	106.3628	0
03/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	86.2093	128.0783	0.0862	0.1281	0
03/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	192.0493	139.1283	0.1920	0.1391	0
03/03/2026	RR88 On 06-August-26			Bond Future	6.8647	6.7902	105.2565	105.3466	0
03/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	172.0978	214.8815	0.1721	0.2149	0
03/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	262.3778	215.1115	0.2624	0.2151	0
03/03/2026	RR88 On 05-November-26			Bond Future	6.8108	6.7189	106.4909	106.5876	0
03/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	191.9110	237.1850	0.1919	0.2372	0
03/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	298.0210	246.5950	0.2980	0.2466	0
03/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0