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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
04/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	2029 On 07-May-26			Bond Future	147.3857	147.4422	147.3857	147.4422	4,468
04/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	5565.6700	5622.2400	5.5657	5.6222	0
04/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2029 On 06-August-26			Bond Future	150.0487	150.1059	150.0487	150.1059	0
04/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	5948.7200	6005.9300	5.9487	6.0059	0
04/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2029 On 05-November-26			Bond Future	151.2030	151.2600	151.2030	151.2600	0
04/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	3642.9600	3700.0300	3.6430	3.7000	0
04/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2029 On 04-February-27			Bond Future	153.8411	153.8981	153.8411	153.8981	0
04/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	4121.1200	4178.0500	4.1211	4.1781	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2029 On 06-May-27			Bond Future	154.9637	155.0197	154.9637	155.0197	0
04/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1643.6700	1699.6600	1.6437	1.6997	0
04/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2030 On 07-May-26			Bond Future	7.4318	7.4594	104.0320	103.9428	152,932
04/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	152.2900	133.8500	0.1523	0.1339	1,000
04/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	873.4800	944.2400	0.8735	0.9442	0
04/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	1080.6200	1017.1800	1.0806	1.0172	1,000
04/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	184.8300	210.5900	0.1848	0.2106	0
04/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	1654.7300	1579.9500	1.6547	1.5800	0
04/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	89.1400	103.5600	0.0891	0.1036	1,000
04/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	6104.6500	6015.5000	6.1047	6.0155	0
04/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.1500	0.2000	0.0002	0.0002	0
04/03/2026	2030 On 06-August-26			Bond Future	7.4610	7.4910	101.8768	101.7858	48,808
04/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	340.7000	314.0400	0.3407	0.3140	1,000
04/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	1106.4700	1170.8600	1.1065	1.1709	0
04/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	1210.2700	1153.8600	1.2103	1.1539	1,000
04/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	457.5600	492.2000	0.4576	0.4922	0
04/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	2039.3200	1968.8100	2.0393	1.9688	0
04/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	240.1500	260.6900	0.2402	0.2607	1,000
04/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	5194.8000	5106.3000	5.1948	5.1063	0
04/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	21.6600	24.2100	0.0217	0.0242	0
04/03/2026	2030 On 05-November-26			Bond Future	7.4891	7.5219	103.6385	103.5453	0
04/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	2783.4500	2708.3200	2.7835	2.7083	0
04/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	260.3800	278.4600	0.2604	0.2785	0
04/03/2026	2030 On 04-February-27			Bond Future	7.5347	7.5709	101.4153	101.3197	0
04/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	1478.7100	1421.9700	1.4787	1.4220	0
04/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	728.3700	767.2800	0.7284	0.7673	0
04/03/2026	2030 On 06-May-27			Bond Future	7.6174	7.6578	103.1168	103.0185	0
04/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	555.0600	521.4600	0.5551	0.5215	0
04/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	1405.4500	1470.0700	1.4055	1.4701	0
04/03/2026	2031 On 07-May-26			Bond Future	116.1989	116.4629	116.1989	116.4629	1,798
04/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	2358.9900	2622.9400	2.3590	2.6229	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.0700	0.0200	0.0001	0.0000	0
04/03/2026	2031 On 06-August-26			Bond Future	115.8859	116.1542	115.8859	116.1542	1,893
04/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	2087.4900	2350.3000	2.0875	2.3503	0
04/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	11.6000	6.1200	0.0116	0.0061	0
04/03/2026	2031 On 05-November-26			Bond Future	117.9172	118.1895	117.9172	118.1895	0
04/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	6427.2100	6699.4700	6.4272	6.6995	0
04/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2031 On 04-February-27			Bond Future	117.5226	117.7981	117.5226	117.7981	0
04/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	1508.0200	1737.6100	1.5080	1.7376	0
04/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	165.3900	119.5100	0.1654	0.1195	0
04/03/2026	2031 On 06-May-27			Bond Future	119.5232	119.8022	119.5232	119.8022	0
04/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	2692.3300	2958.6400	2.6923	2.9586	0
04/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	39.1600	26.4300	0.0392	0.0264	0
04/03/2026	2032 On 07-May-26			Bond Future	7.8634	7.9013	102.7265	102.5489	169,009
04/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	10023.0700	9845.4800	10.0231	9.8455	0
04/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0800	0.1100	0.0001	0.0001	0
04/03/2026	2032 On 06-August-26			Bond Future	7.9032	7.9433	104.5573	104.3763	230
04/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	9450.0100	9270.7200	9.4500	9.2707	0
04/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	10.1200	11.8600	0.0101	0.0119	0
04/03/2026	2032 On 05-November-26			Bond Future	7.9503	7.9928	102.2082	102.0234	0
04/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	5365.7800	5205.6100	5.3658	5.2056	0
04/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	268.1600	292.7800	0.2682	0.2928	0
04/03/2026	2032 On 04-February-27			Bond Future	8.0109	8.0562	103.9665	103.7777	0
04/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	2883.7000	2759.5400	2.8837	2.7595	0
04/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	949.8100	1014.4300	0.9498	1.0144	0
04/03/2026	2032 On 06-May-27			Bond Future	8.0875	8.1359	101.5556	101.3627	0
04/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	1046.6800	974.8100	1.0467	0.9748	0
04/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	2201.7600	2322.8200	2.2018	2.3228	0
04/03/2026	2033 On 07-May-26			Bond Future	146.0592	146.7285	146.0592	146.7285	7,827
04/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	10899.2200	11568.5200	10.8992	11.5685	0
04/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2033 On 06-August-26			Bond Future	148.6984	149.3794	148.6984	149.3794	0
04/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	14448.3500	15129.3500	14.4484	15.1294	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2033 On 05-November-26			Bond Future	149.7270	150.4189	149.7270	150.4189	0
04/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	12467.0000	13158.9000	12.4670	13.1589	0
04/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2033 On 04-February-27			Bond Future	152.3396	153.0424	152.3396	153.0424	0
04/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	9629.5600	10332.3800	9.6296	10.3324	0
04/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2033 On 06-May-27			Bond Future	153.3317	154.0446	153.3317	154.0446	0
04/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	2121.7200	2834.6400	2.1217	2.8346	0
04/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2037 On 07-May-26			Bond Future	8.5322	8.5905	102.1265	101.7238	208,460
04/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	3411.4200	3080.5800	3.4114	3.0806	1,500
04/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	239.7600	311.6100	0.2398	0.3116	0
04/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	6397.7200	6012.6200	6.3977	6.0126	1,500
04/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	47.1900	64.7800	0.0472	0.0648	0
04/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	9880.8500	9481.3800	9.8809	9.4814	0
04/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	7.3200	10.5400	0.0073	0.0105	1,500
04/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	15022.6100	14619.9700	15.0226	14.6200	142
04/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0700	0.1200	0.0001	0.0001	0
04/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	17044.5900	16641.9000	17.0446	16.6419	0
04/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
04/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	22578.8200	22176.1300	22.5788	22.1761	0
04/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
04/03/2026	2037 On 06-August-26			Bond Future	8.5858	8.6464	99.6867	99.2766	2,559
04/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	9279.3700	8895.7900	9.2794	8.8958	2,541
04/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	145.4100	171.9100	0.1454	0.1719	0
04/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	13101.3300	12697.8700	13.1013	12.6979	0
04/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	29.7800	36.4000	0.0298	0.0364	2,541
04/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	16358.7800	15949.9500	16.3588	15.9500	0
04/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	4.5300	5.7800	0.0045	0.0058	2,541
04/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	18500.8200	18091.0800	18.5008	18.0911	0
04/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	1.0600	1.4000	0.0011	0.0014	0
04/03/2026	2037 On 05-November-26			Bond Future	8.6378	8.7007	101.4104	100.9926	0
04/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	6047.8200	5720.9400	6.0478	5.7209	4,490

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04/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	765.8500	856.7400	0.7659	0.8567	0
04/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	10197.0700	9818.4700	10.1971	9.8185	0
04/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	303.9000	343.0700	0.3039	0.3431	4,490
04/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	12259.2900	11862.9000	12.2593	11.8629	0
04/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	146.5300	167.9100	0.1465	0.1679	0
04/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	13372.3400	12969.4200	13.3723	12.9694	0
04/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	95.2800	110.1300	0.0953	0.1101	4,490
04/03/2026	2037 On 04-February-27			Bond Future	8.6989	8.7644	98.8983	98.4725	0
04/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	1663.9000	1502.3100	1.6639	1.5023	4,490
04/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	3372.0000	3636.2400	3.3720	3.6362	0
04/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	5245.9600	4949.0700	5.2460	4.9491	0
04/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	1364.1800	1493.1200	1.3642	1.4931	4,490
04/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	6214.3700	5896.2700	6.2144	5.8963	0
04/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	1106.1900	1213.9200	1.1062	1.2139	0
04/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	7721.9300	7378.1900	7.7219	7.3782	0
04/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	813.4600	895.5500	0.8135	0.8956	4,490
04/03/2026	2037 On 06-May-27			Bond Future	8.7741	8.8423	100.5570	100.1231	0
04/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	2247.8200	2063.6800	2.2478	2.0637	0
04/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	3496.3200	3746.0600	3.4963	3.7461	0
04/03/2026	2038 On 07-May-26			Bond Future	164.6717	165.5198	164.6717	165.5198	4,928
04/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	20141.7300	20989.7800	20.1417	20.9898	0
04/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2038 On 06-August-26			Bond Future	165.4568	166.3195	165.4568	166.3195	0
04/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	20736.7700	21599.5000	20.7368	21.5995	0
04/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2038 On 05-November-26			Bond Future	168.3574	169.2342	168.3574	169.2342	0
04/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	22047.4000	22924.2300	22.0474	22.9242	0
04/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2038 On 04-February-27			Bond Future	169.0691	169.9593	169.0691	169.9593	0
04/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	15239.1000	16129.3100	15.2391	16.1293	0
04/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2038 On 06-May-27			Bond Future	171.9491	172.8529	171.9491	172.8529	0
04/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	5849.1000	6752.8700	5.8491	6.7529	0
04/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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04/03/2026	2040 On 07-May-26			Bond Future	8.7681	8.8314	104.3173	103.8129	60,007
04/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	728.2100	563.4400	0.7282	0.5634	27,500
04/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	1678.6300	2018.3000	1.6786	2.0183	0
04/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	13923.5700	13420.0900	13.9236	13.4201	1,460
04/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	1.7500	2.7100	0.0018	0.0027	0
04/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	16582.4700	16078.1400	16.5825	16.0781	0
04/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.1600	0.2700	0.0002	0.0003	0
04/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	19891.2400	19386.8100	19.8912	19.3868	0
04/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
04/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	20182.6200	19678.1900	20.1826	19.6782	0
04/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	1,460
04/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	21955.3100	21450.8700	21.9553	21.4509	0
04/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	23013.6500	22509.2100	23.0137	22.5092	0
04/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
04/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	24695.9700	24191.5300	24.6960	24.1915	0
04/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2040 On 06-August-26			Bond Future	8.8231	8.8886	101.6661	101.1524	41,162
04/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	22232.8700	21719.4300	22.2329	21.7194	0
04/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.6300	0.8600	0.0006	0.0009	0
04/03/2026	2040 On 05-November-26			Bond Future	8.8761	8.9438	103.4239	102.9008	0
04/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	8274.5700	7841.7700	8.2746	7.8418	2,300
04/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	691.4800	781.8000	0.6915	0.7818	0
04/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	12907.1700	12421.3800	12.9072	12.4214	0
04/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	256.7100	294.0400	0.2567	0.2940	2,300
04/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	15218.5400	14715.1900	15.2185	14.7152	0
04/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	120.2100	139.9800	0.1202	0.1400	0
04/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	16453.5900	15944.0800	16.4536	15.9441	0
04/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	77.7300	91.3400	0.0777	0.0913	2,300
04/03/2026	2040 On 04-February-27			Bond Future	8.9372	9.0074	100.6960	100.1631	0
04/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	2336.3600	2109.4200	2.3364	2.1094	2,300
04/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	3543.5600	3849.5400	3.5436	3.8495	0
04/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	6778.8800	6390.2900	6.7789	6.3903	0
04/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	1407.7400	1552.0700	1.4077	1.5521	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
04/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	8259.4600	7840.8700	8.2595	7.8409	0
04/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1079.8700	1194.2000	1.0799	1.1942	0
04/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	9657.8600	9217.2200	9.6579	9.2172	0
04/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	851.9500	944.2300	0.8520	0.9442	2,300
04/03/2026	2040 On 06-May-27			Bond Future	9.0103	9.0832	102.3846	101.8417	0
04/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	2908.1600	2663.7100	2.9082	2.6637	0
04/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	3889.5600	4188.0300	3.8896	4.1880	0
04/03/2026	2043 On 07-May-26			Bond Future	128.2326	128.6903	128.2326	128.6903	0
04/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	16532.6000	16990.2900	16.5326	16.9903	0
04/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2043 On 06-August-26			Bond Future	127.7075	128.1730	127.7075	128.1730	3,416
04/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	16827.5100	17293.0000	16.8275	17.2930	0
04/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2043 On 05-November-26			Bond Future	129.9461	130.4190	129.9461	130.4190	0
04/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	17106.1347	17579.0128	17.1061	17.5790	0
04/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0047	0.0028	0.0000	0.0000	0
04/03/2026	2043 On 04-February-27			Bond Future	129.3249	129.8043	129.3249	129.8043	0
04/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	11706.1097	12182.8292	11.7061	12.1828	0
04/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	11.2397	8.4892	0.0112	0.0085	0
04/03/2026	2043 On 06-May-27			Bond Future	131.5261	132.0124	131.5261	132.0124	0
04/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	4831.7318	5214.0170	4.8317	5.2140	0
04/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	785.6218	681.6670	0.7856	0.6817	0
04/03/2026	2044 On 07-May-26		Call	Bond Future	2215.1500	1749.9900	2.2152	1.7500	0
04/03/2026	2044 On 07-May-26			Bond Future	8.8912	8.9849	101.1700	100.3539	130,208
04/03/2026	2044 On 07-May-26		Put	Bond Future	1045.1600	1396.0500	1.0452	1.3961	0
04/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	9086.0200	8298.6000	9.0860	8.2986	0
04/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	48.7600	77.3900	0.0488	0.0774	15,000
04/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	21218.2500	20402.2100	21.2183	20.4022	0
04/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
04/03/2026	2044 On 06-August-26			Bond Future	8.9432	9.0399	98.5879	97.7571	7,516
04/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	2525.8600	2103.8300	2.5259	2.1038	0
04/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	2036.5100	2445.3500	2.0365	2.4454	7,000
04/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	3948.3900	3414.2600	3.9484	3.4143	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	1348.3400	1645.0800	1.3483	1.6451	7,000
04/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	24259.0500	23428.5400	24.2591	23.4285	0
04/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.6900	1.0500	0.0007	0.0011	0
04/03/2026	2044 On 05-November-26			Bond Future	8.9931	9.0928	100.2926	99.4468	0
04/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	17426.4500	16607.0200	17.4265	16.6070	0
04/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	106.8300	133.2600	0.1068	0.1333	0
04/03/2026	2044 On 04-February-27			Bond Future	9.0500	9.1529	97.6360	96.7748	0
04/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	9875.7000	9176.2000	9.8757	9.1762	0
04/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1008.6200	1170.2800	1.0086	1.1703	0
04/03/2026	2044 On 06-May-27			Bond Future	9.1171	9.2234	99.2732	98.3967	0
04/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	3575.9400	3153.5000	3.5759	3.1535	0
04/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	3884.5900	4338.7200	3.8846	4.3387	0
04/03/2026	2046 On 07-May-26			Bond Future	147.1590	149.7440	147.1590	149.7440	18,662
04/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	22209.0300	24793.9900	22.2090	24.7940	0
04/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2046 On 06-August-26			Bond Future	149.8181	152.4492	149.8181	152.4492	0
04/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	27438.1400	30069.1500	27.4381	30.0692	0
04/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2046 On 05-November-26			Bond Future	150.1245	152.8006	150.1245	152.8006	0
04/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	24644.5200	27320.5700	24.6445	27.3206	0
04/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2046 On 04-February-27			Bond Future	152.7432	155.4648	152.7432	155.4648	0
04/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	21653.2400	24374.7800	21.6532	24.3748	0
04/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2046 On 06-May-27			Bond Future	152.9896	155.7552	152.9896	155.7552	0
04/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	3999.5800	6765.2100	3.9996	6.7652	0
04/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2050 On 07-May-26			Bond Future	152.7924	154.6610	152.7924	154.6610	17,225
04/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	28722.4200	30590.9800	28.7224	30.5910	0
04/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2050 On 06-August-26			Bond Future	153.1132	155.0149	153.1132	155.0149	0
04/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	29843.1700	31744.9400	29.8432	31.7449	0
04/03/2026	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
04/03/2026	2050 On 05-November-26			Bond Future	155.7973	157.7317	155.7973	157.7317	0
04/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	31957.3100	33891.6800	31.9573	33.8917	0
04/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2050 On 04-February-27			Bond Future	156.0359	158.0024	156.0359	158.0024	0
04/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	23645.9400	25612.3700	23.6459	25.6124	0
04/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	2050 On 06-May-27			Bond Future	158.6938	160.6922	158.6938	160.6922	0
04/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	8233.8200	10232.1700	8.2338	10.2322	0
04/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	AL37 On 07-May-26			Index Future	1286.6460	1285.0450	1286.6460	1,285.0450	0
04/03/2026	AL37 On 06-August-26			Index Future	1309.3310	1307.7000	1309.3310	1,307.7000	0
04/03/2026	AL37 On 05-November-26			Index Future	1332.2380	1330.5760	1332.2380	1,330.5760	0
04/03/2026	AL37 On 04-February-27			Index Future	1355.1890	1353.4950	1355.1890	1,353.4950	0
04/03/2026	AL37 On 06-May-27			Index Future	1378.0030	1376.2770	1378.0030	1,376.2770	0
04/03/2026	AL7T On 07-May-26			Index Future	1671.8710	1666.0810	1671.8710	1,666.0810	0
04/03/2026	AL7T On 06-August-26			Index Future	1701.3480	1695.4540	1701.3480	1,695.4540	0
04/03/2026	AL7T On 05-November-26			Index Future	1731.1130	1725.1120	1731.1130	1,725.1120	0
04/03/2026	AL7T On 04-February-27			Index Future	1760.9350	1754.8270	1760.9350	1,754.8270	0
04/03/2026	AL7T On 06-May-27			Index Future	1790.5810	1784.3650	1790.5810	1,784.3650	0
04/03/2026	ALBI On 07-May-26			Index Future	1418.0410	1412.2420	1418.0410	1,412.2420	76
04/03/2026	ALBI On 06-August-26			Index Future	1443.0420	1437.1400	1443.0420	1,437.1400	0
04/03/2026	ALBI On 05-November-26			Index Future	1468.2880	1462.2800	1468.2880	1,462.2800	0
04/03/2026	ALBI On 04-February-27			Index Future	1493.5830	1487.4670	1493.5830	1,487.4670	0
04/03/2026	ALBI On 06-May-27			Index Future	1518.7270	1512.5050	1518.7270	1,512.5050	0
04/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	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
04/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	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
04/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	ES33 On 07-May-26			Bond Future	8.6993	8.7533	94.7560	94.4797	0
04/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13875.4800	13599.1300	13.8755	13.5991	0
04/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	ES33 On 06-August-26			Bond Future	8.7647	8.8213	96.4681	96.1866	0
04/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14599.4700	14317.9200	14.5995	14.3179	0
04/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	ES33 On 05-November-26			Bond Future	8.8403	8.8997	94.3680	94.0810	0
04/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9039.6100	8752.5600	9.0396	8.7526	0
04/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	ES33 On 04-February-27			Bond Future	8.9316	8.9942	96.0132	95.7203	0
04/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3516.6400	3223.7800	3.5166	3.2238	0
04/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	ES33 On 06-May-27			Bond Future	9.0342	9.1002	93.8557	93.5570	0
04/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1069.5700	1368.3200	1.0696	1.3683	0
04/03/2026	ES42 On 07-May-26			Bond Future	9.1555	9.2240	94.9440	94.4002	0
04/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	20302.6000	19758.7400	20.3026	19.7587	0
04/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	ES42 On 06-August-26			Bond Future	9.2119	9.2826	96.6593	96.1054	0
04/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	22184.9900	21631.1100	22.1850	21.6311	0
04/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	ES42 On 05-November-26			Bond Future	9.2721	9.3452	94.0903	93.5261	0
04/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	16125.5100	15561.2700	16.1255	15.5613	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	ES42 On 04-February-27			Bond Future	9.3395	9.4151	95.7294	95.1546	0
04/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6869.5100	6294.6600	6.8695	6.2947	0
04/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	ES42 On 06-May-27			Bond Future	9.4157	9.4940	93.0947	92.5090	0
04/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	647.6800	1233.3300	0.6477	1.2333	0
04/03/2026	GOVI On 07-May-26			GOVI	1391.5510	1385.6500	1391.5510	1,385.6500	602
04/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2145510.0000	2086500.0000	214.5510	208.6500	0
04/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	GOVI On 06-August-26			GOVI	1416.0850	1410.0790	1416.0850	1,410.0790	0
04/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2270850.0000	2210790.0000	227.0850	221.0790	0
04/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	GOVI On 05-November-26			GOVI	1440.8590	1434.7460	1440.8590	1,434.7460	0
04/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1638590.0000	1577460.0000	163.8590	157.7460	0
04/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	GOVI On 04-February-27			GOVI	1465.6810	1459.4590	1465.6810	1,459.4590	0
04/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	966810.0000	904590.0000	96.6810	90.4590	0
04/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	GOVI On 06-May-27			GOVI	1490.3560	1484.0250	1490.3560	1,484.0250	0
04/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	633560.0000	570250.0000	63.3560	57.0250	0
04/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/03/2026	I258 On 07-May-26			Bond Future	140.3370	140.3488	140.3370	140.3488	0
04/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	26606.9800	26618.7800	26.6070	26.6188	0
04/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	I258 On 06-August-26			Bond Future	140.0307	140.0420	140.0307	140.0420	0
04/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	27080.6900	27092.0100	27.0807	27.0920	0
04/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	I258 On 05-November-26			Bond Future	142.4852	142.4959	142.4852	142.4959	0
04/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	27535.2392	27545.9296	27.5352	27.5459	0
04/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0092	0.0096	0.0000	0.0000	0
04/03/2026	I258 On 04-February-27			Bond Future	142.0830	142.0920	142.0830	142.0920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	23186.2570	23195.3809	23.1863	23.1954	0
04/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	3.2970	3.3409	0.0033	0.0033	0
04/03/2026	I258 On 06-May-27			Bond Future	144.5017	144.5096	144.5017	144.5096	0
04/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	10483.5630	10492.9099	10.4836	10.4929	0
04/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	761.8330	763.3199	0.7618	0.7633	0
04/03/2026	IGOV On 07-May-26			Index Future	454.2250	457.1990	454.2250	457.1990	251
04/03/2026	IGOV On 06-August-26			Index Future	462.3440	465.3710	462.3440	465.3710	0
04/03/2026	IGOV On 05-November-26			Index Future	470.5410	473.6210	470.5410	473.6210	0
04/03/2026	IGOV On 04-February-27			Index Future	478.7540	481.8860	478.7540	481.8860	0
04/03/2026	IGOV On 06-May-27			Index Future	486.9180	490.1030	486.9180	490.1030	0
04/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
04/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
04/03/2026	R033 On 07-May-26			Bond Future	7.9697	8.0075	111.7315	111.5211	9,512
04/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	12446.1200	12236.4700	12.4461	12.2365	0
04/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	2.8800	3.6400	0.0029	0.0036	0
04/03/2026	R033 On 06-August-26			Bond Future	8.0114	8.0513	113.7227	113.5083	223
04/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	11393.6500	11190.8700	11.3937	11.1909	0
04/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	125.1900	136.8200	0.1252	0.1368	0
04/03/2026	R033 On 05-November-26			Bond Future	8.0597	8.1017	110.6502	110.4314	0
04/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	7130.3200	6955.9800	7.1303	6.9560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	757.0000	801.5000	0.7570	0.8015	0
04/03/2026	R033 On 04-February-27			Bond Future	8.1201	8.1646	112.5534	112.3299	0
04/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	4554.9800	4416.0300	4.5550	4.4160	0
04/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	1932.4700	2017.0300	1.9325	2.0170	0
04/03/2026	R033 On 06-May-27			Bond Future	8.1945	8.2418	109.4044	109.1761	0
04/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	2239.1800	2143.2200	2.2392	2.1432	0
04/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	3528.2000	3660.5600	3.5282	3.6606	0
04/03/2026	R035 On 07-May-26			Bond Future	8.2350	8.2931	105.6910	105.3237	105,092
04/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	1218.9600	1032.3500	1.2190	1.0324	1,000
04/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	871.3900	1052.0300	0.8714	1.0520	0
04/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	1296.7400	1103.1900	1.2967	1.1032	0
04/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	823.1300	996.8300	0.8231	0.9968	16,000
04/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	2375.2000	2110.4900	2.3752	2.1105	0
04/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	404.5100	507.0500	0.4045	0.5071	16,000
04/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	3632.1000	3320.9200	3.6321	3.3209	1,000
04/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	192.3300	248.4000	0.1923	0.2484	0
04/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	5936.4700	5586.8900	5.9365	5.5869	0
04/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	50.1500	67.8200	0.0502	0.0678	1,000
04/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	8438.2200	8075.8800	8.4382	8.0759	250
04/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	12.1200	17.0300	0.0121	0.0170	0
04/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	8550.8700	8188.2500	8.5509	8.1883	200
04/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	11.3800	16.0100	0.0114	0.0160	0
04/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	8831.9300	8468.6900	8.8319	8.4687	350
04/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	9.7400	13.7500	0.0097	0.0138	0
04/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	11209.6400	10842.9700	11.2096	10.8430	0
04/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	1.0800	1.6600	0.0011	0.0017	250
04/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	11318.6000	10951.8700	11.3186	10.9519	0
04/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.9700	1.4900	0.0010	0.0015	200
04/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	11590.2800	11223.4300	11.5903	11.2234	0
04/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.7200	1.1200	0.0007	0.0011	350
04/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	13885.3200	13518.1000	13.8853	13.5181	0
04/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0500	0.0800	0.0001	0.0001	250
04/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	13990.2400	13623.0200	13.9902	13.6230	0
04/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	14251.8600	13884.6300	14.2519	13.8846	0
04/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	350
04/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	15030.7000	14663.4600	15.0307	14.6635	0
04/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
04/03/2026	R035 On 06-August-26			Bond Future	8.2786	8.3393	107.5747	107.2007	156
04/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	162.3500	125.5400	0.1624	0.1255	5,000
04/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	3821.6000	4158.8300	3.8216	4.1588	0
04/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	429.2400	351.0100	0.4292	0.3510	0
04/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	2805.1600	3100.9700	2.8052	3.1010	0
04/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	525.9400	435.2600	0.5259	0.4353	5,000
04/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	2584.1200	2867.4800	2.5841	2.8675	0
04/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	1507.5500	1327.4100	1.5076	1.3274	1,000
04/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	1437.3300	1631.2300	1.4373	1.6312	0
04/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	1693.1700	1500.7500	1.6932	1.5008	0
04/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	1314.6400	1496.2600	1.3146	1.4963	5,000
04/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	3297.6900	3030.5200	3.2977	3.0305	350
04/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	674.1000	780.9700	0.6741	0.7810	0
04/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	3684.4000	3405.0200	3.6844	3.4050	1,000
04/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	583.7200	678.3800	0.5837	0.6784	0
04/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	5411.9600	5093.4800	5.4120	5.0935	200
04/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	316.0000	371.5600	0.3160	0.3716	0
04/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	5830.4600	5505.2000	5.8305	5.5052	0
04/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	272.5200	321.3000	0.2725	0.3213	350
04/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	5883.0000	5556.9600	5.8830	5.5570	250
04/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	267.5200	315.5200	0.2675	0.3155	0
04/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	6783.4000	6445.7400	6.7834	6.4457	0
04/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	196.2700	232.6500	0.1963	0.2327	1,000
04/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	8065.6600	7716.2700	8.0657	7.7163	0
04/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	128.0700	152.7200	0.1281	0.1527	200
04/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	8493.6600	8141.3000	8.4937	8.1413	0
04/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	111.3800	133.0600	0.1114	0.1331	350
04/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	8547.1400	8194.4300	8.5471	8.1944	0
04/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	109.4600	130.7900	0.1095	0.1308	250
04/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	10720.6700	10356.7100	10.7207	10.3567	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	47.5700	57.6500	0.0476	0.0577	200
04/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	11191.3100	10825.3400	11.1913	10.8253	0
04/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	36.7400	44.8100	0.0367	0.0448	250
04/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	15496.2900	15122.9500	15.4963	15.1230	0
04/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	2.3600	3.0600	0.0024	0.0031	0
04/03/2026	R035 On 05-November-26			Bond Future	8.3304	8.3938	104.9369	104.5558	0
04/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	810.5100	701.8800	0.8105	0.7019	600
04/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	3014.7600	3287.2300	3.0148	3.2872	0
04/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	2391.9400	2181.6800	2.3919	2.1817	0
04/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	1554.3100	1725.1500	1.5543	1.7252	600
04/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	3778.3200	3516.1700	3.7783	3.5162	200
04/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	994.7600	1113.7100	0.9948	1.1137	0
04/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	4560.5000	4277.4000	4.5605	4.2774	0
04/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	793.1000	891.1000	0.7931	0.8911	600
04/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	6145.4800	5830.5300	6.1455	5.8305	0
04/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	503.6000	569.7500	0.5036	0.5698	200
04/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	8654.0500	8309.1500	8.6541	8.3092	0
04/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	258.4300	294.6300	0.2584	0.2946	200
04/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	9816.8900	9462.9500	9.8169	9.4630	0
04/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	188.4800	215.6400	0.1885	0.2156	0
04/03/2026	R035 On 04-February-27			Bond Future	8.3932	8.4595	106.7426	106.3542	0
04/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	470.4200	402.4300	0.4704	0.4024	3,000
04/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	4646.6600	4967.1300	4.6467	4.9671	0
04/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	1577.3800	1421.4200	1.5774	1.4214	3,000
04/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	2720.0300	2952.5300	2.7200	2.9525	0
04/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	3949.2300	3693.0400	3.9492	3.6930	0
04/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	1311.0400	1443.3100	1.3110	1.4433	3,000
04/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	4681.5400	4405.7200	4.6815	4.4057	0
04/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	1083.8000	1196.4400	1.0838	1.1964	0
04/03/2026	R035 On 06-May-27			Bond Future	8.4624	8.5319	104.0369	103.6409	0
04/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	1824.8800	1662.3600	1.8249	1.6624	0
04/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	3047.7800	3281.2500	3.0478	3.2813	0
04/03/2026	R038 On 07-May-26			Bond Future	8.6376	8.6960	117.6497	117.1744	4,049
04/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	19800.4900	19325.2200	19.8005	19.3252	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
04/03/2026	R038 On 06-August-26			Bond Future	8.6912	8.7519	119.7465	119.2624	0
04/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	21391.5900	20908.1100	21.3916	20.9081	0
04/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	2.0300	2.6400	0.0020	0.0026	0
04/03/2026	R038 On 05-November-26			Bond Future	8.7494	8.8124	116.3370	115.8439	0
04/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	14297.6800	13829.3600	14.2977	13.8294	0
04/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	166.5900	191.3500	0.1666	0.1914	0
04/03/2026	R038 On 04-February-27			Bond Future	8.8163	8.8819	118.3380	117.8354	0
04/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	7070.9500	6695.8000	7.0710	6.6958	0
04/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	1258.2700	1385.7300	1.2583	1.3857	0
04/03/2026	R038 On 06-May-27			Bond Future	8.8927	8.9610	114.8450	114.3329	0
04/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	2632.7600	2413.8300	2.6328	2.4138	0
04/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	4018.2100	4311.4100	4.0182	4.3114	0
04/03/2026	R053 On 07-May-26			Bond Future	8.7691	8.8471	130.6391	129.6485	76,855
04/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	29863.9600	28873.3300	29.8640	28.8733	0
04/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
04/03/2026	R053 On 06-August-26			Bond Future	8.8101	8.8903	132.9674	131.9588	0
04/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	179.0500	122.5200	0.1791	0.1225	530
04/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	9712.8600	10664.9200	9.7129	10.6649	0
04/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	1747.4900	1413.5300	1.7475	1.4135	530
04/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	4451.8800	5126.5100	4.4519	5.1265	0
04/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	5472.1000	4822.9900	5.4721	4.8230	0
04/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	1889.3000	2248.7800	1.8893	2.2488	530
04/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	33857.6900	32849.7700	33.8577	32.8498	0
04/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	1.6200	2.2900	0.0016	0.0023	0
04/03/2026	R053 On 05-November-26			Bond Future	8.8535	8.9361	129.4087	128.3819	0
04/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	24798.9900	23805.7000	24.7990	23.8057	0
04/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	166.0300	199.5500	0.1660	0.1996	0
04/03/2026	R053 On 04-February-27			Bond Future	8.9024	8.9874	131.6346	130.5891	0
04/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	13996.9600	13159.8100	13.9970	13.1598	0
04/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	1635.6300	1843.9600	1.6356	1.8440	0
04/03/2026	R053 On 06-May-27			Bond Future	8.9568	9.0444	127.9872	126.9229	0
04/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	5360.4000	4841.3800	5.3604	4.8414	0
04/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	5811.6600	6356.9400	5.8117	6.3569	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
04/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	66.0300	66.5500	0.0660	0.0666	0
04/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	66.0300	66.5500	0.0660	0.0666	0
04/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
04/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	70.0800	70.3100	0.0701	0.0703	0
04/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	70.0800	70.3100	0.0701	0.0703	0
04/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
04/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	43.7200	43.8100	0.0437	0.0438	0
04/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	43.7200	43.8100	0.0437	0.0438	0
04/03/2026	R202 On 07-May-26			Bond Future	305.8631	305.4788	305.8631	305.4788	772
04/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	28313.0700	27928.8000	28.3131	27.9288	0
04/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	R202 On 06-August-26			Bond Future	305.9948	305.6026	305.9948	305.6026	253
04/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	27134.7900	26742.6300	27.1348	26.7426	0
04/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	R202 On 05-November-26			Bond Future	311.3594	310.9587	311.3594	310.9587	0
04/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	30899.3500	30498.6500	30.8994	30.4987	0
04/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	R202 On 04-February-27			Bond Future	311.3092	310.8977	311.3092	310.8977	0
04/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	16579.2300	16167.7200	16.5792	16.1677	0
04/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	R202 On 06-May-27			Bond Future	316.6120	316.1907	316.6120	316.1907	0
04/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	9621.9700	9200.6800	9.6220	9.2007	0
04/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	R209 On 07-May-26			Bond Future	8.3864	8.4393	86.5401	86.2226	45,568
04/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	14370.2800	14052.7300	14.3703	14.0527	0
04/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
04/03/2026	R209 On 06-August-26			Bond Future	8.4309	8.4858	88.0825	87.7590	3,553
04/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	15417.3700	15094.3500	15.4174	15.0944	0
04/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	1.4200	1.8200	0.0014	0.0018	0
04/03/2026	R209 On 05-November-26			Bond Future	8.4797	8.5368	86.4563	86.1268	0
04/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	10020.1400	9710.3400	10.0201	9.7103	0
04/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	150.8700	170.6500	0.1509	0.1707	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	R209 On 04-February-27			Bond Future	8.5371	8.5964	87.9439	87.6080	0
04/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	750.3900	664.8200	0.7504	0.6648	3,237
04/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	3690.2400	3940.5800	3.6902	3.9406	0
04/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	3670.7200	3452.1300	3.6707	3.4521	0
04/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	1312.0600	1429.3800	1.3121	1.4294	3,237
04/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	5012.3700	4763.2200	5.0124	4.7632	0
04/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	923.5000	1010.2600	0.9235	1.0103	0
04/03/2026	R209 On 06-May-27			Bond Future	8.6035	8.6653	86.2720	85.9296	0
04/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	1385.9800	1264.4100	1.3860	1.2644	4,620
04/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	3378.0700	3598.8600	3.3781	3.5989	0
04/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	1815.7500	1672.0000	1.8158	1.6720	0
04/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	2899.1600	3097.7700	2.8992	3.0978	0
04/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	5071.6200	4827.7400	5.0716	4.8277	0
04/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	1206.4100	1304.8900	1.2064	1.3049	4,620
04/03/2026	R210 On 07-May-26			Bond Future	260.8032	261.0069	260.8032	261.0069	1,191
04/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5403.2300	5606.9400	5.4032	5.6069	0
04/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	R210 On 06-August-26			Bond Future	265.5155	265.7223	265.5155	265.7223	0
04/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5675.5100	5882.2500	5.6755	5.8823	0
04/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	R210 On 05-November-26			Bond Future	266.6534	266.8616	266.6534	266.8616	0
04/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	13323.3800	13531.6000	13.3234	13.5316	0
04/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	R210 On 04-February-27			Bond Future	271.3054	271.5152	271.3054	271.5152	0
04/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	5275.4200	5485.1700	5.2754	5.4852	0
04/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	R210 On 06-May-27			Bond Future	272.3567	272.5663	272.3567	272.5663	0
04/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	1226.6600	1436.3400	1.2267	1.4363	0
04/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	R213 On 07-May-26			Bond Future	7.6669	7.6993	98.7356	98.6094	82,150
04/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	7890.9800	7764.7700	7.8910	7.7648	0
04/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.1300	0.1800	0.0001	0.0002	0
04/03/2026	R213 On 06-August-26			Bond Future	7.6978	7.7324	100.4953	100.3666	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	7094.1200	6967.5600	7.0941	6.9676	0
04/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	14.9400	17.0700	0.0149	0.0171	0
04/03/2026	R213 On 05-November-26			Bond Future	7.7417	7.7788	98.6856	98.5541	0
04/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	3781.9400	3672.8600	3.7819	3.6729	0
04/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	285.7300	308.1700	0.2857	0.3082	0
04/03/2026	R213 On 04-February-27			Bond Future	7.8023	7.8423	100.3841	100.2495	0
04/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	1942.2200	1858.8100	1.9422	1.8588	0
04/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	815.0000	866.1400	0.8150	0.8661	0
04/03/2026	R213 On 06-May-27			Bond Future	7.8756	7.9190	98.5226	98.3849	0
04/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	795.7100	746.1300	0.7957	0.7461	0
04/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	1805.3100	1893.4800	1.8053	1.8935	0
04/03/2026	R214 On 07-May-26			Bond Future	8.7458	8.8136	82.8274	82.3453	39,547
04/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	16883.9300	16401.8100	16.8839	16.4018	0
04/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
04/03/2026	R214 On 06-August-26			Bond Future	8.7904	8.8604	84.3036	83.8127	0
04/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	18678.8900	18188.3700	18.6789	18.1884	0
04/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	1.1000	1.5000	0.0011	0.0015	0
04/03/2026	R214 On 05-November-26			Bond Future	8.8402	8.9123	82.4671	81.9672	0
04/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	13230.8300	12750.9100	13.2308	12.7509	0
04/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	114.8000	134.7700	0.1148	0.1348	0
04/03/2026	R214 On 04-February-27			Bond Future	8.8974	8.9719	83.8864	83.3772	0
04/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	7424.5200	7021.7700	7.4245	7.0218	0
04/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	929.6400	1036.0500	0.9296	1.0361	0
04/03/2026	R214 On 06-May-27			Bond Future	8.9579	9.0349	82.0008	81.4824	0
04/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	2760.4500	2516.7800	2.7605	2.5168	0
04/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	3290.2600	3565.0300	3.2903	3.5650	0
04/03/2026	R248 On 07-May-26			Bond Future	8.8652	8.9483	100.6100	99.8259	290,296
04/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	35.5000	18.0600	0.0355	0.0181	1,620
04/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	5640.9600	6407.5800	5.6410	6.4076	0
04/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	746.9300	526.4600	0.7469	0.5265	1,620
04/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	2335.3800	2898.9700	2.3354	2.8990	0
04/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	3511.0400	2945.6600	3.5110	2.9457	0
04/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	591.1500	809.8300	0.5912	0.8098	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	3583.8900	3013.3400	3.5839	3.0133	0
04/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	573.5000	787.0100	0.5735	0.7870	0
04/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	22129.6900	21345.6400	22.1297	21.3456	0
04/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
04/03/2026	R248 On 06-August-26			Bond Future	8.9089	8.9944	102.4031	101.6048	0
04/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	2911.1300	2487.0500	2.9111	2.4871	0
04/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	2061.0900	2435.3000	2.0611	2.4353	1,762
04/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	9871.1700	9167.2300	9.8712	9.1672	0
04/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	407.4200	501.7700	0.4074	0.5018	1,762
04/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	25554.9800	24757.1700	25.5550	24.7572	0
04/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	1.0600	1.5400	0.0011	0.0015	0
04/03/2026	R248 On 05-November-26			Bond Future	8.9571	9.0451	99.7392	98.9266	0
04/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	18634.1500	17847.4000	18.6342	17.8474	0
04/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	119.7100	145.6000	0.1197	0.1456	0
04/03/2026	R248 On 04-February-27			Bond Future	9.0118	9.1026	101.4555	100.6280	0
04/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	10441.2500	9772.7800	10.4413	9.7728	0
04/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1125.9900	1284.9800	1.1260	1.2850	0
04/03/2026	R248 On 06-May-27			Bond Future	9.0693	9.1628	98.7242	97.8819	0
04/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	3944.9900	3531.2000	3.9450	3.5312	0
04/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	4120.5700	4549.0100	4.1206	4.5490	0
04/03/2026	R2R9 On 07-May-26			Bond Future	8.7274	8.7857	109.8903	109.4187	0
04/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	99040.5800	98568.9500	99.0406	98.5690	0
04/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	R2R9 On 06-August-26			Bond Future	8.7807	8.8411	111.8487	111.3685	0
04/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98729.2200	98248.9600	98.7292	98.2490	0
04/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	R2R9 On 05-November-26			Bond Future	8.8381	8.9008	108.8067	108.3175	0
04/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97836.6300	97347.4500	97.8366	97.3475	0
04/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	R2R9 On 04-February-27			Bond Future	8.9038	8.9688	110.6782	110.1797	0
04/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7667.8400	7239.2100	7.6678	7.2392	0
04/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	442.1500	512.0600	0.4422	0.5121	0
04/03/2026	R2R9 On 06-May-27			Bond Future	8.9781	9.0457	107.5607	107.0528	0
04/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2575.4400	2353.5300	2.5754	2.3535	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	3700.2300	3986.2700	3.7002	3.9863	0
04/03/2026	R4R2 On 07-May-26			Bond Future	8.8413	8.9148	111.9883	111.3213	4,216
04/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	100899.2300	100232.1500	100.8992	100.2322	0
04/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	R4R2 On 06-August-26			Bond Future	8.8930	8.9689	113.9842	113.3050	0
04/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	100566.9200	99887.7300	100.5669	99.8877	0
04/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	R4R2 On 05-November-26			Bond Future	8.9482	9.0266	110.8532	110.1615	0
04/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	99630.5700	98938.8800	99.6306	98.9389	0
04/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2026	R4R2 On 04-February-27			Bond Future	9.0106	9.0918	112.7599	112.0554	0
04/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9527.8300	8902.4100	9.5278	8.9024	0
04/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	376.3700	455.4000	0.3764	0.4554	0
04/03/2026	R4R2 On 06-May-27			Bond Future	9.0805	9.1646	109.5513	108.8339	0
04/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3195.5500	2863.3700	3.1956	2.8634	0
04/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3888.5900	4273.8800	3.8886	4.2739	0
04/03/2026	RR87 On 07-May-26			Bond Future	6.8414	6.8858	103.0069	102.9818	0
04/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	33.0236	23.6452	0.0330	0.0236	0
04/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	50.7936	66.5252	0.0508	0.0665	0
04/03/2026	RR87 On 06-August-26			Bond Future	6.5824	6.6584	101.1113	101.0844	0
04/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	41.2030	30.5982	0.0412	0.0306	0
04/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	59.7930	76.1182	0.0598	0.0761	0
04/03/2026	RR87 On 05-November-26			Bond Future	5.5413	5.7851	102.8598	102.8318	0
04/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	8.3446	3.0585	0.0083	0.0031	0
04/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	39.4946	62.2085	0.0395	0.0622	0
04/03/2026	RR88 On 07-May-26			Bond Future	6.8706	6.9094	106.3271	106.2680	0
04/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	109.4104	86.2093	0.1094	0.0862	0
04/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	156.1704	192.0493	0.1562	0.1920	0
04/03/2026	RR88 On 06-August-26			Bond Future	6.8180	6.8647	105.3129	105.2565	0
04/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	197.0747	172.0978	0.1971	0.1721	0
04/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	230.9547	262.3778	0.2310	0.2624	0
04/03/2026	RR88 On 05-November-26			Bond Future	6.7526	6.8108	106.5522	106.4909	0
04/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	219.1006	191.9110	0.2191	0.1919	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	263.9106	298.0210	0.2639	0.2980	0
04/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0