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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	2029 On 06-August-26			Bond Future	152.3990	152.3629	152.3990	152.3629	3,726
04/08/2026	2029 On 06-August-26	144.10	Call	Bond Future	8299.0000	8262.8900	8.2990	8.2629	0
04/08/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2029 On 05-November-26			Bond Future	153.6831	153.6466	153.6831	153.6466	13,269
04/08/2026	2029 On 05-November-26	147.56	Call	Bond Future	6123.0500	6086.5800	6.1231	6.0866	0
04/08/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2029 On 04-February-27			Bond Future	156.5838	156.5466	156.5838	156.5466	0
04/08/2026	2029 On 04-February-27	149.72	Call	Bond Future	6863.7800	6826.6400	6.8638	6.8266	0
04/08/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2029 On 06-May-27			Bond Future	158.1433	158.1057	158.1433	158.1057	0
04/08/2026	2029 On 06-May-27	153.32	Call	Bond Future	4823.2800	4785.7100	4.8233	4.7857	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2029 On 05-August-27			Bond Future	161.1990	161.1604	161.1990	161.1604	0
04/08/2026	2029 On 05-August-27	156.72	Call	Bond Future	4479.0000	4440.4200	4.4790	4.4404	0
04/08/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2030 On 06-August-26			Bond Future	7.6816	7.7976	101.2095	100.8611	23,558
04/08/2026	2030 On 06-August-26	7.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
04/08/2026	2030 On 06-August-26	7.21	Put	Bond Future	1433.0700	1781.5400	1.4331	1.7815	0
04/08/2026	2030 On 06-August-26	7.71	Call	Bond Future	166.2900	49.9900	0.1663	0.0500	0
04/08/2026	2030 On 06-August-26	7.71	Put	Bond Future	80.8800	313.0500	0.0809	0.3131	0
04/08/2026	2030 On 06-August-26	8.06	Call	Bond Future	1131.8900	786.8300	1.1319	0.7868	0
04/08/2026	2030 On 06-August-26	8.06	Put	Bond Future	0.0200	3.4300	0.0000	0.0034	1,000
04/08/2026	2030 On 06-August-26	9.22	Call	Bond Future	4505.8400	4157.3700	4.5058	4.1574	0
04/08/2026	2030 On 06-August-26	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2030 On 05-November-26			Bond Future	7.7004	7.8262	103.0398	102.6852	152,800
04/08/2026	2030 On 05-November-26	8.39	Call	Bond Future	2155.0500	1878.6500	2.1551	1.8787	0
04/08/2026	2030 On 05-November-26	8.39	Put	Bond Future	230.6900	308.8800	0.2307	0.3089	0
04/08/2026	2030 On 04-February-27			Bond Future	7.7103	7.8481	100.9525	100.5914	22,723
04/08/2026	2030 On 04-February-27	7.82	Call	Bond Future	1111.4300	925.3500	1.1114	0.9254	0
04/08/2026	2030 On 04-February-27	7.82	Put	Bond Future	823.8900	998.9700	0.8239	0.9990	0
04/08/2026	2030 On 06-May-27			Bond Future	7.6943	7.8462	102.9297	102.5617	0
04/08/2026	2030 On 06-May-27	7.27	Call	Bond Future	607.7700	489.7600	0.6078	0.4898	0
04/08/2026	2030 On 06-May-27	7.27	Put	Bond Future	1645.1700	1895.1800	1.6452	1.8952	0
04/08/2026	2030 On 05-August-27			Bond Future	7.7058	7.8752	100.8854	100.5102	0
04/08/2026	2030 On 05-August-27	8.11	Call	Bond Future	1672.7000	1448.9700	1.6727	1.4490	0
04/08/2026	2030 On 05-August-27	8.11	Put	Bond Future	780.1500	931.6500	0.7802	0.9317	0
04/08/2026	2031 On 06-August-26			Bond Future	117.3777	117.3640	117.3777	117.3640	4,380
04/08/2026	2031 On 06-August-26	113.81	Call	Bond Future	3567.6900	3553.9500	3.5677	3.5540	0
04/08/2026	2031 On 06-August-26	113.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2031 On 05-November-26			Bond Future	119.5291	119.5154	119.5291	119.5154	16,323
04/08/2026	2031 On 05-November-26	111.49	Call	Bond Future	8039.1000	8025.3600	8.0391	8.0254	0
04/08/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2031 On 04-February-27			Bond Future	119.2746	119.2603	119.2746	119.2603	681
04/08/2026	2031 On 04-February-27	116.18	Call	Bond Future	3151.0000	3138.2400	3.1510	3.1382	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	2031 On 04-February-27	116.18	Put	Bond Future	56.3800	57.9900	0.0564	0.0580	0
04/08/2026	2031 On 06-May-27			Bond Future	121.6373	121.6229	121.6373	121.6229	0
04/08/2026	2031 On 06-May-27	116.87	Call	Bond Future	4780.5200	4766.5200	4.7805	4.7665	0
04/08/2026	2031 On 06-May-27	116.87	Put	Bond Future	13.2100	13.6200	0.0132	0.0136	0
04/08/2026	2031 On 05-August-27			Bond Future	121.4176	121.4033	121.4176	121.4033	0
04/08/2026	2031 On 05-August-27	121.41	Call	Bond Future	910.7900	904.8200	0.9108	0.9048	0
04/08/2026	2031 On 05-August-27	121.41	Put	Bond Future	903.2400	911.5600	0.9032	0.9116	0
04/08/2026	2032 On 06-August-26			Bond Future	8.0123	8.1382	104.0658	103.5018	33,512
04/08/2026	2032 On 06-August-26	10.12	Call	Bond Future	8948.3600	8384.3400	8.9484	8.3843	0
04/08/2026	2032 On 06-August-26	10.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2032 On 05-November-26			Bond Future	8.0470	8.1801	101.7886	101.2146	193,212
04/08/2026	2032 On 05-November-26	9.16	Call	Bond Future	4858.0400	4353.3700	4.8580	4.3534	0
04/08/2026	2032 On 05-November-26	9.16	Put	Bond Future	179.9800	249.3000	0.1800	0.2493	0
04/08/2026	2032 On 04-February-27			Bond Future	8.0784	8.2195	103.6855	103.1008	0
04/08/2026	2032 On 04-February-27	7.58	Call	Bond Future	745.0200	585.3700	0.7450	0.5854	500
04/08/2026	2032 On 04-February-27	7.58	Put	Bond Future	2843.7200	3268.7100	2.8437	3.2687	0
04/08/2026	2032 On 04-February-27	8.08	Call	Bond Future	1572.9700	1297.3600	1.5730	1.2974	500
04/08/2026	2032 On 04-February-27	8.08	Put	Bond Future	1566.3200	1875.3500	1.5663	1.8754	0
04/08/2026	2032 On 04-February-27	8.36	Call	Bond Future	2264.2300	1922.0600	2.2642	1.9221	0
04/08/2026	2032 On 04-February-27	8.36	Put	Bond Future	1101.7400	1344.2100	1.1017	1.3442	500
04/08/2026	2032 On 04-February-27	8.48	Call	Bond Future	2600.5900	2232.4900	2.6006	2.2325	0
04/08/2026	2032 On 04-February-27	8.48	Put	Bond Future	947.7500	1164.2900	0.9478	1.1643	0
04/08/2026	2032 On 06-May-27			Bond Future	8.0878	8.2377	101.5545	100.9586	0
04/08/2026	2032 On 06-May-27	7.58	Call	Bond Future	981.7000	798.7500	0.9817	0.7988	500
04/08/2026	2032 On 06-May-27	7.58	Put	Bond Future	3032.8300	3445.7800	3.0328	3.4458	0
04/08/2026	2032 On 06-May-27	7.80	Call	Bond Future	1293.0100	1067.9300	1.2930	1.0679	0
04/08/2026	2032 On 06-May-27	7.80	Put	Bond Future	2449.1700	2819.9900	2.4492	2.8200	0
04/08/2026	2032 On 06-May-27	7.94	Call	Bond Future	1523.4600	1269.9900	1.5235	1.2700	500
04/08/2026	2032 On 06-May-27	7.94	Put	Bond Future	2115.0800	2457.5100	2.1151	2.4575	0
04/08/2026	2032 On 06-May-27	8.08	Call	Bond Future	1795.0900	1512.3100	1.7951	1.5123	500
04/08/2026	2032 On 06-May-27	8.08	Put	Bond Future	1826.0100	2139.1300	1.8260	2.1391	0
04/08/2026	2032 On 06-May-27	8.44	Call	Bond Future	2652.8000	2297.8500	2.6528	2.2979	500
04/08/2026	2032 On 06-May-27	8.44	Put	Bond Future	1259.3600	1500.3100	1.2594	1.5003	0
04/08/2026	2032 On 06-May-27	8.47	Call	Bond Future	2731.7700	2371.2600	2.7318	2.3713	0

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04/08/2026	2032 On 06-May-27	8.47	Put	Bond Future	1220.7600	1456.1500	1.2208	1.4562	500
04/08/2026	2032 On 06-May-27	8.93	Call	Bond Future	4072.5000	3639.3500	4.0725	3.6394	0
04/08/2026	2032 On 06-May-27	8.93	Put	Bond Future	779.9600	942.7100	0.7800	0.9427	500
04/08/2026	2032 On 05-August-27			Bond Future	8.1156	8.2754	103.4924	102.8850	0
04/08/2026	2032 On 05-August-27	7.94	Call	Bond Future	1642.4800	1383.5800	1.6425	1.3836	500
04/08/2026	2032 On 05-August-27	7.94	Put	Bond Future	2315.1700	2663.7400	2.3152	2.6637	0
04/08/2026	2032 On 05-August-27	8.42	Call	Bond Future	2641.1500	2293.6600	2.6412	2.2937	0
04/08/2026	2032 On 05-August-27	8.42	Put	Bond Future	1488.1300	1748.1100	1.4881	1.7481	0
04/08/2026	2032 On 05-August-27	8.44	Call	Bond Future	2689.4300	2338.4600	2.6894	2.3385	500
04/08/2026	2032 On 05-August-27	8.44	Put	Bond Future	1461.2200	1717.7200	1.4612	1.7177	0
04/08/2026	2032 On 05-August-27	9.08	Call	Bond Future	4446.3700	4002.7600	4.4464	4.0028	0
04/08/2026	2032 On 05-August-27	9.08	Put	Bond Future	848.6200	1012.4800	0.8486	1.0125	500
04/08/2026	2033 On 06-August-26			Bond Future	148.3385	147.6101	148.3385	147.6101	7,610
04/08/2026	2033 On 06-August-26	134.25	Call	Bond Future	14088.5400	13360.0700	14.0885	13.3601	0
04/08/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2033 On 05-November-26			Bond Future	149.4509	148.7094	149.4509	148.7094	15,149
04/08/2026	2033 On 05-November-26	137.26	Call	Bond Future	12190.8800	11449.3700	12.1909	11.4494	0
04/08/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2033 On 04-February-27			Bond Future	152.2718	151.5162	152.2718	151.5162	0
04/08/2026	2033 On 04-February-27	142.71	Call	Bond Future	9561.7900	8806.2400	9.5618	8.8062	0
04/08/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2033 On 06-May-27			Bond Future	153.6397	152.8694	153.6397	152.8694	0
04/08/2026	2033 On 06-May-27	151.21	Call	Bond Future	2429.7200	1659.3500	2.4297	1.6594	0
04/08/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2033 On 05-August-27			Bond Future	156.6085	155.8230	156.6085	155.8230	0
04/08/2026	2033 On 05-August-27	153.15	Call	Bond Future	3458.5200	2672.9700	3.4585	2.6730	0
04/08/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2037 On 06-August-26			Bond Future	8.6375	8.7784	99.3365	98.3906	138,572
04/08/2026	2037 On 06-August-26	9.30	Call	Bond Future	4345.5200	3399.7800	4.3455	3.3998	0
04/08/2026	2037 On 06-August-26	9.30	Put	Bond Future	0.0000	0.1000	0.0000	0.0001	8,000
04/08/2026	2037 On 06-August-26	10.02	Call	Bond Future	8783.7400	7837.9000	8.7837	7.8379	2,541
04/08/2026	2037 On 06-August-26	10.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2037 On 06-August-26	10.70	Call	Bond Future	12721.3300	11775.4900	12.7213	11.7755	0

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04/08/2026	2037 On 06-August-26	10.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
04/08/2026	2037 On 06-August-26	11.30	Call	Bond Future	16004.0300	15058.1900	16.0040	15.0582	0
04/08/2026	2037 On 06-August-26	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
04/08/2026	2037 On 06-August-26	11.71	Call	Bond Future	18149.5400	17203.7000	18.1495	17.2037	0
04/08/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2037 On 05-November-26			Bond Future	8.6796	8.8256	101.1328	100.1701	223,968
04/08/2026	2037 On 05-November-26	9.46	Call	Bond Future	5534.7600	4769.1000	5.5348	4.7691	4,490
04/08/2026	2037 On 05-November-26	9.46	Put	Bond Future	530.3900	727.4500	0.5304	0.7275	0
04/08/2026	2037 On 05-November-26	10.23	Call	Bond Future	9767.5200	8870.6200	9.7675	8.8706	0
04/08/2026	2037 On 05-November-26	10.23	Put	Bond Future	151.9500	217.7700	0.1520	0.2178	4,490
04/08/2026	2037 On 05-November-26	10.62	Call	Bond Future	11917.4400	10992.2500	11.9174	10.9923	0
04/08/2026	2037 On 05-November-26	10.62	Put	Bond Future	82.2800	119.8100	0.0823	0.1198	0
04/08/2026	2037 On 05-November-26	10.83	Call	Bond Future	13059.3000	12124.4700	13.0593	12.1245	0
04/08/2026	2037 On 05-November-26	10.83	Put	Bond Future	59.8400	87.7300	0.0598	0.0877	4,490
04/08/2026	2037 On 04-February-27			Bond Future	8.7202	8.8718	98.7595	97.7789	1,550
04/08/2026	2037 On 04-February-27	8.44	Call	Bond Future	1734.6900	1378.8200	1.7347	1.3788	4,490
04/08/2026	2037 On 04-February-27	8.44	Put	Bond Future	3581.6000	4206.3200	3.5816	4.2063	0
04/08/2026	2037 On 04-February-27	9.31	Call	Bond Future	4992.6800	4317.0500	4.9927	4.3171	0
04/08/2026	2037 On 04-February-27	9.31	Put	Bond Future	1249.7100	1554.6700	1.2497	1.5547	4,490
04/08/2026	2037 On 04-February-27	9.51	Call	Bond Future	5962.1600	5233.1400	5.9622	5.2331	0
04/08/2026	2037 On 04-February-27	9.51	Put	Bond Future	992.7900	1244.3600	0.9928	1.2444	0
04/08/2026	2037 On 04-February-27	9.81	Call	Bond Future	7483.8000	6691.4900	7.4838	6.6915	0
04/08/2026	2037 On 04-February-27	9.81	Put	Bond Future	714.1400	902.4200	0.7141	0.9024	4,490
04/08/2026	2037 On 06-May-27			Bond Future	8.7527	8.9101	100.6939	99.6943	0
04/08/2026	2037 On 06-May-27	8.58	Call	Bond Future	2497.8500	2073.0400	2.4979	2.0730	0
04/08/2026	2037 On 06-May-27	8.58	Put	Bond Future	3609.4500	4184.2500	3.6095	4.1843	0
04/08/2026	2037 On 05-August-27			Bond Future	8.7987	8.9626	98.3562	97.3374	0
04/08/2026	2037 On 05-August-27	9.05	Call	Bond Future	4276.4700	3704.6800	4.2765	3.7047	0
04/08/2026	2037 On 05-August-27	9.05	Put	Bond Future	2720.0400	3167.0900	2.7200	3.1671	0
04/08/2026	2038 On 06-August-26			Bond Future	162.3396	161.6835	162.3396	161.6835	1,596
04/08/2026	2038 On 06-August-26	144.72	Call	Bond Future	17619.5500	16963.5100	17.6196	16.9635	0
04/08/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2038 On 05-November-26			Bond Future	165.3150	164.6474	165.3150	164.6474	4,119
04/08/2026	2038 On 05-November-26	146.31	Call	Bond Future	19005.0300	18337.4200	19.0050	18.3374	0

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04/08/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2038 On 04-February-27			Bond Future	166.1560	165.4755	166.1560	165.4755	0
04/08/2026	2038 On 04-February-27	153.83	Call	Bond Future	12326.0000	11645.4600	12.3260	11.6455	0
04/08/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2038 On 06-May-27			Bond Future	169.4470	168.7532	169.4470	168.7532	0
04/08/2026	2038 On 06-May-27	166.10	Call	Bond Future	3346.9700	2653.2100	3.3470	2.6532	0
04/08/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2038 On 05-August-27			Bond Future	170.3880	169.6810	170.3880	169.6810	0
04/08/2026	2038 On 05-August-27	169.13	Call	Bond Future	1258.0200	551.0400	1.2580	0.5510	0
04/08/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2040 On 06-August-26			Bond Future	8.9778	9.1037	100.4588	99.4922	52,900
04/08/2026	2040 On 06-August-26	9.20	Call	Bond Future	1708.6900	899.2100	1.7087	0.8992	0
04/08/2026	2040 On 06-August-26	9.20	Put	Bond Future	10.6700	167.8800	0.0107	0.1679	13,500
04/08/2026	2040 On 06-August-26	12.19	Call	Bond Future	21024.9900	20058.3000	21.0250	20.0583	0
04/08/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2040 On 05-November-26			Bond Future	9.0255	9.1555	102.2754	101.2914	28,856
04/08/2026	2040 On 05-November-26	8.85	Call	Bond Future	1718.2100	1348.9600	1.7182	1.3490	14,000
04/08/2026	2040 On 05-November-26	8.85	Put	Bond Future	3068.8700	3683.6200	3.0689	3.6836	0
04/08/2026	2040 On 05-November-26	9.91	Call	Bond Future	6995.1200	6190.8600	6.9951	6.1909	2,300
04/08/2026	2040 On 05-November-26	9.91	Put	Bond Future	560.5200	740.2600	0.5605	0.7403	0
04/08/2026	2040 On 05-November-26	10.67	Call	Bond Future	11679.2900	10760.0300	11.6793	10.7600	0
04/08/2026	2040 On 05-November-26	10.67	Put	Bond Future	177.3200	242.0600	0.1773	0.2421	2,300
04/08/2026	2040 On 05-November-26	11.06	Call	Bond Future	14052.5200	13107.4900	14.0525	13.1075	0
04/08/2026	2040 On 05-November-26	11.06	Put	Bond Future	102.6800	141.6500	0.1027	0.1417	0
04/08/2026	2040 On 05-November-26	11.27	Call	Bond Future	15303.6000	14349.1500	15.3036	14.3492	0
04/08/2026	2040 On 05-November-26	11.27	Put	Bond Future	76.2300	105.7800	0.0762	0.1058	2,300
04/08/2026	2040 On 04-February-27			Bond Future	9.0725	9.2069	99.6731	98.6708	54,058
04/08/2026	2040 On 04-February-27	8.78	Call	Bond Future	2031.9200	1665.6400	2.0319	1.6656	2,300
04/08/2026	2040 On 04-February-27	8.78	Put	Bond Future	4262.0600	4898.0600	4.2621	4.8981	0
04/08/2026	2040 On 04-February-27	9.67	Call	Bond Future	5855.4200	5164.0600	5.8554	5.1641	0
04/08/2026	2040 On 04-February-27	9.67	Put	Bond Future	1507.2200	1818.1400	1.5072	1.8181	2,300
04/08/2026	2040 On 04-February-27	9.93	Call	Bond Future	7292.1500	6534.3900	7.2922	6.5344	0
04/08/2026	2040 On 04-February-27	9.93	Put	Bond Future	1135.5000	1380.0200	1.1355	1.3800	0
04/08/2026	2040 On 04-February-27	10.17	Call	Bond Future	8666.0400	7859.5500	8.6660	7.8596	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	2040 On 04-February-27	10.17	Put	Bond Future	883.0700	1078.8600	0.8831	1.0789	2,300
04/08/2026	2040 On 06-May-27			Bond Future	9.1123	9.2514	101.6254	100.6037	0
04/08/2026	2040 On 06-May-27	8.88	Call	Bond Future	2816.4800	2394.5500	2.8165	2.3946	0
04/08/2026	2040 On 06-May-27	8.88	Put	Bond Future	4557.0400	5156.8400	4.5570	5.1568	0
04/08/2026	2040 On 05-August-27			Bond Future	9.1646	9.3087	99.0549	98.0135	0
04/08/2026	2040 On 05-August-27	9.33	Call	Bond Future	4728.7000	4164.7700	4.7287	4.1648	0
04/08/2026	2040 On 05-August-27	9.33	Put	Bond Future	3534.5800	4012.0500	3.5346	4.0121	0
04/08/2026	2043 On 06-August-26			Bond Future	124.2320	124.2160	124.2320	124.2160	3,116
04/08/2026	2043 On 06-August-26	110.88	Call	Bond Future	13352.0200	13335.9700	13.3520	13.3360	0
04/08/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2043 On 05-November-26			Bond Future	126.5091	126.4931	126.5091	126.4931	0
04/08/2026	2043 On 05-November-26	112.84	Call	Bond Future	13673.8140	13658.0614	13.6738	13.6581	0
04/08/2026	2043 On 05-November-26	112.84	Put	Bond Future	4.7040	5.0114	0.0047	0.0050	0
04/08/2026	2043 On 04-February-27			Bond Future	125.9395	125.9228	125.9395	125.9228	3,116
04/08/2026	2043 On 04-February-27	117.63	Call	Bond Future	8580.6945	8568.2813	8.5807	8.5683	0
04/08/2026	2043 On 04-February-27	117.63	Put	Bond Future	271.1945	275.5213	0.2712	0.2755	0
04/08/2026	2043 On 06-May-27			Bond Future	128.4343	128.4174	128.4343	128.4174	0
04/08/2026	2043 On 06-May-27	127.48	Call	Bond Future	3553.3169	3549.3263	3.5533	3.5493	0
04/08/2026	2043 On 06-May-27	127.48	Put	Bond Future	2598.9769	2611.9063	2.5990	2.6119	0
04/08/2026	2043 On 05-August-27			Bond Future	127.8884	127.8717	127.8884	127.8717	0
04/08/2026	2043 On 05-August-27	129.56	Call	Bond Future	2532.1259	2529.3032	2.5321	2.5293	0
04/08/2026	2043 On 05-August-27	129.56	Put	Bond Future	4203.7259	4217.6432	4.2037	4.2176	0
04/08/2026	2044 On 06-August-26			Bond Future	9.0927	9.2184	97.3082	96.2506	27,788
04/08/2026	2044 On 06-August-26	9.00	Call	Bond Future	115.2000	30.6800	0.1152	0.0307	0
04/08/2026	2044 On 06-August-26	9.00	Put	Bond Future	905.5800	1878.7100	0.9056	1.8787	7,000
04/08/2026	2044 On 06-August-26	9.25	Call	Bond Future	1362.5200	624.5200	1.3625	0.6245	0
04/08/2026	2044 On 06-August-26	9.25	Put	Bond Future	42.2000	361.8500	0.0422	0.3619	7,000
04/08/2026	2044 On 06-August-26	9.75	Call	Bond Future	5341.0200	4283.5500	5.3410	4.2836	0
04/08/2026	2044 On 06-August-26	9.75	Put	Bond Future	0.0000	0.1800	0.0000	0.0002	14,500
04/08/2026	2044 On 06-August-26	12.42	Call	Bond Future	22978.6300	21920.9800	22.9786	21.9210	0
04/08/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2044 On 05-November-26			Bond Future	9.1378	9.2673	99.0678	97.9913	125,956
04/08/2026	2044 On 05-November-26	9.50	Call	Bond Future	4416.2100	3725.6200	4.4162	3.7256	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	2044 On 05-November-26	9.50	Put	Bond Future	1450.2000	1836.1200	1.4502	1.8361	15,000
04/08/2026	2044 On 05-November-26	11.34	Call	Bond Future	16186.1600	15144.6500	16.1862	15.1447	0
04/08/2026	2044 On 05-November-26	11.34	Put	Bond Future	91.4000	126.4000	0.0914	0.1264	0
04/08/2026	2044 On 04-February-27			Bond Future	9.1823	9.3158	96.5309	95.4343	0
04/08/2026	2044 On 04-February-27	10.18	Call	Bond Future	8870.5200	8010.4500	8.8705	8.0105	0
04/08/2026	2044 On 04-February-27	10.18	Put	Bond Future	1108.5300	1345.0600	1.1085	1.3451	0
04/08/2026	2044 On 06-May-27			Bond Future	9.2203	9.3579	98.4217	97.3038	0
04/08/2026	2044 On 06-May-27	9.08	Call	Bond Future	3470.8200	2972.2900	3.4708	2.9723	0
04/08/2026	2044 On 06-May-27	9.08	Put	Bond Future	4631.0400	5250.3800	4.6310	5.2504	0
04/08/2026	2044 On 05-August-27			Bond Future	9.2691	9.4111	95.9153	94.7759	0
04/08/2026	2044 On 05-August-27	9.44	Call	Bond Future	5311.4700	4689.1200	5.3115	4.6891	0
04/08/2026	2044 On 05-August-27	9.44	Put	Bond Future	3942.7200	4459.7600	3.9427	4.4598	0
04/08/2026	2046 On 06-August-26			Bond Future	144.5666	144.1299	144.5666	144.1299	4,329
04/08/2026	2046 On 06-August-26	122.38	Call	Bond Future	22186.6200	21749.9100	22.1866	21.7499	0
04/08/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2046 On 05-November-26			Bond Future	144.8447	144.4005	144.8447	144.4005	18,563
04/08/2026	2046 On 05-November-26	125.48	Call	Bond Future	19364.6900	18920.4900	19.3647	18.9205	0
04/08/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2046 On 04-February-27			Bond Future	147.5787	147.1259	147.5787	147.1259	0
04/08/2026	2046 On 04-February-27	131.09	Call	Bond Future	16488.7300	16035.8800	16.4887	16.0359	0
04/08/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2046 On 06-May-27			Bond Future	148.0794	147.6181	148.0794	147.6181	0
04/08/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2046 On 06-May-27	148.99	Put	Bond Future	910.6100	1371.9300	0.9106	1.3719	0
04/08/2026	2046 On 05-August-27			Bond Future	150.9400	150.4694	150.9400	150.4694	0
04/08/2026	2046 On 05-August-27	149.17	Call	Bond Future	1769.9900	1299.4200	1.7700	1.2994	0
04/08/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2050 On 06-August-26			Bond Future	146.3189	145.3196	146.3189	145.3196	1,955
04/08/2026	2050 On 06-August-26	123.27	Call	Bond Future	23048.8600	22049.5500	23.0489	22.0496	0
04/08/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2050 On 05-November-26			Bond Future	149.0010	147.9834	149.0010	147.9834	18,702
04/08/2026	2050 On 05-November-26	123.84	Call	Bond Future	25160.9600	24143.4000	25.1610	24.1434	0
04/08/2026	2050 On 05-November-26	123.84	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
04/08/2026	2050 On 04-February-27			Bond Future	149.2757	148.2386	149.2757	148.2386	0
04/08/2026	2050 On 04-February-27	132.39	Call	Bond Future	16885.7000	15848.6000	16.8857	15.8486	0
04/08/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2050 On 06-May-27			Bond Future	152.2322	151.1752	152.2322	151.1752	0
04/08/2026	2050 On 06-May-27	150.46	Call	Bond Future	1772.2400	715.1700	1.7722	0.7152	0
04/08/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2050 On 05-August-27			Bond Future	152.5759	151.4990	152.5759	151.4990	0
04/08/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	2050 On 05-August-27	152.97	Put	Bond Future	394.0700	1471.0000	0.3941	1.4710	0
04/08/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	AL37 On 06-August-26			Index Future	1303.8810	1297.8090	1303.8810	1,297.8090	0
04/08/2026	AL37 On 05-November-26			Index Future	1327.7120	1321.5330	1327.7120	1,321.5330	0
04/08/2026	AL37 On 04-February-27			Index Future	1352.4540	1346.1600	1352.4540	1,346.1600	0
04/08/2026	AL37 On 06-May-27			Index Future	1378.9170	1372.5020	1378.9170	1,372.5020	0
04/08/2026	AL37 On 05-August-27			Index Future	1404.9870	1398.4480	1404.9870	1,398.4480	0
04/08/2026	AL7T On 06-August-26			Index Future	1698.7060	1684.1070	1698.7060	1,684.1070	0
04/08/2026	AL7T On 05-November-26			Index Future	1729.7550	1714.8920	1729.7550	1,714.8920	0
04/08/2026	AL7T On 04-February-27			Index Future	1761.9880	1746.8490	1761.9880	1,746.8490	0
04/08/2026	AL7T On 06-May-27			Index Future	1796.4650	1781.0330	1796.4650	1,781.0330	0
04/08/2026	AL7T On 05-August-27			Index Future	1830.4280	1814.7020	1830.4280	1,814.7020	0
04/08/2026	ALBI On 06-August-26			Index Future	1432.4610	1420.8040	1432.4610	1,420.8040	0
04/08/2026	ALBI On 05-November-26			Index Future	1458.6430	1446.7760	1458.6430	1,446.7760	75
04/08/2026	ALBI On 04-February-27			Index Future	1485.8240	1473.7370	1485.8240	1,473.7370	0
04/08/2026	ALBI On 06-May-27			Index Future	1514.8970	1502.5760	1514.8970	1,502.5760	0
04/08/2026	ALBI On 05-August-27			Index Future	1543.5370	1530.9800	1543.5370	1,530.9800	0
04/08/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	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
04/08/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/08/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/08/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/08/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	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
04/08/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	ES33 On 06-August-26			Bond Future	8.7935	8.9246	96.3250	95.6756	0
04/08/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14456.3500	13806.9500	14.4564	13.8070	0
04/08/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	ES33 On 05-November-26			Bond Future	8.8548	8.9921	94.2978	93.6367	0
04/08/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8969.4200	8308.3300	8.9694	8.3083	0
04/08/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	ES33 On 04-February-27			Bond Future	8.9179	9.0621	96.0777	95.4041	0
04/08/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3581.1200	2907.5500	3.5811	2.9076	0
04/08/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	ES33 On 06-May-27			Bond Future	8.9618	9.1133	94.1848	93.4981	0
04/08/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	ES33 On 06-May-27	8.80	Put	Bond Future	740.4800	1427.2300	0.7405	1.4272	0
04/08/2026	ES33 On 05-August-27			Bond Future	9.0226	9.1822	96.0034	95.3032	0
04/08/2026	ES33 On 05-August-27	9.27	Call	Bond Future	1082.9500	382.7400	1.0830	0.3827	0
04/08/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	ES42 On 06-August-26			Bond Future	9.4033	9.5342	95.1712	94.1730	0
04/08/2026	ES42 On 06-August-26	12.65	Call	Bond Future	20696.8900	19698.6700	20.6969	19.6987	0
04/08/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	ES42 On 05-November-26			Bond Future	9.4597	9.5949	92.6518	91.6354	0
04/08/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14686.9900	13670.6300	14.6870	13.6706	0
04/08/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	ES42 On 04-February-27			Bond Future	9.5153	9.6548	94.4006	93.3651	0
04/08/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5540.6600	4505.1500	5.5407	4.5052	0
04/08/2026	ES42 On 04-February-27	10.29	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
04/08/2026	ES42 On 06-May-27			Bond Future	9.5618	9.7059	92.0060	90.9501	0
04/08/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	ES42 On 06-May-27	9.33	Put	Bond Future	1736.3800	2792.2500	1.7364	2.7923	0
04/08/2026	ES42 On 05-August-27			Bond Future	9.6178	9.7667	93.7815	92.7051	0
04/08/2026	ES42 On 05-August-27	9.84	Call	Bond Future	1599.5000	523.0800	1.5995	0.5231	0
04/08/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	GOVI On 06-August-26			GOVI	1405.6960	1393.9710	1405.6960	1,393.9710	43
04/08/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2166960.0000	2049710.0000	216.6960	204.9710	0
04/08/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	GOVI On 05-November-26			GOVI	1431.3880	1419.4520	1431.3880	1,419.4520	664
04/08/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1543880.0000	1424520.0000	154.3880	142.4520	0
04/08/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	GOVI On 04-February-27			GOVI	1458.0620	1445.9040	1458.0620	1,445.9040	60
04/08/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	890620.0000	769040.0000	89.0620	76.9040	0
04/08/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	GOVI On 06-May-27			GOVI	1486.5920	1474.1990	1486.5920	1,474.1990	0
04/08/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	595920.0000	471990.0000	59.5920	47.1990	0
04/08/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	GOVI On 05-August-27			GOVI	1514.6960	1502.0670	1514.6960	1,502.0670	0
04/08/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	496960.0000	370670.0000	49.6960	37.0670	0
04/08/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/08/2026	I258 On 06-August-26			Bond Future	133.0141	132.9976	133.0141	132.9976	0
04/08/2026	I258 On 06-August-26	112.95	Call	Bond Future	20064.0900	20047.5600	20.0641	20.0476	0
04/08/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	I258 On 05-November-26			Bond Future	135.4523	135.4355	135.4523	135.4355	0
04/08/2026	I258 On 05-November-26	114.95	Call	Bond Future	20509.0003	20492.6904	20.5090	20.4927	0
04/08/2026	I258 On 05-November-26	114.95	Put	Bond Future	6.7303	7.1504	0.0067	0.0072	0
04/08/2026	I258 On 04-February-27			Bond Future	135.0516	135.0339	135.0516	135.0339	0
04/08/2026	I258 On 04-February-27	118.90	Call	Bond Future	16340.4589	16326.1980	16.3405	16.3262	0
04/08/2026	I258 On 04-February-27	118.90	Put	Bond Future	188.8889	192.2580	0.1889	0.1923	0
04/08/2026	I258 On 06-May-27			Bond Future	137.7266	137.7092	137.7266	137.7092	0
04/08/2026	I258 On 06-May-27	134.78	Call	Bond Future	6404.1641	6401.9097	6.4042	6.4019	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	I258 On 06-May-27	134.78	Put	Bond Future	3457.5341	3472.6997	3.4575	3.4727	0
04/08/2026	I258 On 05-August-27			Bond Future	137.3603	137.3430	137.3603	137.3430	0
04/08/2026	I258 On 05-August-27	138.93	Call	Bond Future	4438.5597	4437.4339	4.4386	4.4374	0
04/08/2026	I258 On 05-August-27	138.93	Put	Bond Future	6008.2397	6024.4339	6.0082	6.0244	0
04/08/2026	IGOV On 06-August-26			Index Future	454.9160	453.3410	454.9160	453.3410	0
04/08/2026	IGOV On 05-November-26			Index Future	463.3440	461.7410	463.3440	461.7410	258
04/08/2026	IGOV On 04-February-27			Index Future	472.0900	470.4560	472.0900	470.4560	0
04/08/2026	IGOV On 06-May-27			Index Future	481.4360	479.7710	481.4360	479.7710	0
04/08/2026	IGOV On 05-August-27			Index Future	490.6450	488.9470	490.6450	488.9470	0
04/08/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/08/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/08/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/08/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/08/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/08/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/08/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/08/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/08/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/08/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/08/2026	R033 On 06-August-26			Bond Future	8.1123	8.2382	113.1807	112.5089	2,846
04/08/2026	R033 On 06-August-26	10.25	Call	Bond Future	10726.3800	10054.6600	10.7264	10.0547	0
04/08/2026	R033 On 06-August-26	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R033 On 05-November-26			Bond Future	8.1490	8.2814	110.1861	109.5025	9,127
04/08/2026	R033 On 05-November-26	9.33	Call	Bond Future	6094.8800	5484.3400	6.0949	5.4843	0
04/08/2026	R033 On 05-November-26	9.33	Put	Bond Future	185.6300	258.6800	0.1856	0.2587	0
04/08/2026	R033 On 04-February-27			Bond Future	8.1827	8.3223	112.2395	111.5432	0
04/08/2026	R033 On 04-February-27	8.65	Call	Bond Future	3349.9400	2894.4500	3.3499	2.8945	0
04/08/2026	R033 On 04-February-27	8.65	Put	Bond Future	1041.3700	1282.2000	1.0414	1.2822	0
04/08/2026	R033 On 06-May-27			Bond Future	8.1968	8.3442	109.3935	108.6838	0
04/08/2026	R033 On 06-May-27	7.93	Call	Bond Future	1594.5400	1321.0500	1.5945	1.3211	0
04/08/2026	R033 On 06-May-27	7.93	Put	Bond Future	2894.5400	3330.7300	2.8945	3.3307	0
04/08/2026	R033 On 05-August-27			Bond Future	8.2278	8.3838	111.4807	110.7572	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	R033 On 05-August-27	8.54	Call	Bond Future	3243.4400	2826.7200	3.2434	2.8267	0
04/08/2026	R033 On 05-August-27	8.54	Put	Bond Future	1801.4600	2108.2000	1.8015	2.1082	0
04/08/2026	R035 On 06-August-26			Bond Future	8.3273	8.4632	107.2743	106.4418	9,038
04/08/2026	R035 On 06-August-26	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	4,876
04/08/2026	R035 On 06-August-26	7.70	Put	Bond Future	3959.6400	4792.1300	3.9596	4.7921	0
04/08/2026	R035 On 06-August-26	7.90	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	0
04/08/2026	R035 On 06-August-26	7.90	Put	Bond Future	2676.3200	3508.8000	2.6763	3.5088	0
04/08/2026	R035 On 06-August-26	7.95	Call	Bond Future	0.0400	0.0100	0.0000	0.0000	4,876
04/08/2026	R035 On 06-August-26	7.95	Put	Bond Future	2358.6100	3191.0700	2.3586	3.1911	0
04/08/2026	R035 On 06-August-26	8.29	Call	Bond Future	167.5700	37.0700	0.1676	0.0371	0
04/08/2026	R035 On 06-August-26	8.29	Put	Bond Future	397.7400	1099.7300	0.3977	1.0997	0
04/08/2026	R035 On 06-August-26	8.34	Call	Bond Future	309.1000	79.4500	0.3091	0.0795	0
04/08/2026	R035 On 06-August-26	8.34	Put	Bond Future	230.9600	833.8000	0.2310	0.8338	0
04/08/2026	R035 On 06-August-26	8.71	Call	Bond Future	2323.2900	1505.2000	2.3233	1.5052	350
04/08/2026	R035 On 06-August-26	8.71	Put	Bond Future	0.0900	14.4900	0.0001	0.0145	0
04/08/2026	R035 On 06-August-26	8.79	Call	Bond Future	2800.3000	1971.4300	2.8003	1.9714	0
04/08/2026	R035 On 06-August-26	8.79	Put	Bond Future	0.0100	3.6300	0.0000	0.0036	0
04/08/2026	R035 On 06-August-26	9.13	Call	Bond Future	4795.5700	3963.0800	4.7956	3.9631	200
04/08/2026	R035 On 06-August-26	9.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R035 On 06-August-26	9.21	Call	Bond Future	5257.5500	4425.0600	5.2576	4.4251	0
04/08/2026	R035 On 06-August-26	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350
04/08/2026	R035 On 06-August-26	9.22	Call	Bond Future	5315.0900	4482.6000	5.3151	4.4826	250
04/08/2026	R035 On 06-August-26	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R035 On 06-August-26	9.39	Call	Bond Future	6286.7400	5454.2500	6.2867	5.4543	0
04/08/2026	R035 On 06-August-26	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R035 On 06-August-26	9.63	Call	Bond Future	7637.2000	6804.7100	7.6372	6.8047	0
04/08/2026	R035 On 06-August-26	9.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
04/08/2026	R035 On 06-August-26	9.71	Call	Bond Future	8081.8900	7249.4000	8.0819	7.2494	0
04/08/2026	R035 On 06-August-26	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350
04/08/2026	R035 On 06-August-26	9.72	Call	Bond Future	8137.2900	7304.8000	8.1373	7.3048	0
04/08/2026	R035 On 06-August-26	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
04/08/2026	R035 On 06-August-26	10.13	Call	Bond Future	10372.7100	9540.2200	10.3727	9.5402	0
04/08/2026	R035 On 06-August-26	10.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
04/08/2026	R035 On 06-August-26	10.22	Call	Bond Future	10854.1800	10021.6900	10.8542	10.0217	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	R035 On 06-August-26	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
04/08/2026	R035 On 06-August-26	11.06	Call	Bond Future	15193.5400	14361.0500	15.1935	14.3611	0
04/08/2026	R035 On 06-August-26	11.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R035 On 05-November-26			Bond Future	8.3675	8.5091	104.7134	103.8661	102,311
04/08/2026	R035 On 05-November-26	7.97	Call	Bond Future	808.6900	590.3700	0.8087	0.5904	600
04/08/2026	R035 On 05-November-26	7.97	Put	Bond Future	3236.4500	3865.4600	3.2365	3.8655	0
04/08/2026	R035 On 05-November-26	8.47	Call	Bond Future	2085.1800	1649.2200	2.0852	1.6492	0
04/08/2026	R035 On 05-November-26	8.47	Put	Bond Future	1471.0600	1882.4300	1.4711	1.8824	600
04/08/2026	R035 On 05-November-26	8.80	Call	Bond Future	3390.1600	2817.1500	3.3902	2.8172	200
04/08/2026	R035 On 05-November-26	8.80	Put	Bond Future	830.1100	1104.4300	0.8301	1.1044	0
04/08/2026	R035 On 05-November-26	8.97	Call	Bond Future	4160.0400	3530.1800	4.1600	3.5302	0
04/08/2026	R035 On 05-November-26	8.97	Put	Bond Future	616.1500	833.6200	0.6162	0.8336	600
04/08/2026	R035 On 05-November-26	9.30	Call	Bond Future	5765.8500	5053.7800	5.7659	5.0538	0
04/08/2026	R035 On 05-November-26	9.30	Put	Bond Future	347.4800	482.7400	0.3475	0.4827	200
04/08/2026	R035 On 05-November-26	9.80	Call	Bond Future	8321.2400	7538.1300	8.3212	7.5381	0
04/08/2026	R035 On 05-November-26	9.80	Put	Bond Future	149.1300	213.3500	0.1491	0.2134	200
04/08/2026	R035 On 05-November-26	10.03	Call	Bond Future	9504.6400	8702.1400	9.5046	8.7021	0
04/08/2026	R035 On 05-November-26	10.03	Put	Bond Future	99.7400	144.5700	0.0997	0.1446	0
04/08/2026	R035 On 04-February-27			Bond Future	8.4065	8.5544	106.6647	105.8016	0
04/08/2026	R035 On 04-February-27	7.70	Call	Bond Future	788.7100	604.8700	0.7887	0.6049	3,000
04/08/2026	R035 On 04-February-27	7.70	Put	Bond Future	5042.8400	5722.1200	5.0428	5.7221	0
04/08/2026	R035 On 04-February-27	7.86	Call	Bond Future	1007.2600	781.6800	1.0073	0.7817	500
04/08/2026	R035 On 04-February-27	7.86	Put	Bond Future	4278.4700	4916.0100	4.2785	4.9160	0
04/08/2026	R035 On 04-February-27	8.20	Call	Bond Future	1673.6100	1339.4300	1.6736	1.3394	3,000
04/08/2026	R035 On 04-February-27	8.20	Put	Bond Future	2894.1500	3423.0900	2.8942	3.4231	0
04/08/2026	R035 On 04-February-27	8.36	Call	Bond Future	2103.2600	1711.8500	2.1033	1.7119	500
04/08/2026	R035 On 04-February-27	8.36	Put	Bond Future	2376.3600	2848.0700	2.3764	2.8481	0
04/08/2026	R035 On 04-February-27	8.43	Call	Bond Future	2315.1700	1898.5300	2.3152	1.8985	1,050
04/08/2026	R035 On 04-February-27	8.43	Put	Bond Future	2177.2500	2623.7300	2.1773	2.6237	0
04/08/2026	R035 On 04-February-27	8.67	Call	Bond Future	3142.8700	2642.8900	3.1429	2.6429	0
04/08/2026	R035 On 04-February-27	8.67	Put	Bond Future	1611.6300	1974.7700	1.6116	1.9748	500
04/08/2026	R035 On 04-February-27	8.85	Call	Bond Future	3849.2400	3292.9500	3.8492	3.2930	0
04/08/2026	R035 On 04-February-27	8.85	Put	Bond Future	1288.9400	1595.7700	1.2889	1.5958	3,000
04/08/2026	R035 On 04-February-27	8.93	Call	Bond Future	4182.1800	3603.0800	4.1822	3.6031	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	R035 On 04-February-27	8.93	Put	Bond Future	1168.8400	1452.8600	1.1688	1.4529	1,050
04/08/2026	R035 On 04-February-27	9.02	Call	Bond Future	4567.4700	3964.3600	4.5675	3.9644	0
04/08/2026	R035 On 04-February-27	9.02	Put	Bond Future	1047.6200	1307.6300	1.0476	1.3076	0
04/08/2026	R035 On 04-February-27	9.43	Call	Bond Future	6438.6600	5748.6300	6.4387	5.7486	0
04/08/2026	R035 On 04-February-27	9.43	Put	Bond Future	652.9200	826.0100	0.6529	0.8260	1,050
04/08/2026	R035 On 06-May-27			Bond Future	8.4256	8.5800	104.2476	103.3679	0
04/08/2026	R035 On 06-May-27	7.86	Call	Bond Future	1355.0200	1095.0500	1.3550	1.0951	500
04/08/2026	R035 On 06-May-27	7.86	Put	Bond Future	4661.7200	5281.4900	4.6617	5.2815	0
04/08/2026	R035 On 06-May-27	8.25	Call	Bond Future	2150.7100	1781.5100	2.1507	1.7815	500
04/08/2026	R035 On 06-May-27	8.25	Put	Bond Future	3162.8800	3673.4200	3.1629	3.6734	0
04/08/2026	R035 On 06-May-27	8.36	Call	Bond Future	2451.2400	2048.3500	2.4512	2.0484	500
04/08/2026	R035 On 06-May-27	8.36	Put	Bond Future	2827.7400	3304.5900	2.8277	3.3046	0
04/08/2026	R035 On 06-May-27	8.75	Call	Bond Future	3728.8500	3210.8400	3.7289	3.2108	500
04/08/2026	R035 On 06-May-27	8.75	Put	Bond Future	1891.3900	2253.1200	1.8914	2.2531	0
04/08/2026	R035 On 06-May-27	8.78	Call	Bond Future	3841.2600	3315.0900	3.8413	3.3151	0
04/08/2026	R035 On 06-May-27	8.78	Put	Bond Future	1836.0300	2189.6000	1.8360	2.1896	500
04/08/2026	R035 On 06-May-27	9.27	Call	Bond Future	5837.7100	5197.8200	5.8377	5.1978	0
04/08/2026	R035 On 06-May-27	9.27	Put	Bond Future	1142.3200	1382.1700	1.1423	1.3822	500
04/08/2026	R035 On 05-August-27			Bond Future	8.4584	8.6200	106.2373	105.3406	0
04/08/2026	R035 On 05-August-27	8.25	Call	Bond Future	2369.9100	1992.0600	2.3699	1.9921	500
04/08/2026	R035 On 05-August-27	8.25	Put	Bond Future	3541.4500	4060.3400	3.5415	4.0603	0
04/08/2026	R035 On 05-August-27	8.72	Call	Bond Future	3762.6300	3258.1200	3.7626	3.2581	0
04/08/2026	R035 On 05-August-27	8.72	Put	Bond Future	2315.9700	2708.2000	2.3160	2.7082	0
04/08/2026	R035 On 05-August-27	8.75	Call	Bond Future	3864.0000	3351.8200	3.8640	3.3518	500
04/08/2026	R035 On 05-August-27	8.75	Put	Bond Future	2253.1000	2637.6600	2.2531	2.6377	0
04/08/2026	R035 On 05-August-27	9.42	Call	Bond Future	6476.5800	5822.5300	6.4766	5.8225	0
04/08/2026	R035 On 05-August-27	9.42	Put	Bond Future	1285.2700	1527.9600	1.2853	1.5280	500
04/08/2026	R038 On 06-August-26			Bond Future	8.7780	8.9139	119.0549	117.9825	2,022
04/08/2026	R038 On 06-August-26	11.77	Call	Bond Future	20698.0300	19625.5600	20.6980	19.6256	0
04/08/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R038 On 05-November-26			Bond Future	8.8275	8.9685	115.7255	114.6339	4,558
04/08/2026	R038 On 05-November-26	10.72	Call	Bond Future	13630.6200	12586.5200	13.6306	12.5865	0
04/08/2026	R038 On 05-November-26	10.72	Put	Bond Future	111.0000	158.5300	0.1110	0.1585	0
04/08/2026	R038 On 04-February-27			Bond Future	8.8758	9.0222	117.8821	116.7702	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	R038 On 04-February-27	9.60	Call	Bond Future	6634.5000	5828.0300	6.6345	5.8280	0
04/08/2026	R038 On 04-February-27	9.60	Put	Bond Future	1277.7300	1583.2100	1.2777	1.5832	0
04/08/2026	R038 On 06-May-27			Bond Future	8.9113	9.0633	114.7053	113.5719	0
04/08/2026	R038 On 06-May-27	8.71	Call	Bond Future	2874.5400	2401.3300	2.8745	2.4013	0
04/08/2026	R038 On 06-May-27	8.71	Put	Bond Future	4399.7500	5059.9400	4.3998	5.0599	0
04/08/2026	R038 On 05-August-27			Bond Future	8.9592	9.1172	116.8937	115.7384	0
04/08/2026	R038 On 05-August-27	9.15	Call	Bond Future	4816.2500	4187.2700	4.8163	4.1873	0
04/08/2026	R038 On 05-August-27	9.15	Put	Bond Future	3423.5400	3949.8600	3.4235	3.9499	0
04/08/2026	R053 On 06-August-26			Bond Future	8.9874	9.1131	130.7561	129.2265	4,383
04/08/2026	R053 On 06-August-26	8.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	530
04/08/2026	R053 On 06-August-26	8.10	Put	Bond Future	11745.1100	13274.6600	11.7451	13.2747	0
04/08/2026	R053 On 06-August-26	8.60	Call	Bond Future	0.1000	0.0400	0.0001	0.0000	0
04/08/2026	R053 On 06-August-26	8.60	Put	Bond Future	4915.7900	6445.2800	4.9158	6.4453	0
04/08/2026	R053 On 06-August-26	9.10	Call	Bond Future	1495.6300	609.5700	1.4956	0.6096	530
04/08/2026	R053 On 06-August-26	9.10	Put	Bond Future	124.1300	767.6200	0.1241	0.7676	530
04/08/2026	R053 On 06-August-26	9.60	Call	Bond Future	7168.9800	5640.0100	7.1690	5.6400	0
04/08/2026	R053 On 06-August-26	9.60	Put	Bond Future	0.0000	0.5800	0.0000	0.0006	530
04/08/2026	R053 On 06-August-26	12.28	Call	Bond Future	31644.7700	30115.2200	31.6448	30.1152	0
04/08/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R053 On 05-November-26			Bond Future	9.0275	9.1568	127.2601	125.7032	56,122
04/08/2026	R053 On 05-November-26	11.21	Call	Bond Future	22634.9700	21134.2200	22.6350	21.1342	0
04/08/2026	R053 On 05-November-26	11.21	Put	Bond Future	150.6100	206.7800	0.1506	0.2068	0
04/08/2026	R053 On 04-February-27			Bond Future	9.0663	9.1993	129.6316	128.0457	0
04/08/2026	R053 On 04-February-27	9.99	Call	Bond Future	12055.0100	10831.7200	12.0550	10.8317	0
04/08/2026	R053 On 04-February-27	9.99	Put	Bond Future	1696.6500	2059.2400	1.6967	2.0592	0
04/08/2026	R053 On 06-May-27			Bond Future	9.0958	9.2324	126.3065	124.6900	0
04/08/2026	R053 On 06-May-27	8.92	Call	Bond Future	4766.0800	4062.3300	4.7661	4.0623	0
04/08/2026	R053 On 06-May-27	8.92	Put	Bond Future	6897.9700	7810.8000	6.8980	7.8108	0
04/08/2026	R053 On 05-August-27			Bond Future	9.1333	9.2739	128.7165	127.0687	0
04/08/2026	R053 On 05-August-27	9.28	Call	Bond Future	7466.6000	6573.6900	7.4666	6.5737	0
04/08/2026	R053 On 05-August-27	9.28	Put	Bond Future	5748.0000	6502.9200	5.7480	6.5029	0
04/08/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
04/08/2026	R186 On 06-August-26	8.57	Call	Bond Future	7.9600	9.7500	0.0080	0.0098	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	R186 On 06-August-26	8.57	Put	Bond Future	7.9600	9.7500	0.0080	0.0098	0
04/08/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
04/08/2026	R186 On 05-November-26	8.12	Call	Bond Future	26.8800	27.0300	0.0269	0.0270	0
04/08/2026	R186 On 05-November-26	8.12	Put	Bond Future	26.8800	27.0300	0.0269	0.0270	0
04/08/2026	R202 On 06-August-26			Bond Future	303.0412	302.0418	303.0412	302.0418	220
04/08/2026	R202 On 06-August-26	278.86	Call	Bond Future	24181.1800	23181.7900	24.1812	23.1818	0
04/08/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R202 On 05-November-26			Bond Future	308.5956	307.5788	308.5956	307.5788	732
04/08/2026	R202 On 05-November-26	280.46	Call	Bond Future	28135.5500	27118.7500	28.1356	27.1188	0
04/08/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R202 On 04-February-27			Bond Future	308.8111	307.7741	308.8111	307.7741	513
04/08/2026	R202 On 04-February-27	294.73	Call	Bond Future	14081.0900	13044.1100	14.0811	13.0441	0
04/08/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R202 On 06-May-27			Bond Future	314.9273	313.8704	314.9273	313.8704	0
04/08/2026	R202 On 06-May-27	306.99	Call	Bond Future	7937.3300	6880.4300	7.9373	6.8804	0
04/08/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R202 On 05-August-27			Bond Future	315.2723	314.1962	315.2723	314.1962	0
04/08/2026	R202 On 05-August-27	312.97	Call	Bond Future	2302.3200	1226.1600	2.3023	1.2262	0
04/08/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R209 On 06-August-26			Bond Future	8.4924	8.6232	87.7203	86.9564	3,639
04/08/2026	R209 On 06-August-26	11.39	Call	Bond Future	15053.7500	14289.9100	15.0538	14.2899	0
04/08/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R209 On 05-November-26			Bond Future	8.5317	8.6673	86.1558	85.3783	44,674
04/08/2026	R209 On 05-November-26	10.32	Call	Bond Future	9662.7300	8923.4800	9.6627	8.9235	0
04/08/2026	R209 On 05-November-26	10.32	Put	Bond Future	93.9800	132.2400	0.0940	0.1322	0
04/08/2026	R209 On 04-February-27			Bond Future	8.5693	8.7100	87.7613	86.9694	0
04/08/2026	R209 On 04-February-27	8.03	Call	Bond Future	1032.5800	817.6800	1.0326	0.8177	3,237
04/08/2026	R209 On 04-February-27	8.03	Put	Bond Future	4155.0000	4732.0500	4.1550	4.7321	0
04/08/2026	R209 On 04-February-27	8.96	Call	Bond Future	3561.2300	3065.6600	3.5612	3.0657	0
04/08/2026	R209 On 04-February-27	8.96	Put	Bond Future	1385.1400	1681.5200	1.3851	1.6815	3,237
04/08/2026	R209 On 04-February-27	9.28	Call	Bond Future	4861.9400	4289.3000	4.8619	4.2893	0
04/08/2026	R209 On 04-February-27	9.28	Put	Bond Future	955.6400	1174.9500	0.9556	1.1750	0
04/08/2026	R209 On 06-May-27			Bond Future	8.5936	8.7397	86.3272	85.5200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	R209 On 06-May-27	8.25	Call	Bond Future	1785.0600	1485.9700	1.7851	1.4860	4,620
04/08/2026	R209 On 06-May-27	8.25	Put	Bond Future	3721.9200	4230.0700	3.7219	4.2301	0
04/08/2026	R209 On 06-May-27	8.41	Call	Bond Future	2143.6700	1802.2800	2.1437	1.8023	0
04/08/2026	R209 On 06-May-27	8.41	Put	Bond Future	3171.8500	3637.7000	3.1719	3.6377	0
04/08/2026	R209 On 06-May-27	9.32	Call	Bond Future	5223.9000	4660.1800	5.2239	4.6602	0
04/08/2026	R209 On 06-May-27	9.32	Put	Bond Future	1303.4600	1546.9800	1.3035	1.5470	4,620
04/08/2026	R209 On 05-August-27			Bond Future	8.6298	8.7818	87.9748	87.1519	0
04/08/2026	R209 On 05-August-27	8.87	Call	Bond Future	3674.5900	3214.4900	3.6746	3.2145	0
04/08/2026	R209 On 05-August-27	8.87	Put	Bond Future	2378.4300	2741.1800	2.3784	2.7412	0
04/08/2026	R210 On 06-August-26			Bond Future	270.3626	270.2912	270.3626	270.2912	174
04/08/2026	R210 On 06-August-26	259.84	Call	Bond Future	10522.6400	10451.2300	10.5226	10.4512	0
04/08/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R210 On 05-November-26			Bond Future	271.7230	271.6508	271.7230	271.6508	307
04/08/2026	R210 On 05-November-26	253.33	Call	Bond Future	18393.0000	18320.7900	18.3930	18.3208	0
04/08/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R210 On 04-February-27			Bond Future	276.8518	276.7782	276.8518	276.7782	300
04/08/2026	R210 On 04-February-27	266.03	Call	Bond Future	10821.7600	10748.1500	10.8218	10.7482	0
04/08/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R210 On 06-May-27			Bond Future	278.6629	278.5884	278.6629	278.5884	0
04/08/2026	R210 On 06-May-27	271.13	Call	Bond Future	7532.8500	7458.3800	7.5329	7.4584	0
04/08/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R210 On 05-August-27			Bond Future	284.0469	283.9704	284.0469	283.9704	0
04/08/2026	R210 On 05-August-27	276.01	Call	Bond Future	8036.8600	7960.4000	8.0369	7.9604	0
04/08/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R213 On 06-August-26			Bond Future	7.8419	7.9678	99.9611	99.4973	18,788
04/08/2026	R213 On 06-August-26	9.69	Call	Bond Future	6544.9400	6081.1100	6.5449	6.0811	0
04/08/2026	R213 On 06-August-26	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R213 On 05-November-26			Bond Future	7.8738	8.0081	98.2188	97.7468	31,078
04/08/2026	R213 On 05-November-26	8.75	Call	Bond Future	3243.1800	2851.3300	3.2432	2.8513	0
04/08/2026	R213 On 05-November-26	8.75	Put	Bond Future	213.7300	293.8900	0.2137	0.2939	0
04/08/2026	R213 On 04-February-27			Bond Future	7.9021	8.0462	100.0491	99.5683	33,457
04/08/2026	R213 On 04-February-27	8.14	Call	Bond Future	1709.7700	1436.8200	1.7098	1.4368	0
04/08/2026	R213 On 04-February-27	8.14	Put	Bond Future	917.5200	1125.3700	0.9175	1.1254	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	R213 On 06-May-27			Bond Future	7.8971	8.0519	98.4542	97.9643	0
04/08/2026	R213 On 06-May-27	7.56	Call	Bond Future	932.0000	757.8000	0.9320	0.7578	0
04/08/2026	R213 On 06-May-27	7.56	Put	Bond Future	2009.9800	2325.7600	2.0100	2.3258	0
04/08/2026	R213 On 06-May-27	8.13	Call	Bond Future	1852.3400	1580.1200	1.8523	1.5801	2,830
04/08/2026	R213 On 06-May-27	8.13	Put	Bond Future	1116.0700	1333.8300	1.1161	1.3338	0
04/08/2026	R213 On 06-May-27	9.25	Call	Bond Future	4581.3100	4180.8700	4.5813	4.1809	0
04/08/2026	R213 On 06-May-27	9.25	Put	Bond Future	397.6000	487.1400	0.3976	0.4871	2,830
04/08/2026	R213 On 05-August-27			Bond Future	7.9123	8.0796	100.3336	99.8341	0
04/08/2026	R213 On 05-August-27	7.95	Call	Bond Future	1585.6400	1341.2700	1.5856	1.3413	1,200
04/08/2026	R213 On 05-August-27	7.95	Put	Bond Future	1472.8600	1728.0200	1.4729	1.7280	0
04/08/2026	R213 On 05-August-27	8.27	Call	Bond Future	2168.6900	1876.4800	2.1687	1.8765	0
04/08/2026	R213 On 05-August-27	8.27	Put	Bond Future	1104.5300	1311.8500	1.1045	1.3119	0
04/08/2026	R213 On 05-August-27	8.58	Call	Bond Future	2825.6800	2493.6000	2.8257	2.4936	0
04/08/2026	R213 On 05-August-27	8.58	Put	Bond Future	850.7100	1018.1600	0.8507	1.0182	1,200
04/08/2026	R214 On 06-August-26			Bond Future	9.0027	9.1335	82.8270	81.9356	9,850
04/08/2026	R214 On 06-August-26	11.97	Call	Bond Future	17201.1400	16309.7700	17.2011	16.3098	0
04/08/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R214 On 05-November-26			Bond Future	9.0495	9.1842	81.0284	80.1211	23,868
04/08/2026	R214 On 05-November-26	10.97	Call	Bond Future	11785.1000	10919.5400	11.7851	10.9195	0
04/08/2026	R214 On 05-November-26	10.97	Put	Bond Future	107.8100	149.5800	0.1078	0.1496	0
04/08/2026	R214 On 04-February-27			Bond Future	9.0961	9.2350	82.5384	81.6141	0
04/08/2026	R214 On 04-February-27	9.90	Call	Bond Future	6223.8000	5536.5200	6.2238	5.5365	0
04/08/2026	R214 On 04-February-27	9.90	Put	Bond Future	1076.9100	1313.8800	1.0769	1.3139	0
04/08/2026	R214 On 06-May-27			Bond Future	9.1290	9.2721	80.8546	79.9124	0
04/08/2026	R214 On 06-May-27	8.88	Call	Bond Future	2483.3100	2097.6500	2.4833	2.0977	0
04/08/2026	R214 On 06-May-27	8.88	Put	Bond Future	4159.3600	4715.8200	4.1594	4.7158	0
04/08/2026	R214 On 05-August-27			Bond Future	9.1718	9.3195	82.3979	81.4376	0
04/08/2026	R214 On 05-August-27	9.32	Call	Bond Future	4189.0800	3672.3600	4.1891	3.6724	0
04/08/2026	R214 On 05-August-27	9.32	Put	Bond Future	3225.6700	3669.2600	3.2257	3.6693	0
04/08/2026	R248 On 06-August-26			Bond Future	9.0625	9.1883	100.9764	99.8325	61,632
04/08/2026	R248 On 06-August-26	9.00	Call	Bond Future	192.4900	52.9800	0.1925	0.0530	0
04/08/2026	R248 On 06-August-26	9.00	Put	Bond Future	769.2000	1773.5500	0.7692	1.7736	1,762
04/08/2026	R248 On 06-August-26	9.20	Call	Bond Future	1313.2600	573.2700	1.3133	0.5733	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	R248 On 06-August-26	9.20	Put	Bond Future	63.6000	467.4700	0.0636	0.4675	100
04/08/2026	R248 On 06-August-26	10.00	Call	Bond Future	8037.0000	6893.1400	8.0370	6.8931	0
04/08/2026	R248 On 06-August-26	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,762
04/08/2026	R248 On 06-August-26	12.37	Call	Bond Future	24127.1700	22983.3100	24.1272	22.9833	0
04/08/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R248 On 05-November-26			Bond Future	9.1066	9.2359	98.3649	97.2006	286,147
04/08/2026	R248 On 05-November-26	9.50	Call	Bond Future	4959.3900	4195.3800	4.9594	4.1954	0
04/08/2026	R248 On 05-November-26	9.50	Put	Bond Future	1484.7300	1885.0400	1.4847	1.8850	400
04/08/2026	R248 On 05-November-26	11.31	Call	Bond Future	17245.8400	16121.2700	17.2458	16.1213	0
04/08/2026	R248 On 05-November-26	11.31	Put	Bond Future	105.6900	145.4400	0.1057	0.1454	0
04/08/2026	R248 On 04-February-27			Bond Future	9.1502	9.2833	100.1980	99.0119	0
04/08/2026	R248 On 04-February-27	10.11	Call	Bond Future	9302.1000	8380.4500	9.3021	8.3805	0
04/08/2026	R248 On 04-February-27	10.11	Put	Bond Future	1244.3100	1508.7400	1.2443	1.5087	0
04/08/2026	R248 On 06-May-27			Bond Future	9.1812	9.3180	97.7178	96.5087	260
04/08/2026	R248 On 06-May-27	9.05	Call	Bond Future	3784.9400	3240.4300	3.7849	3.2404	0
04/08/2026	R248 On 06-May-27	9.05	Put	Bond Future	4966.8900	5631.4300	4.9669	5.6314	0
04/08/2026	R248 On 05-August-27			Bond Future	9.2210	9.3619	99.5828	98.3505	0
04/08/2026	R248 On 05-August-27	9.37	Call	Bond Future	5644.5200	4977.1900	5.6445	4.9772	0
04/08/2026	R248 On 05-August-27	9.37	Put	Bond Future	4342.0700	4907.0200	4.3421	4.9070	0
04/08/2026	R2R9 On 06-August-26			Bond Future	8.8830	9.0239	111.0374	109.9332	8,547
04/08/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	97917.9400	96813.6500	97.9179	96.8137	0
04/08/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R2R9 On 05-November-26			Bond Future	8.9330	9.0788	108.0672	106.9432	6,955
04/08/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97097.1200	95973.1500	97.0971	95.9732	0
04/08/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R2R9 On 04-February-27			Bond Future	8.9817	9.1329	110.0810	108.9361	0
04/08/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7690.0900	6811.2100	7.6901	6.8112	0
04/08/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1061.6000	1327.6100	1.0616	1.3276	0
04/08/2026	R2R9 On 06-May-27			Bond Future	9.0186	9.1752	107.2558	106.0887	0
04/08/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2957.6600	2463.6600	2.9577	2.4637	0
04/08/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4387.3700	5060.4400	4.3874	5.0604	0
04/08/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	3338.1600	2801.6900	3.3382	2.8017	250
04/08/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	3930.8300	4561.4300	3.9308	4.5614	0
04/08/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	6526.9100	5744.8500	6.5269	5.7449	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	1999.0000	2384.0100	1.9990	2.3840	250
04/08/2026	R2R9 On 05-August-27			Bond Future	9.0671	9.2295	109.3022	108.1126	0
04/08/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	3230.0100	2731.1800	3.2300	2.7312	910
04/08/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5075.2500	5766.0300	5.0753	5.7660	0
04/08/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3491.0400	2964.7500	3.4910	2.9648	180
04/08/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	4733.9200	5397.2400	4.7339	5.3972	0
04/08/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4864.0500	4214.9100	4.8641	4.2149	0
04/08/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3453.1500	3993.6200	3.4532	3.9936	0
04/08/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	6092.6900	5358.8500	6.0927	5.3589	0
04/08/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	2750.9000	3206.6700	2.7509	3.2067	910
04/08/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6831.8300	6055.6600	6.8318	6.0557	0
04/08/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2438.7200	2852.1600	2.4387	2.8522	180
04/08/2026	R4R2 On 06-August-26			Bond Future	9.0530	9.1889	112.5600	111.3714	4,560
04/08/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	99142.7600	97954.1400	99.1428	97.9541	0
04/08/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R4R2 On 05-November-26			Bond Future	9.1034	9.2437	109.4913	108.2814	4,116
04/08/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	98268.7000	97058.8200	98.2687	97.0588	0
04/08/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	R4R2 On 04-February-27			Bond Future	9.1526	9.2976	111.5317	110.2993	0
04/08/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9088.2500	8128.3700	9.0883	8.1284	0
04/08/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1164.9700	1437.5000	1.1650	1.4375	0
04/08/2026	R4R2 On 06-May-27			Bond Future	9.1911	9.3409	108.6088	107.3525	0
04/08/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3377.2800	2841.5800	3.3773	2.8416	0
04/08/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5012.8300	5733.4700	5.0128	5.7335	0
04/08/2026	R4R2 On 05-August-27			Bond Future	9.2400	9.3949	110.6810	109.4004	0
04/08/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	5606.8700	4902.1700	5.6069	4.9022	0
04/08/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	3957.2800	4533.1400	3.9573	4.5331	0
04/08/2026	RR87 On 06-August-26			Bond Future	7.1544	7.1741	100.9089	100.9020	0
04/08/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	RR87 On 06-August-26	6.53	Put	Bond Future	220.9500	227.9300	0.2210	0.2279	0
04/08/2026	RR87 On 05-November-26			Bond Future	6.6406	6.7008	102.7337	102.7268	0
04/08/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0782	0.0566	0.0001	0.0001	0
04/08/2026	RR87 On 05-November-26	5.27	Put	Bond Future	157.3182	164.1866	0.1573	0.1642	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	RR88 On 06-August-26			Bond Future	7.3610	7.3814	104.6591	104.6346	0
04/08/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2026	RR88 On 06-August-26	6.79	Put	Bond Future	687.6500	712.1700	0.6877	0.7122	0
04/08/2026	RR88 On 05-November-26			Bond Future	7.3464	7.3715	105.9295	105.9033	0
04/08/2026	RR88 On 05-November-26	6.71	Call	Bond Future	28.1457	25.9228	0.0281	0.0259	0
04/08/2026	RR88 On 05-November-26	6.71	Put	Bond Future	695.6357	719.6028	0.6956	0.7196	0
04/08/2026	RR88 On 04-February-27			Bond Future	7.2869	7.3196	104.0638	104.0363	0
04/08/2026	RR88 On 04-February-27	7.78	Call	Bond Future	561.0495	542.6368	0.5610	0.5426	0
04/08/2026	RR88 On 04-February-27	7.78	Put	Bond Future	147.4295	156.5068	0.1474	0.1565	0
04/08/2026	RR88 On 06-May-27			Bond Future	7.0222	7.0683	106.1019	106.0741	0
04/08/2026	RR88 On 06-May-27	7.89	Call	Bond Future	618.5609	597.7903	0.6186	0.5978	0
04/08/2026	RR88 On 06-May-27	7.89	Put	Bond Future	97.8409	104.8903	0.0978	0.1049	0
04/08/2026	RR88 On 05-August-27			Bond Future	6.5337	6.6122	102.8205	102.7920	0
04/08/2026	RR88 On 05-August-27	8.07	Call	Bond Future	592.1006	567.9081	0.5921	0.5679	0
04/08/2026	RR88 On 05-August-27	8.07	Put	Bond Future	37.0206	41.3681	0.0370	0.0414	0
04/08/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/08/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0