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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/02/2026 TO: 03/02/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	2029 On 05-February-26			Bond Future	145.82	145.8125	145.8166	145.8125	1,419.00
03/02/2026	2029 On 05-February-26	140.11	Call	Bond Future	5707	6	6	6	0.00
03/02/2026	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2029 On 07-May-26			Bond Future	146.96	146.9593	146.9635	146.9593	4,593.00
03/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5144	5	5	5	0.00
03/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2029 On 06-August-26			Bond Future	149.62	149.6145	149.6190	149.6145	0.00
03/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5519	6	6	6	0.00
03/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2029 On 05-November-26			Bond Future	150.75	150.7481	150.7527	150.7481	0.00
03/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3193	3	3	3	0.00
03/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	2029 On 04-February-27			Bond Future	153.39	153.3849	153.3900	153.3849	0.00
03/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3670	4	4	4	0.00
03/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2030 On 05-February-26			Bond Future	7.18	103.0230	103.0062	103.0230	50,973.00
03/02/2026	2030 On 05-February-26	9.49	Call	Bond Future	7627	8	8	8	0.00
03/02/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2030 On 07-May-26			Bond Future	7.19	104.8354	104.8183	104.8354	154,831.00
03/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	6891	7	7	7	0.00
03/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1786	2	2	2	1,000.00
03/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2407	2	2	2	0.00
03/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	530	1	1	1	1,000.00
03/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	104	0	0	0	0.00
03/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	55	0	0	0	1,000.00
03/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	464	0	0	0	0.00
03/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	1	0	0	0	0.00
03/02/2026	2030 On 06-August-26			Bond Future	7.20	102.6947	102.6774	102.6947	47,851.00
03/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	5996	6	6	6	0.00
03/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	731	1	1	1	1,000.00
03/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1842	2	2	2	1,000.00
03/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2757	3	3	3	0.00
03/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	157	0	0	0	1,000.00
03/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	289	0	0	0	0.00
03/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	696	1	1	1	0.00
03/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	22	0	0	0	0.00
03/02/2026	2030 On 05-November-26			Bond Future	7.21	104.4620	104.4446	104.4620	0.00
03/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3507	4	4	4	0.00
03/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	178	0	0	0	0.00
03/02/2026	2030 On 04-February-27			Bond Future	7.22	102.2578	102.2404	102.2578	0.00
03/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2076	2	2	2	0.00
03/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	500	0	1	0	0.00
03/02/2026	2031 On 05-February-26			Bond Future	113.66	113.6223	113.6595	113.6223	0.00
03/02/2026	2031 On 05-February-26	111.76	Call	Bond Future	1900	2	2	2	0.00
03/02/2026	2031 On 05-February-26	111.76	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2031 On 07-May-26			Bond Future	115.69	115.6495	115.6873	115.6495	736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	1857	2	2	2	0.00
03/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	9	0	0	0	0.00
03/02/2026	2031 On 06-August-26			Bond Future	115.36	115.3244	115.3629	115.3244	1,893.00
03/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	1632	2	2	2	0.00
03/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	79	0	0	0	0.00
03/02/2026	2031 On 05-November-26			Bond Future	117.38	117.3363	117.3758	117.3363	0.00
03/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	5886	6	6	6	0.00
03/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2031 On 04-February-27			Bond Future	116.98	116.9374	116.9777	116.9374	0.00
03/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1177	1	1	1	0.00
03/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	379	0	0	0	0.00
03/02/2026	2032 On 05-February-26			Bond Future	7.63	105.9096	105.9852	105.9096	21,722.00
03/02/2026	2032 On 05-February-26	10.16	Call	Bond Future	11555	11	12	11	0.00
03/02/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2032 On 07-May-26			Bond Future	7.66	103.6143	103.6913	103.6143	167,515.00
03/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	10988	11	11	11	0.00
03/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2032 On 06-August-26			Bond Future	7.69	105.4609	105.5394	105.4609	0.00
03/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10435	10	10	10	0.00
03/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	13	0	0	0	0.00
03/02/2026	2032 On 05-November-26			Bond Future	7.72	103.1187	103.1988	103.1187	0.00
03/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6292	6	6	6	0.00
03/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	204	0	0	0	0.00
03/02/2026	2032 On 04-February-27			Bond Future	7.77	104.8972	104.9790	104.8972	0.00
03/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3655	4	4	4	0.00
03/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	708	1	1	1	0.00
03/02/2026	2033 On 05-February-26			Bond Future	143.72	143.4602	143.7200	143.4602	304.00
03/02/2026	2033 On 05-February-26	132.88	Call	Bond Future	10840	11	11	11	0.00
03/02/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2033 On 07-May-26			Bond Future	144.73	144.4626	144.7270	144.4626	11,595.00
03/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	9567	9	10	9	0.00
03/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2033 On 06-August-26			Bond Future	147.34	147.0727	147.3421	147.0727	0.00
03/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	13092	13	13	13	0.00

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03/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2033 On 05-November-26			Bond Future	148.33	148.0596	148.3339	148.0596	0.00
03/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	11074	11	11	11	0.00
03/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2033 On 04-February-27			Bond Future	150.93	150.6497	150.9290	150.6497	0.00
03/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	8219	8	8	8	0.00
03/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2037 On 05-February-26			Bond Future	8.36	101.1332	101.2084	101.1332	51,310.00
03/02/2026	2037 On 05-February-26	11.20	Call	Bond Future	17795	18	18	18	0.00
03/02/2026	2037 On 05-February-26	12.27	Call	Bond Future	23387	23	23	23	0.00
03/02/2026	2037 On 05-February-26	10.90	Call	Bond Future	16127	16	16	16	1,970.00
03/02/2026	2037 On 05-February-26	11.86	Call	Bond Future	21308	21	21	21	0.00
03/02/2026	2037 On 05-February-26	11.36	Call	Bond Future	18666	19	19	19	0.00
03/02/2026	2037 On 05-February-26	10.65	Call	Bond Future	14701	15	15	15	0.00
03/02/2026	2037 On 05-February-26	12.73	Call	Bond Future	25630	26	26	26	0.00
03/02/2026	2037 On 05-February-26	11.40	Call	Bond Future	18882	19	19	19	1,030.00
03/02/2026	2037 On 05-February-26	10.10	Call	Bond Future	11447	11	11	11	0.00
03/02/2026	2037 On 05-February-26	9.65	Call	Bond Future	8659	9	9	9	0.00
03/02/2026	2037 On 05-February-26	9.65	Put	Bond Future	0	0	0	0	11,500.00
03/02/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
03/02/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
03/02/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
03/02/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2037 On 07-May-26			Bond Future	8.41	102.9123	102.9888	102.9123	163,108.00
03/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	17907	18	18	18	0.00
03/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	23441	23	23	23	0.00
03/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	15886	16	16	16	142.00
03/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	4333	4	4	4	1,500.00
03/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	7301	7	7	7	1,500.00

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03/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	10758	11	11	11	0.00
03/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	22	0	0	0	1,500.00
03/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	88	0	0	0	0.00
03/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	298	0	0	0	0.00
03/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
03/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	1	0	0	0	0.00
03/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2037 On 06-August-26			Bond Future	8.46	100.4868	100.5648	100.4868	2,539.00
03/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	19381	19	19	19	0.00
03/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	17241	17	17	17	0.00
03/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	13996	14	14	14	0.00
03/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	10159	10	10	10	2,541.00
03/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	46	0	0	0	2,541.00
03/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	146	0	0	0	0.00
03/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	9	0	0	0	2,541.00
03/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	3	0	0	0	0.00
03/02/2026	2037 On 05-November-26			Bond Future	8.51	102.2159	102.2955	102.2159	0.00
03/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	13165	13	13	13	0.00
03/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	14274	14	14	14	0.00
03/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	11054	11	11	11	0.00
03/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	6839	7	7	7	4,490.00
03/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	276	0	0	0	4,490.00
03/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	672	1	1	1	0.00
03/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	112	0	0	0	4,490.00
03/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	167	0	0	0	0.00
03/02/2026	2037 On 04-February-27			Bond Future	8.56	99.7224	99.8036	99.7224	0.00
03/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	6978	7	7	7	0.00
03/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	8526	8	9	8	0.00
03/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	5964	6	6	6	0.00
03/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2125	2	2	2	4,490.00
03/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	1177	1	1	1	4,490.00
03/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2928	3	3	3	0.00
03/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	712	1	1	1	4,490.00
03/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	965	1	1	1	0.00

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03/02/2026	2038 On 05-February-26			Bond Future	158.69	158.0602	158.6867	158.0602	651.00
03/02/2026	2038 On 05-February-26	143.20	Call	Bond Future	15487	15	15	15	0.00
03/02/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2038 On 07-May-26			Bond Future	161.52	160.8802	161.5178	160.8802	4,185.00
03/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	16988	16	17	16	0.00
03/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2038 On 06-August-26			Bond Future	162.24	161.5948	162.2440	161.5948	0.00
03/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	17524	17	18	17	0.00
03/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2038 On 05-November-26			Bond Future	165.08	164.4143	165.0753	164.4143	0.00
03/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	18765	18	19	18	0.00
03/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2038 On 04-February-27			Bond Future	165.74	165.0651	165.7379	165.0651	0.00
03/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	11908	11	12	11	0.00
03/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2040 On 05-February-26			Bond Future	8.65	102.7825	103.0733	102.7825	62,426.00
03/02/2026	2040 On 05-February-26	11.49	Call	Bond Future	19953	20	20	20	0.00
03/02/2026	2040 On 05-February-26	11.82	Call	Bond Future	21894	22	22	22	475.00
03/02/2026	2040 On 05-February-26	13.23	Call	Bond Future	29467	29	29	29	0.00
03/02/2026	2040 On 05-February-26	11.15	Call	Bond Future	17879	18	18	18	0.00
03/02/2026	2040 On 05-February-26	10.35	Call	Bond Future	12689	12	13	12	0.00
03/02/2026	2040 On 05-February-26	10.75	Call	Bond Future	15341	15	15	15	0.00
03/02/2026	2040 On 05-February-26	9.20	Call	Bond Future	4385	4	4	4	14,000.00
03/02/2026	2040 On 05-February-26	9.05	Call	Bond Future	3222	3	3	3	13,500.00
03/02/2026	2040 On 05-February-26	9.40	Call	Bond Future	5906	6	6	6	0.00
03/02/2026	2040 On 05-February-26	9.80	Call	Bond Future	8849	9	9	9	14,000.00
03/02/2026	2040 On 05-February-26	10.24	Call	Bond Future	11940	12	12	12	0.00
03/02/2026	2040 On 05-February-26	10.24	Put	Bond Future	0	0	0	0	14,000.00
03/02/2026	2040 On 05-February-26	9.80	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2040 On 05-February-26	9.40	Put	Bond Future	0	0	0	0	13,500.00
03/02/2026	2040 On 05-February-26	9.05	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2040 On 05-February-26	9.20	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	7,500.00
03/02/2026	2040 On 05-February-26	11.15	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
03/02/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2040 On 07-May-26			Bond Future	8.70	104.5907	104.8866	104.5907	58,138.00
03/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	20461	20	20	20	0.00
03/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	25265	25	25	25	0.00
03/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	22525	22	23	22	0.00
03/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	17153	17	17	17	0.00
03/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	23583	23	24	23	0.00
03/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	20752	20	21	20	0.00
03/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	14500	14	15	14	1,460.00
03/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1153	1	1	1	27,500.00
03/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	1534	2	2	2	0.00
03/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
03/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	9	0	0	0	0.00
03/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
03/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	2	0	0	0	0.00
03/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2040 On 06-August-26			Bond Future	8.75	101.9444	102.2458	101.9444	41,362.00
03/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	22814	23	23	23	0.00
03/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	2	0	0	0	0.00
03/02/2026	2040 On 05-November-26			Bond Future	8.80	103.6986	104.0053	103.6986	0.00
03/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	15840	16	16	16	0.00
03/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	17066	17	17	17	0.00
03/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	13532	13	14	13	0.00
03/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	8849	9	9	9	2,300.00
03/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	300	0	0	0	2,300.00
03/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	684	1	1	1	0.00
03/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	108	0	0	0	2,300.00
03/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	160	0	0	0	0.00
03/02/2026	2040 On 04-February-27			Bond Future	8.86	100.9800	101.2924	100.9800	0.00
03/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	8815	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	10227	10	10	10	0.00
03/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	7308	7	7	7	0.00
03/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	2702	3	3	3	2,300.00
03/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	1341	1	1	1	2,300.00
03/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	3312	3	3	3	0.00
03/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	825	1	1	1	2,300.00
03/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	1039	1	1	1	0.00
03/02/2026	2043 On 05-February-26			Bond Future	123.17	123.0408	123.1699	123.0408	0.00
03/02/2026	2043 On 05-February-26	109.66	Call	Bond Future	13510	13	14	13	0.00
03/02/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2043 On 07-May-26			Bond Future	125.37	125.2360	125.3673	125.2360	0.00
03/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	13667	14	14	14	0.00
03/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2043 On 06-August-26			Bond Future	124.79	124.6544	124.7881	124.6544	0.00
03/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	13908	14	14	14	0.00
03/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2043 On 05-November-26			Bond Future	126.97	126.8289	126.9653	126.8289	0.00
03/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	14126	14	14	14	0.00
03/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	1	0	0	0	0.00
03/02/2026	2043 On 04-February-27			Bond Future	126.30	126.1597	126.2986	126.1597	0.00
03/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	8791	9	9	9	0.00
03/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	122	0	0	0	0.00
03/02/2026	2044 On 05-February-26			Bond Future	8.86	98.8786	99.2368	98.8786	45,628.00
03/02/2026	2044 On 05-February-26	11.56	Call	Bond Future	20084	20	20	20	0.00
03/02/2026	2044 On 05-February-26	11.50	Call	Bond Future	19709	19	20	19	0.00
03/02/2026	2044 On 05-February-26	11.45	Call	Bond Future	19394	19	19	19	0.00
03/02/2026	2044 On 05-February-26	11.25	Call	Bond Future	18115	18	18	18	0.00
03/02/2026	2044 On 05-February-26	10.90	Call	Bond Future	15798	15	16	15	9,000.00
03/02/2026	2044 On 05-February-26	10.07	Call	Bond Future	9867	10	10	10	9,000.00
03/02/2026	2044 On 05-February-26	10.00	Call	Bond Future	9337	9	9	9	0.00
03/02/2026	2044 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2044 On 05-February-26	10.07	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
03/02/2026	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	9,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
03/02/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2044 On 07-May-26			Bond Future	8.91	100.6181	100.9826	100.6181	108,015.00
03/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	21031	21	21	21	0.00
03/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	8942	9	9	9	0.00
03/02/2026	2044 On 07-May-26		Call	Bond Future	2445.48	2.2458	2.4455	2.2458	0.00
03/02/2026	2044 On 07-May-26		Put	Bond Future	1462.86	1.6277	1.4629	1.6277	0.00
03/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	92	0	0	0	15,000.00
03/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2044 On 06-August-26			Bond Future	8.97	98.0264	98.3976	98.0264	7,681.00
03/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	24071	24	24	24	0.00
03/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	3	0	0	0	0.00
03/02/2026	2044 On 05-November-26			Bond Future	9.02	99.7131	100.0909	99.7131	0.00
03/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	17292	17	17	17	0.00
03/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	174	0	0	0	0.00
03/02/2026	2044 On 04-February-27			Bond Future	9.07	97.0511	97.4356	97.0511	0.00
03/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	9787	9	10	9	0.00
03/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	1120	1	1	1	0.00
03/02/2026	2046 On 05-February-26			Bond Future	142.34	142.3534	142.3373	142.3534	4,439.00
03/02/2026	2046 On 05-February-26	121.65	Call	Bond Future	20687	21	21	21	0.00
03/02/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2046 On 07-May-26			Bond Future	142.59	142.6074	142.5910	142.6074	18,062.00
03/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	17641	18	18	18	0.00
03/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2046 On 06-August-26			Bond Future	145.17	145.1840	145.1673	145.1840	0.00
03/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	22787	23	23	23	0.00
03/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2046 On 05-November-26			Bond Future	145.38	145.3960	145.3788	145.3960	0.00
03/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	19899	20	20	20	0.00
03/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2046 On 04-February-27			Bond Future	147.92	147.9384	147.9216	147.9384	0.00
03/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	16832	17	17	17	0.00
03/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	2050 On 05-February-26			Bond Future	144.24	144.2547	144.2384	144.2547	2,558.00
03/02/2026	2050 On 05-February-26	122.82	Call	Bond Future	21418	21	21	21	0.00
03/02/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2050 On 07-May-26			Bond Future	146.81	146.8285	146.8116	146.8285	16,475.00
03/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	22742	23	23	23	0.00
03/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2050 On 06-August-26			Bond Future	147.02	147.0396	147.0226	147.0396	0.00
03/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	23753	24	24	24	0.00
03/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2050 On 05-November-26			Bond Future	149.59	149.6050	149.5882	149.6050	0.00
03/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	25748	26	26	26	0.00
03/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
03/02/2026	2050 On 04-February-27			Bond Future	149.73	149.7425	149.7258	149.7425	0.00
03/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	17336	17	17	17	0.00
03/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
03/02/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	AL37 On 05-February-26			Index Future	1275.39	1275.0420	1275.3850	1275.0420	0.00
03/02/2026	AL37 On 07-May-26			Index Future	1297.82	1297.4730	1297.8210	1297.4730	0.00
03/02/2026	AL37 On 06-August-26			Index Future	1320.71	1320.3550	1320.7110	1320.3550	0.00
03/02/2026	AL37 On 05-November-26			Index Future	1343.72	1343.3580	1343.7230	1343.3580	0.00
03/02/2026	AL37 On 04-February-27			Index Future	1366.95	1366.5710	1366.9460	1366.5710	0.00
03/02/2026	AL7T On 05-February-26			Index Future	1658.84	1657.8540	1658.8390	1657.8540	0.00
03/02/2026	AL7T On 07-May-26			Index Future	1688.02	1687.0190	1688.0210	1687.0190	0.00
03/02/2026	AL7T On 06-August-26			Index Future	1717.79	1716.7710	1717.7930	1716.7710	0.00
03/02/2026	AL7T On 05-November-26			Index Future	1747.72	1746.6800	1747.7230	1746.6800	0.00
03/02/2026	AL7T On 04-February-27			Index Future	1777.93	1776.8620	1777.9280	1776.8620	0.00
03/02/2026	ALBI On 05-February-26			Index Future	1401.48	1399.4010	1401.4820	1399.4010	0.00
03/02/2026	ALBI On 07-May-26			Index Future	1426.14	1424.0190	1426.1360	1424.0190	75.00
03/02/2026	ALBI On 06-August-26			Index Future	1451.29	1449.1330	1451.2900	1449.1330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	ALBI On 05-November-26			Index Future	1476.58	1474.3790	1476.5760	1474.3790	0.00
03/02/2026	ALBI On 04-February-27			Index Future	1502.10	1499.8560	1502.0950	1499.8560	0.00
03/02/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/02/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
03/02/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/02/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	ES33 On 05-February-26			Bond Future	8.51	97.4188	97.4758	97.4188	0.00
03/02/2026	ES33 On 05-February-26	11.49	Call	Bond Future	14280	14	14	14	0.00
03/02/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
03/02/2026	ES33 On 07-May-26			Bond Future	8.57	95.3643	95.4222	95.3643	0.00
03/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14542	14	15	14	0.00
03/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
03/02/2026	ES33 On 06-August-26			Bond Future	8.63	97.0871	97.1462	97.0871	0.00
03/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15278	15	15	15	0.00
03/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
03/02/2026	ES33 On 05-November-26			Bond Future	8.70	94.9895	95.0499	94.9895	0.00
03/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9722	10	10	10	0.00
03/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
03/02/2026	ES33 On 04-February-27			Bond Future	8.78	96.6493	96.7110	96.6493	0.00
03/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4214	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
03/02/2026	ES42 On 05-February-26			Bond Future	9.07	97.4800	97.6877	97.4800	0.00
03/02/2026	ES42 On 05-February-26	11.85	Call	Bond Future	19088	19	19	19	0.00
03/02/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
03/02/2026	ES42 On 07-May-26			Bond Future	9.13	94.9549	95.1664	94.9549	0.00
03/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	20525	20	21	20	0.00
03/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
03/02/2026	ES42 On 06-August-26			Bond Future	9.18	96.6700	96.8855	96.6700	0.00
03/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	22411	22	22	22	0.00
03/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
03/02/2026	ES42 On 05-November-26			Bond Future	9.24	94.0930	94.3124	94.0930	0.00
03/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	16348	16	16	16	0.00
03/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
03/02/2026	ES42 On 04-February-27			Bond Future	9.31	95.7359	95.9594	95.7359	0.00
03/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	7099	7	7	7	0.00
03/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
03/02/2026	GOVI On 05-February-26			GOVI	1375.42	1373.3220	1375.4230	1373.3220	7.00
03/02/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2254230	223	225	223	0.00
03/02/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
03/02/2026	GOVI On 07-May-26			GOVI	1399.62	1397.4810	1399.6190	1397.4810	642.00
03/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2226190	220	223	220	0.00
03/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
03/02/2026	GOVI On 06-August-26			GOVI	1424.31	1422.1270	1424.3050	1422.1270	0.00
03/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2353050	233	235	233	0.00
03/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
03/02/2026	GOVI On 05-November-26			GOVI	1449.12	1446.9030	1449.1220	1446.9030	0.00
03/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1721220	170	172	170	0.00
03/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
03/02/2026	GOVI On 04-February-27			GOVI	1474.17	1471.9050	1474.1660	1471.9050	0.00
03/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1051660	103	105	103	0.00
03/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
03/02/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	I258 On 05-February-26			Bond Future	130.47	129.4884	130.4652	129.4884	0.00
03/02/2026	I258 On 05-February-26	111.65	Call	Bond Future	18815	18	19	18	0.00
03/02/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
03/02/2026	I258 On 07-May-26			Bond Future	132.79	131.7986	132.7928	131.7986	0.00
03/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	19063	18	19	18	0.00
03/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
03/02/2026	I258 On 06-August-26			Bond Future	132.35	131.3356	132.3478	131.3356	0.00
03/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	19398	18	19	18	0.00
03/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
03/02/2026	I258 On 05-November-26			Bond Future	134.66	133.6268	134.6569	133.6268	0.00
03/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	19712	19	20	19	0.00
03/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	5	0	0	0	0.00
03/02/2026	I258 On 04-February-27			Bond Future	134.12	133.0766	134.1248	133.0766	0.00
03/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	15346	14	15	14	0.00
03/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	121	0	0	0	0.00
03/02/2026	IGOV On 05-February-26			Index Future	437.66	437.0020	437.6580	437.0020	5.00
03/02/2026	IGOV On 07-May-26			Index Future	445.47	444.7990	445.4660	444.7990	245.00
03/02/2026	IGOV On 06-August-26			Index Future	453.43	452.7500	453.4300	452.7500	0.00
03/02/2026	IGOV On 05-November-26			Index Future	461.44	460.7430	461.4360	460.7430	0.00
03/02/2026	IGOV On 04-February-27			Index Future	469.51	468.8080	469.5140	468.8080	0.00
03/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/02/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
03/02/2026	R033 On 05-February-26			Bond Future	7.75	115.6633	115.8111	115.6633	4,347.00
03/02/2026	R033 On 05-February-26	10.49	Call	Bond Future	14601	14	15	14	0.00
03/02/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R033 On 07-May-26			Bond Future	7.78	112.6565	112.8070	112.6565	9,464.00
03/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	13529	13	14	13	0.00
03/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	11	0	0	0	0.00
03/02/2026	R033 On 06-August-26			Bond Future	7.81	114.6642	114.8175	114.6642	223.00
03/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12516	12	13	12	0.00
03/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	153	0	0	0	0.00
03/02/2026	R033 On 05-November-26			Bond Future	7.85	111.5984	111.7547	111.5984	0.00
03/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8221	8	8	8	0.00
03/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	743	1	1	1	0.00
03/02/2026	R033 On 04-February-27			Bond Future	7.90	113.5228	113.6820	113.5228	0.00
03/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5554	5	6	5	0.00
03/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1803	2	2	2	0.00
03/02/2026	R035 On 05-February-26			Bond Future	8.03	109.3354	109.3714	109.3354	12,346.00
03/02/2026	R035 On 05-February-26	10.79	Call	Bond Future	16277	16	16	16	0.00
03/02/2026	R035 On 05-February-26	9.25	Call	Bond Future	7650	8	8	8	0.00
03/02/2026	R035 On 05-February-26	10.44	Call	Bond Future	14408	14	14	14	0.00
03/02/2026	R035 On 05-February-26	10.94	Call	Bond Future	17062	17	17	17	0.00
03/02/2026	R035 On 05-February-26	12.44	Call	Bond Future	24430	24	24	24	0.00
03/02/2026	R035 On 05-February-26	10.17	Call	Bond Future	12930	13	13	13	250.00
03/02/2026	R035 On 05-February-26	10.67	Call	Bond Future	15642	16	16	16	0.00
03/02/2026	R035 On 05-February-26	11.00	Call	Bond Future	17374	17	17	17	0.00
03/02/2026	R035 On 05-February-26	11.17	Call	Bond Future	18249	18	18	18	0.00
03/02/2026	R035 On 05-February-26	8.45	Call	Bond Future	2732	3	3	3	0.00
03/02/2026	R035 On 05-February-26	8.85	Call	Bond Future	5230	5	5	5	0.00
03/02/2026	R035 On 05-February-26	8.64	Call	Bond Future	3929	4	4	4	350.00
03/02/2026	R035 On 05-February-26	9.64	Call	Bond Future	9935	10	10	10	0.00
03/02/2026	R035 On 05-February-26	9.14	Call	Bond Future	6992	7	7	7	0.00
03/02/2026	R035 On 05-February-26	9.14	Put	Bond Future	0	0	0	0	350.00
03/02/2026	R035 On 05-February-26	8.64	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
03/02/2026	R035 On 05-February-26	8.45	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
03/02/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
03/02/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R035 On 05-February-26	9.25	Put	Bond Future	0	0	0	0	16,000.00
03/02/2026	R035 On 05-February-26	8.85	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R035 On 07-May-26			Bond Future	8.06	106.7588	106.7953	106.7588	106,822.00
03/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16135	16	16	16	0.00
03/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12426	12	12	12	0.00
03/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	9661	10	10	10	200.00
03/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15356	15	15	15	0.00
03/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	12697	13	13	13	0.00
03/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	9549	10	10	10	250.00
03/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	9942	10	10	10	350.00
03/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	14990	15	15	15	0.00
03/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12317	12	12	12	0.00
03/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15095	15	15	15	0.00
03/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3387	3	3	3	0.00
03/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	4710	5	5	5	1,000.00
03/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7047	7	7	7	0.00
03/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2070	2	2	2	1,000.00
03/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	165	0	0	0	0.00
03/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	56	0	0	0	1,000.00
03/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	619	1	1	1	0.00
03/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	312	0	0	0	16,000.00
03/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
03/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	4	0	0	0	250.00
03/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	18	0	0	0	0.00
03/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	3	0	0	0	350.00
03/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	15	0	0	0	0.00
03/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
03/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	4	0	0	0	200.00
03/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	17	0	0	0	0.00
03/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R035 On 06-August-26			Bond Future	8.10	108.6616	108.6990	108.6616	56.00
03/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	16622	17	17	17	0.00
03/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	9681	10	10	10	0.00
03/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12324	12	12	12	0.00
03/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7001	7	7	7	250.00
03/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6523	6	7	6	200.00
03/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	11854	12	12	12	0.00
03/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9199	9	9	9	0.00
03/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2378	2	2	2	1,000.00
03/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	4748	5	5	5	1,000.00
03/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	7910	8	8	8	0.00
03/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	9627	10	10	10	0.00
03/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	6948	7	7	7	0.00
03/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4343	4	4	4	350.00
03/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	266	0	0	0	350.00
03/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	595	1	1	1	0.00
03/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	121	0	0	0	350.00
03/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	199	0	0	0	1,000.00
03/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	523	1	1	1	0.00
03/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	1183	1	1	1	0.00
03/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	137	0	0	0	200.00
03/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	303	0	0	0	0.00
03/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	57	0	0	0	200.00
03/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	45	0	0	0	250.00
03/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	119	0	0	0	250.00
03/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	261	0	0	0	0.00
03/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	4	0	0	0	0.00
03/02/2026	R035 On 05-November-26			Bond Future	8.14	106.0337	106.0720	106.0337	0.00
03/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	10944	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	9774	10	10	10	0.00
03/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7230	7	7	7	0.00
03/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	4777	5	5	5	200.00
03/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	453	0	0	0	200.00
03/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	858	1	1	1	0.00
03/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	243	0	0	0	200.00
03/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	181	0	0	0	0.00
03/02/2026	R035 On 04-February-27			Bond Future	8.20	107.8629	107.9021	107.8629	0.00
03/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	5708	6	6	6	0.00
03/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	950	1	1	1	0.00
03/02/2026	R038 On 05-February-26			Bond Future	8.49	121.7353	121.8241	121.7353	3,472.00
03/02/2026	R038 On 05-February-26	11.44	Call	Bond Future	21539	21	22	21	0.00
03/02/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R038 On 07-May-26			Bond Future	8.54	118.3941	118.4845	118.3941	3,814.00
03/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	20635	21	21	21	0.00
03/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R038 On 06-August-26			Bond Future	8.59	120.5041	120.5963	120.5041	0.00
03/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	22244	22	22	22	0.00
03/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	5	0	0	0	0.00
03/02/2026	R038 On 05-November-26			Bond Future	8.64	117.0979	117.1919	117.0979	0.00
03/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	15174	15	15	15	0.00
03/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	188	0	0	0	0.00
03/02/2026	R038 On 04-February-27			Bond Future	8.70	119.1169	119.2129	119.1169	0.00
03/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	7794	8	8	8	0.00
03/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	1106	1	1	1	0.00
03/02/2026	R053 On 05-February-26			Bond Future	8.72	133.8330	134.2263	133.8330	9,607.00
03/02/2026	R053 On 05-February-26	11.49	Call	Bond Future	28893	28	29	28	0.00
03/02/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R053 On 07-May-26			Bond Future	8.76	130.3276	130.7279	130.3276	73,547.00
03/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	29953	30	30	30	0.00
03/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	1	0	0	0	0.00
03/02/2026	R053 On 06-August-26			Bond Future	8.80	132.6503	133.0579	132.6503	0.00
03/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	33952	34	34	34	0.00
03/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	6	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	R053 On 05-November-26			Bond Future	8.85	129.0752	129.4901	129.0752	0.00
03/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	24954	25	25	25	0.00
03/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	240	0	0	0	0.00
03/02/2026	R053 On 04-February-27			Bond Future	8.90	131.3009	131.7233	131.3009	0.00
03/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	14133	14	14	14	0.00
03/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1683	2	2	2	0.00
03/02/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
03/02/2026	R186 On 05-February-26	8.43	Call	Bond Future	12	0	0	0	0.00
03/02/2026	R186 On 05-February-26	8.43	Put	Bond Future	12	0	0	0	0.00
03/02/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
03/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	80	0	0	0	0.00
03/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	80	0	0	0	0.00
03/02/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
03/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	76	0	0	0	0.00
03/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	76	0	0	0	0.00
03/02/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
03/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	46	0	0	0	0.00
03/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	46	0	0	0	0.00
03/02/2026	R202 On 05-February-26			Bond Future	296.42	295.2610	296.4214	295.2610	373.00
03/02/2026	R202 On 05-February-26	277.82	Call	Bond Future	18601	17	19	17	0.00
03/02/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R202 On 07-May-26			Bond Future	301.71	300.5289	301.7097	300.5289	772.00
03/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	24160	23	24	23	0.00
03/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R202 On 06-August-26			Bond Future	301.76	300.5606	301.7631	300.5606	253.00
03/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	22903	22	23	22	0.00
03/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R202 On 05-November-26			Bond Future	307.03	305.8049	307.0293	305.8049	0.00
03/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	26569	25	27	25	0.00
03/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R202 On 04-February-27			Bond Future	306.92	305.6710	306.9172	305.6710	0.00
03/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	12187	11	12	11	0.00
03/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	R209 On 05-February-26			Bond Future	8.21	88.8847	88.9495	88.8847	29,794.00
03/02/2026	R209 On 05-February-26	10.93	Call	Bond Future	14938	15	15	15	0.00
03/02/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R209 On 07-May-26			Bond Future	8.25	87.2980	87.3639	87.2980	40,480.00
03/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15194	15	15	15	0.00
03/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R209 On 06-August-26			Bond Future	8.29	88.8538	88.9211	88.8538	3,673.00
03/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	16258	16	16	16	0.00
03/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	3	0	0	0	0.00
03/02/2026	R209 On 05-November-26			Bond Future	8.33	87.2338	87.3024	87.2338	0.00
03/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	10877	11	11	11	0.00
03/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	162	0	0	0	0.00
03/02/2026	R209 On 04-February-27			Bond Future	8.39	88.7385	88.8086	88.7385	0.00
03/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	5832	6	6	6	0.00
03/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	878	1	1	1	0.00
03/02/2026	R210 On 05-February-26			Bond Future	259.92	259.6817	259.9156	259.6817	245.00
03/02/2026	R210 On 05-February-26	253.10	Call	Bond Future	6816	7	7	7	0.00
03/02/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R210 On 07-May-26			Bond Future	261.09	260.8498	261.0878	260.8498	1,191.00
03/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5688	5	6	5	0.00
03/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R210 On 06-August-26			Bond Future	265.81	265.5625	265.8052	265.5625	0.00
03/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5965	6	6	6	0.00
03/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R210 On 05-November-26			Bond Future	266.92	266.6775	266.9244	266.6775	0.00
03/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13594	13	14	13	0.00
03/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R210 On 04-February-27			Bond Future	271.59	271.3416	271.5935	271.3416	0.00
03/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5563	5	6	5	0.00
03/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R213 On 05-February-26			Bond Future	7.41	101.4185	101.4403	101.4185	13,444.00
03/02/2026	R213 On 05-February-26	9.89	Call	Bond Future	9570	10	10	10	0.00
03/02/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R213 On 07-May-26			Bond Future	7.43	99.6533	99.6755	99.6533	69,339.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8831	9	9	9	0.00
03/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	1	0	0	0	0.00
03/02/2026	R213 On 06-August-26			Bond Future	7.44	101.4295	101.4522	101.4295	0.00
03/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8052	8	8	8	0.00
03/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	16	0	0	0	0.00
03/02/2026	R213 On 05-November-26			Bond Future	7.47	99.6277	99.6510	99.6277	0.00
03/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4660	5	5	5	0.00
03/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	199	0	0	0	0.00
03/02/2026	R213 On 04-February-27			Bond Future	7.51	101.3469	101.3708	101.3469	0.00
03/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2732	3	3	3	0.00
03/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	618	1	1	1	0.00
03/02/2026	R214 On 05-February-26			Bond Future	8.67	84.6693	84.8542	84.6693	7,014.00
03/02/2026	R214 On 05-February-26	11.26	Call	Bond Future	16079	16	16	16	0.00
03/02/2026	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R214 On 07-May-26			Bond Future	8.71	82.8630	83.0511	82.8630	39,081.00
03/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	17108	17	17	17	0.00
03/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R214 On 06-August-26			Bond Future	8.76	84.3399	84.5315	84.3399	0.00
03/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	18910	19	19	19	0.00
03/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	4	0	0	0	0.00
03/02/2026	R214 On 05-November-26			Bond Future	8.81	82.4972	82.6922	82.4972	0.00
03/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	13505	13	14	13	0.00
03/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	164	0	0	0	0.00
03/02/2026	R214 On 04-February-27			Bond Future	8.86	83.9205	84.1192	83.9205	0.00
03/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	7678	8	8	8	0.00
03/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	950	1	1	1	0.00
03/02/2026	R248 On 05-February-26			Bond Future	8.84	102.7524	103.0920	102.7524	42,365.00
03/02/2026	R248 On 05-February-26	11.46	Call	Bond Future	20784	20	21	20	0.00
03/02/2026	R248 On 05-February-26	10.00	Call	Bond Future	10208	10	10	10	0.00
03/02/2026	R248 On 05-February-26	10.48	Call	Bond Future	13934	14	14	14	0.00
03/02/2026	R248 On 05-February-26	9.50	Call	Bond Future	6036	6	6	6	0.00
03/02/2026	R248 On 05-February-26	9.65	Call	Bond Future	7320	7	7	7	12,500.00
03/02/2026	R248 On 05-February-26	8.90	Call	Bond Future	660	0	1	0	1,362.00
03/02/2026	R248 On 05-February-26	9.40	Call	Bond Future	5164	5	5	5	1,362.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	R248 On 05-February-26	9.90	Call	Bond Future	9398	9	9	9	0.00
03/02/2026	R248 On 05-February-26	9.90	Put	Bond Future	0	0	0	0	1,362.00
03/02/2026	R248 On 05-February-26	9.40	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R248 On 05-February-26	8.90	Put	Bond Future	61	0	0	0	0.00
03/02/2026	R248 On 05-February-26	9.65	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R248 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R248 On 05-February-26	9.50	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R248 On 05-February-26	10.48	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R248 On 07-May-26			Bond Future	8.88	100.1233	100.4689	100.1233	266,942.00
03/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	21989	22	22	22	0.00
03/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	1	0	0	0	0.00
03/02/2026	R248 On 06-August-26			Bond Future	8.92	101.9078	102.2598	101.9078	0.00
03/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	25415	25	25	25	0.00
03/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	4	0	0	0	0.00
03/02/2026	R248 On 05-November-26			Bond Future	8.97	99.2270	99.5852	99.2270	0.00
03/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	18548	18	19	18	0.00
03/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	187	0	0	0	0.00
03/02/2026	R248 On 04-February-27			Bond Future	9.03	100.9387	101.3034	100.9387	0.00
03/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	10380	10	10	10	0.00
03/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	1217	1	1	1	0.00
03/02/2026	R2R9 On 05-February-26			Bond Future	8.61	113.3175	113.4471	113.3175	0.00
03/02/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	100457	100	100	100	0.00
03/02/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R2R9 On 07-May-26			Bond Future	8.66	110.3334	110.4652	110.3334	0.00
03/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	99615	99	100	99	0.00
03/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R2R9 On 06-August-26			Bond Future	8.71	112.2997	112.4341	112.2997	0.00
03/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	99315	99	99	99	0.00
03/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R2R9 On 05-November-26			Bond Future	8.76	109.2563	109.3931	109.2563	0.00
03/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	98423	98	98	98	0.00
03/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R2R9 On 04-February-27			Bond Future	8.83	111.1402	111.2797	111.1402	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8341	8	8	8	0.00
03/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	514	1	1	1	0.00
03/02/2026	R4R2 On 05-February-26			Bond Future	8.74	115.1409	115.5181	115.1409	1,932.00
03/02/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	102243	102	102	102	0.00
03/02/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R4R2 On 07-May-26			Bond Future	8.79	112.0630	112.4467	112.0630	2,000.00
03/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	101358	101	101	101	0.00
03/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R4R2 On 06-August-26			Bond Future	8.84	114.0601	114.4509	114.0601	0.00
03/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	101034	101	101	101	0.00
03/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R4R2 On 05-November-26			Bond Future	8.90	110.9208	111.3186	110.9208	0.00
03/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	100096	100	100	100	0.00
03/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
03/02/2026	R4R2 On 04-February-27			Bond Future	8.96	112.8335	113.2384	112.8335	0.00
03/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	10100	10	10	10	0.00
03/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	470	1	0	1	0.00
03/02/2026	RR87 On 05-February-26			Bond Future	6.84	105.3237	105.3379	105.3237	0.00
03/02/2026	RR87 On 05-February-26	6.91	Call	Bond Future	53	0	0	0	0.00
03/02/2026	RR87 On 05-February-26	6.91	Put	Bond Future	0	0	0	0	0.00
03/02/2026	RR87 On 07-May-26			Bond Future	6.71	103.0657	103.0815	103.0657	0.00
03/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	95	0	0	0	0.00
03/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	38	0	0	0	0.00
03/02/2026	RR87 On 06-August-26			Bond Future	6.40	101.1598	101.1768	101.1598	0.00
03/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	89	0	0	0	0.00
03/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	42	0	0	0	0.00
03/02/2026	RR87 On 05-November-26			Bond Future	5.03	102.9006	102.9181	102.9006	0.00
03/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	38	0	0	0	0.00
03/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	10	0	0	0	0.00
03/02/2026	RR88 On 05-February-26			Bond Future	6.84	108.6328	108.6662	108.6328	0.00
03/02/2026	RR88 On 05-February-26	6.89	Call	Bond Future	91	0	0	0	0.00
03/02/2026	RR88 On 05-February-26	6.89	Put	Bond Future	5	0	0	0	0.00
03/02/2026	RR88 On 07-May-26			Bond Future	6.79	106.4076	106.4431	106.4076	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	225	0	0	0	0.00
03/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	156	0	0	0	0.00
03/02/2026	RR88 On 06-August-26			Bond Future	6.73	105.3894	105.4233	105.3894	0.00
03/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	309	0	0	0	0.00
03/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	232	0	0	0	0.00
03/02/2026	RR88 On 05-November-26			Bond Future	6.65	106.6259	106.6626	106.6259	0.00
03/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	318	0	0	0	0.00
03/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	253	0	0	0	0.00
03/02/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/02/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00