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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/02/2026 TO: 04/02/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	2029 On 05-February-26			Bond Future	145.85	145.8166	145.8505	145.8166	1,419.00
04/02/2026	2029 On 05-February-26	140.11	Call	Bond Future	5741	6	6	6	0.00
04/02/2026	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2029 On 07-May-26			Bond Future	147.00	146.9635	146.9979	146.9635	4,593.00
04/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5178	5	5	5	0.00
04/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2029 On 06-August-26			Bond Future	149.65	149.6190	149.6547	149.6190	0.00
04/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5555	6	6	6	0.00
04/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2029 On 05-November-26			Bond Future	150.79	150.7527	150.7902	150.7527	0.00
04/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3230	3	3	3	0.00
04/02/2026	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
04/02/2026	2029 On 04-February-27			Bond Future	153.43	153.3900	153.4293	153.3900	0.00
04/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3709	4	4	4	0.00
04/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2030 On 05-February-26			Bond Future	7.19	103.0062	102.9904	103.0062	50,973.00
04/02/2026	2030 On 05-February-26	9.49	Call	Bond Future	7612	8	8	8	0.00
04/02/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2030 On 07-May-26			Bond Future	7.20	104.8183	104.8022	104.8183	154,831.00
04/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	6875	7	7	7	0.00
04/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1770	2	2	2	1,000.00
04/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2391	2	2	2	0.00
04/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	518	1	1	1	1,000.00
04/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	104	0	0	0	0.00
04/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	55	0	0	0	1,000.00
04/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	469	0	0	0	0.00
04/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	1	0	0	0	0.00
04/02/2026	2030 On 06-August-26			Bond Future	7.20	102.6774	102.6615	102.6774	47,851.00
04/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	5980	6	6	6	0.00
04/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	721	1	1	1	1,000.00
04/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1828	2	2	2	1,000.00
04/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2742	3	3	3	0.00
04/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	158	0	0	0	1,000.00
04/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	291	0	0	0	0.00
04/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	702	1	1	1	0.00
04/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	22	0	0	0	0.00
04/02/2026	2030 On 05-November-26			Bond Future	7.21	104.4446	104.4292	104.4446	0.00
04/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3493	4	3	4	0.00
04/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	179	0	0	0	0.00
04/02/2026	2030 On 04-February-27			Bond Future	7.23	102.2404	102.2254	102.2404	0.00
04/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2064	2	2	2	0.00
04/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	503	1	1	1	0.00
04/02/2026	2031 On 05-February-26			Bond Future	113.62	113.6595	113.6192	113.6595	0.00
04/02/2026	2031 On 05-February-26	111.76	Call	Bond Future	1859	2	2	2	0.00
04/02/2026	2031 On 05-February-26	111.76	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2031 On 07-May-26			Bond Future	115.65	115.6873	115.6462	115.6873	1,580.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	1816	2	2	2	0.00
04/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	10	0	0	0	0.00
04/02/2026	2031 On 06-August-26			Bond Future	115.32	115.3629	115.3218	115.3629	1,893.00
04/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	1595	2	2	2	0.00
04/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	83	0	0	0	0.00
04/02/2026	2031 On 05-November-26			Bond Future	117.33	117.3758	117.3347	117.3758	0.00
04/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	5845	6	6	6	0.00
04/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2031 On 04-February-27			Bond Future	116.94	116.9777	116.9372	116.9777	0.00
04/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1149	1	1	1	0.00
04/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	392	0	0	0	0.00
04/02/2026	2032 On 05-February-26			Bond Future	7.63	105.9852	106.0150	105.9852	21,722.00
04/02/2026	2032 On 05-February-26	10.16	Call	Bond Future	11585	12	12	12	0.00
04/02/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2032 On 07-May-26			Bond Future	7.65	103.6913	103.7214	103.6913	167,515.00
04/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11018	11	11	11	0.00
04/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2032 On 06-August-26			Bond Future	7.68	105.5394	105.5706	105.5394	230.00
04/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10465	10	10	10	0.00
04/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	12	0	0	0	0.00
04/02/2026	2032 On 05-November-26			Bond Future	7.72	103.1988	103.2313	103.1988	0.00
04/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6320	6	6	6	0.00
04/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	199	0	0	0	0.00
04/02/2026	2032 On 04-February-27			Bond Future	7.76	104.9790	105.0128	104.9790	0.00
04/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3678	4	4	4	0.00
04/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	698	1	1	1	0.00
04/02/2026	2033 On 05-February-26			Bond Future	143.72	143.7200	143.7159	143.7200	304.00
04/02/2026	2033 On 05-February-26	132.88	Call	Bond Future	10836	11	11	11	0.00
04/02/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2033 On 07-May-26			Bond Future	144.72	144.7270	144.7228	144.7270	7,871.00
04/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	9563	10	10	10	0.00
04/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2033 On 06-August-26			Bond Future	147.34	147.3421	147.3385	147.3421	0.00
04/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	13088	13	13	13	0.00

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04/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2033 On 05-November-26			Bond Future	148.33	148.3339	148.3314	148.3339	0.00
04/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	11071	11	11	11	0.00
04/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2033 On 04-February-27			Bond Future	150.93	150.9290	150.9275	150.9290	0.00
04/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	8217	8	8	8	0.00
04/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2037 On 05-February-26			Bond Future	8.35	101.2084	101.2909	101.2084	50,750.00
04/02/2026	2037 On 05-February-26	11.20	Call	Bond Future	17877	18	18	18	0.00
04/02/2026	2037 On 05-February-26	12.27	Call	Bond Future	23470	23	23	23	0.00
04/02/2026	2037 On 05-February-26	10.90	Call	Bond Future	16209	16	16	16	1,970.00
04/02/2026	2037 On 05-February-26	11.86	Call	Bond Future	21391	21	21	21	0.00
04/02/2026	2037 On 05-February-26	11.36	Call	Bond Future	18748	19	19	19	0.00
04/02/2026	2037 On 05-February-26	10.65	Call	Bond Future	14784	15	15	15	0.00
04/02/2026	2037 On 05-February-26	12.73	Call	Bond Future	25713	26	26	26	0.00
04/02/2026	2037 On 05-February-26	11.40	Call	Bond Future	18964	19	19	19	1,030.00
04/02/2026	2037 On 05-February-26	10.10	Call	Bond Future	11530	11	12	11	0.00
04/02/2026	2037 On 05-February-26	9.65	Call	Bond Future	8741	9	9	9	0.00
04/02/2026	2037 On 05-February-26	9.65	Put	Bond Future	0	0	0	0	11,500.00
04/02/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
04/02/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
04/02/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
04/02/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2037 On 07-May-26			Bond Future	8.40	102.9888	103.0728	102.9888	190,878.00
04/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	17991	18	18	18	0.00
04/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	23525	23	24	23	0.00
04/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	15969	16	16	16	142.00
04/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	4400	4	4	4	1,500.00
04/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	7378	7	7	7	1,500.00

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04/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	10840	11	11	11	0.00
04/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	20	0	0	0	1,500.00
04/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	82	0	0	0	0.00
04/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	282	0	0	0	0.00
04/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
04/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	1	0	0	0	0.00
04/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2037 On 06-August-26			Bond Future	8.44	100.5648	100.6506	100.5648	2,639.00
04/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	19466	19	19	19	0.00
04/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	17327	17	17	17	0.00
04/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	14079	14	14	14	0.00
04/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	10238	10	10	10	2,541.00
04/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	44	0	0	0	2,541.00
04/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	140	0	0	0	0.00
04/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	9	0	0	0	2,541.00
04/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	2	0	0	0	0.00
04/02/2026	2037 On 05-November-26			Bond Future	8.49	102.2955	102.3836	102.2955	0.00
04/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	13247	13	13	13	0.00
04/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	14359	14	14	14	0.00
04/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	11134	11	11	11	0.00
04/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	6909	7	7	7	4,490.00
04/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	268	0	0	0	4,490.00
04/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	653	1	1	1	0.00
04/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	108	0	0	0	4,490.00
04/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	161	0	0	0	0.00
04/02/2026	2037 On 04-February-27			Bond Future	8.55	99.8036	99.8939	99.8036	0.00
04/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7047	7	7	7	0.00
04/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	8600	9	9	9	0.00
04/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6029	6	6	6	0.00
04/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2163	2	2	2	4,490.00
04/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	1151	1	1	1	4,490.00
04/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2876	3	3	3	0.00
04/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	696	1	1	1	4,490.00
04/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	943	1	1	1	0.00

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04/02/2026	2038 On 05-February-26			Bond Future	159.12	158.6867	159.1169	158.6867	651.00
04/02/2026	2038 On 05-February-26	143.20	Call	Bond Future	15917	15	16	15	0.00
04/02/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2038 On 07-May-26			Bond Future	161.96	161.5178	161.9556	161.5178	4,185.00
04/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	17426	17	17	17	0.00
04/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2038 On 06-August-26			Bond Future	162.69	162.2440	162.6906	162.2440	0.00
04/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	17971	18	18	18	0.00
04/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2038 On 05-November-26			Bond Future	165.53	165.0753	165.5309	165.0753	0.00
04/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	19221	19	19	19	0.00
04/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2038 On 04-February-27			Bond Future	166.20	165.7379	166.2031	165.7379	0.00
04/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	12373	12	12	12	0.00
04/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2040 On 05-February-26			Bond Future	8.66	103.0733	103.0051	103.0733	60,819.00
04/02/2026	2040 On 05-February-26	11.49	Call	Bond Future	19885	20	20	20	0.00
04/02/2026	2040 On 05-February-26	11.82	Call	Bond Future	21826	22	22	22	475.00
04/02/2026	2040 On 05-February-26	13.23	Call	Bond Future	29398	29	29	29	0.00
04/02/2026	2040 On 05-February-26	11.15	Call	Bond Future	17811	18	18	18	0.00
04/02/2026	2040 On 05-February-26	10.35	Call	Bond Future	12621	13	13	13	0.00
04/02/2026	2040 On 05-February-26	10.75	Call	Bond Future	15273	15	15	15	0.00
04/02/2026	2040 On 05-February-26	9.20	Call	Bond Future	4317	4	4	4	14,000.00
04/02/2026	2040 On 05-February-26	9.05	Call	Bond Future	3154	3	3	3	13,500.00
04/02/2026	2040 On 05-February-26	9.40	Call	Bond Future	5838	6	6	6	0.00
04/02/2026	2040 On 05-February-26	9.80	Call	Bond Future	8781	9	9	9	14,000.00
04/02/2026	2040 On 05-February-26	10.24	Call	Bond Future	11872	12	12	12	0.00
04/02/2026	2040 On 05-February-26	10.24	Put	Bond Future	0	0	0	0	14,000.00
04/02/2026	2040 On 05-February-26	9.80	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2040 On 05-February-26	9.40	Put	Bond Future	0	0	0	0	13,500.00
04/02/2026	2040 On 05-February-26	9.05	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2040 On 05-February-26	9.20	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	7,500.00
04/02/2026	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
04/02/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
04/02/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2040 On 07-May-26			Bond Future	8.71	104.8866	104.8171	104.8866	58,138.00
04/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	20391	20	20	20	0.00
04/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	25196	25	25	25	0.00
04/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	22455	23	22	23	0.00
04/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	17084	17	17	17	0.00
04/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	23513	24	24	24	0.00
04/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	20683	21	21	21	0.00
04/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	14431	15	14	15	1,460.00
04/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1114	1	1	1	27,500.00
04/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	1565	2	2	2	0.00
04/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
04/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	9	0	0	0	0.00
04/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
04/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	2	0	0	0	0.00
04/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2040 On 06-August-26			Bond Future	8.76	102.2458	102.1756	102.2458	41,462.00
04/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	22744	23	23	23	0.00
04/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	2	0	0	0	0.00
04/02/2026	2040 On 05-November-26			Bond Future	8.81	104.0053	103.9347	104.0053	0.00
04/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	15771	16	16	16	0.00
04/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	16996	17	17	17	0.00
04/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	13464	14	13	14	0.00
04/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	8785	9	9	9	2,300.00
04/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	303	0	0	0	2,300.00
04/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	691	1	1	1	0.00
04/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	109	0	0	0	2,300.00
04/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	162	0	0	0	0.00
04/02/2026	2040 On 04-February-27			Bond Future	8.87	101.2924	101.2212	101.2924	0.00
04/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	8754	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
04/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	10163	10	10	10	0.00
04/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	7250	7	7	7	0.00
04/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	2663	3	3	3	2,300.00
04/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	1354	1	1	1	2,300.00
04/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	3345	3	3	3	0.00
04/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	832	1	1	1	2,300.00
04/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	1049	1	1	1	0.00
04/02/2026	2043 On 05-February-26			Bond Future	123.13	123.1699	123.1276	123.1699	0.00
04/02/2026	2043 On 05-February-26	109.66	Call	Bond Future	13468	14	13	14	0.00
04/02/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2043 On 07-May-26			Bond Future	125.32	125.3673	125.3243	125.3673	0.00
04/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	13624	14	14	14	0.00
04/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2043 On 06-August-26			Bond Future	124.74	124.7881	124.7450	124.7881	3,116.00
04/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	13865	14	14	14	0.00
04/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2043 On 05-November-26			Bond Future	126.92	126.9653	126.9224	126.9653	0.00
04/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	14083	14	14	14	0.00
04/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	1	0	0	0	0.00
04/02/2026	2043 On 04-February-27			Bond Future	126.26	126.2986	126.2563	126.2986	0.00
04/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	8750	9	9	9	0.00
04/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	123	0	0	0	0.00
04/02/2026	2044 On 05-February-26			Bond Future	8.87	99.2368	99.2075	99.2368	43,548.00
04/02/2026	2044 On 05-February-26	11.56	Call	Bond Future	20055	20	20	20	0.00
04/02/2026	2044 On 05-February-26	11.50	Call	Bond Future	19680	20	20	20	0.00
04/02/2026	2044 On 05-February-26	11.45	Call	Bond Future	19365	19	19	19	0.00
04/02/2026	2044 On 05-February-26	11.25	Call	Bond Future	18086	18	18	18	0.00
04/02/2026	2044 On 05-February-26	10.90	Call	Bond Future	15768	16	16	16	9,000.00
04/02/2026	2044 On 05-February-26	10.07	Call	Bond Future	9837	10	10	10	9,000.00
04/02/2026	2044 On 05-February-26	10.00	Call	Bond Future	9307	9	9	9	0.00
04/02/2026	2044 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2044 On 05-February-26	10.07	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
04/02/2026	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
04/02/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
04/02/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2044 On 07-May-26			Bond Future	8.92	100.9826	100.9527	100.9826	110,095.00
04/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	21001	21	21	21	0.00
04/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	8911	9	9	9	0.00
04/02/2026	2044 On 07-May-26		Call	Bond Future	2417.71	2.4455	2.4177	2.4455	0.00
04/02/2026	2044 On 07-May-26		Put	Bond Future	1465.04	1.4629	1.4650	1.4629	0.00
04/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	91	0	0	0	15,000.00
04/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2044 On 06-August-26			Bond Future	8.97	98.3976	98.3675	98.3976	7,681.00
04/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	24041	24	24	24	0.00
04/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	3	0	0	0	0.00
04/02/2026	2044 On 05-November-26			Bond Future	9.02	100.0909	100.0611	100.0909	0.00
04/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	17262	17	17	17	0.00
04/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	174	0	0	0	0.00
04/02/2026	2044 On 04-February-27			Bond Future	9.08	97.4356	97.4059	97.4356	0.00
04/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	9759	10	10	10	0.00
04/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	1122	1	1	1	0.00
04/02/2026	2046 On 05-February-26			Bond Future	143.34	142.3373	143.3441	142.3373	4,439.00
04/02/2026	2046 On 05-February-26	121.65	Call	Bond Future	21694	21	22	21	0.00
04/02/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2046 On 07-May-26			Bond Future	143.62	142.5910	143.6159	142.5910	18,062.00
04/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	18666	18	19	18	0.00
04/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2046 On 06-August-26			Bond Future	146.21	145.1673	146.2114	145.1673	0.00
04/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	23831	23	24	23	0.00
04/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2046 On 05-November-26			Bond Future	146.44	145.3788	146.4424	145.3788	0.00
04/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	20962	20	21	20	0.00
04/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2046 On 04-February-27			Bond Future	149.00	147.9216	149.0048	147.9216	0.00
04/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	17915	17	18	17	0.00
04/02/2026	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
04/02/2026	2050 On 05-February-26			Bond Future	145.18	144.2384	145.1796	144.2384	2,558.00
04/02/2026	2050 On 05-February-26	122.82	Call	Bond Future	22360	21	22	21	0.00
04/02/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2050 On 07-May-26			Bond Future	147.77	146.8116	147.7697	146.8116	16,475.00
04/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	23700	23	24	23	0.00
04/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2050 On 06-August-26			Bond Future	148.00	147.0226	147.9987	147.0226	0.00
04/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	24729	24	25	24	0.00
04/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2050 On 05-November-26			Bond Future	150.58	149.5882	150.5825	149.5882	0.00
04/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	26743	26	27	26	0.00
04/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
04/02/2026	2050 On 04-February-27			Bond Future	150.74	149.7258	150.7389	149.7258	0.00
04/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	18349	17	18	17	0.00
04/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
04/02/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	AL37 On 05-February-26			Index Future	1275.50	1275.3850	1275.4960	1275.3850	0.00
04/02/2026	AL37 On 07-May-26			Index Future	1297.93	1297.8210	1297.9340	1297.8210	0.00
04/02/2026	AL37 On 06-August-26			Index Future	1320.83	1320.7110	1320.8280	1320.7110	0.00
04/02/2026	AL37 On 05-November-26			Index Future	1343.85	1343.7230	1343.8450	1343.7230	0.00
04/02/2026	AL37 On 04-February-27			Index Future	1367.07	1366.9460	1367.0720	1366.9460	0.00
04/02/2026	AL7T On 05-February-26			Index Future	1659.25	1658.8390	1659.2500	1658.8390	0.00
04/02/2026	AL7T On 07-May-26			Index Future	1688.44	1688.0210	1688.4390	1688.0210	0.00
04/02/2026	AL7T On 06-August-26			Index Future	1718.22	1717.7930	1718.2210	1717.7930	0.00
04/02/2026	AL7T On 05-November-26			Index Future	1748.16	1747.7230	1748.1630	1747.7230	0.00
04/02/2026	AL7T On 04-February-27			Index Future	1778.38	1777.9280	1778.3790	1777.9280	0.00
04/02/2026	ALBI On 05-February-26			Index Future	1401.32	1401.4820	1401.3230	1401.4820	0.00
04/02/2026	ALBI On 07-May-26			Index Future	1425.97	1426.1360	1425.9740	1426.1360	75.00
04/02/2026	ALBI On 06-August-26			Index Future	1451.13	1451.2900	1451.1270	1451.2900	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
04/02/2026	ALBI On 05-November-26			Index Future	1476.41	1476.5760	1476.4140	1476.5760	0.00
04/02/2026	ALBI On 04-February-27			Index Future	1501.93	1502.0950	1501.9330	1502.0950	0.00
04/02/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/02/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
04/02/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/02/2026	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
04/02/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	ES33 On 05-February-26			Bond Future	8.51	97.4758	97.5135	97.4758	0.00
04/02/2026	ES33 On 05-February-26	11.49	Call	Bond Future	14318	14	14	14	0.00
04/02/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
04/02/2026	ES33 On 07-May-26			Bond Future	8.56	95.4222	95.4605	95.4222	0.00
04/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14580	15	15	15	0.00
04/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
04/02/2026	ES33 On 06-August-26			Bond Future	8.62	97.1462	97.1857	97.1462	0.00
04/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15317	15	15	15	0.00
04/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
04/02/2026	ES33 On 05-November-26			Bond Future	8.69	95.0499	95.0908	95.0499	0.00
04/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9762	10	10	10	0.00
04/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
04/02/2026	ES33 On 04-February-27			Bond Future	8.77	96.7110	96.7533	96.7110	0.00
04/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4257	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
04/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
04/02/2026	ES42 On 05-February-26			Bond Future	9.08	97.6877	97.6217	97.6877	0.00
04/02/2026	ES42 On 05-February-26	11.85	Call	Bond Future	19022	19	19	19	0.00
04/02/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
04/02/2026	ES42 On 07-May-26			Bond Future	9.14	95.1664	95.0991	95.1664	0.00
04/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	20458	21	20	21	0.00
04/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
04/02/2026	ES42 On 06-August-26			Bond Future	9.19	96.8855	96.8175	96.8855	0.00
04/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	22343	22	22	22	0.00
04/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
04/02/2026	ES42 On 05-November-26			Bond Future	9.25	94.3124	94.2439	94.3124	0.00
04/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	16279	16	16	16	0.00
04/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
04/02/2026	ES42 On 04-February-27			Bond Future	9.32	95.9594	95.8905	95.9594	0.00
04/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	7031	7	7	7	0.00
04/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
04/02/2026	GOVI On 05-February-26			GOVI	1375.22	1375.4230	1375.2170	1375.4230	7.00
04/02/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2252170	225	225	225	0.00
04/02/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
04/02/2026	GOVI On 07-May-26			GOVI	1399.41	1399.6190	1399.4090	1399.6190	642.00
04/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2224090	223	222	223	0.00
04/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
04/02/2026	GOVI On 06-August-26			GOVI	1424.09	1424.3050	1424.0930	1424.3050	0.00
04/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2350930	235	235	235	0.00
04/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
04/02/2026	GOVI On 05-November-26			GOVI	1448.91	1449.1220	1448.9100	1449.1220	0.00
04/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1719100	172	172	172	0.00
04/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
04/02/2026	GOVI On 04-February-27			GOVI	1473.95	1474.1660	1473.9530	1474.1660	0.00
04/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1049530	105	105	105	0.00
04/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
04/02/2026	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
04/02/2026	I258 On 05-February-26			Bond Future	130.42	130.4652	130.4198	130.4652	0.00
04/02/2026	I258 On 05-February-26	111.65	Call	Bond Future	18770	19	19	19	0.00
04/02/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
04/02/2026	I258 On 07-May-26			Bond Future	132.75	132.7928	132.7465	132.7928	0.00
04/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	19016	19	19	19	0.00
04/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
04/02/2026	I258 On 06-August-26			Bond Future	132.30	132.3478	132.3016	132.3478	0.00
04/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	19352	19	19	19	0.00
04/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
04/02/2026	I258 On 05-November-26			Bond Future	134.61	134.6569	134.6108	134.6569	0.00
04/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	19666	20	20	20	0.00
04/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	5	0	0	0	0.00
04/02/2026	I258 On 04-February-27			Bond Future	134.08	134.1248	134.0794	134.1248	0.00
04/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	15301	15	15	15	0.00
04/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	122	0	0	0	0.00
04/02/2026	IGOV On 05-February-26			Index Future	439.02	437.6580	439.0200	437.6580	5.00
04/02/2026	IGOV On 07-May-26			Index Future	446.85	445.4660	446.8520	445.4660	245.00
04/02/2026	IGOV On 06-August-26			Index Future	454.84	453.4300	454.8420	453.4300	0.00
04/02/2026	IGOV On 05-November-26			Index Future	462.87	461.4360	462.8740	461.4360	0.00
04/02/2026	IGOV On 04-February-27			Index Future	470.98	469.5140	470.9780	469.5140	0.00
04/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/02/2026	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
04/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
04/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
04/02/2026	R033 On 05-February-26			Bond Future	7.74	115.8111	115.8760	115.8111	4,347.00
04/02/2026	R033 On 05-February-26	10.49	Call	Bond Future	14666	15	15	15	0.00
04/02/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R033 On 07-May-26			Bond Future	7.77	112.8070	112.8728	112.8070	9,464.00
04/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	13594	14	14	14	0.00
04/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	10	0	0	0	0.00
04/02/2026	R033 On 06-August-26			Bond Future	7.80	114.8175	114.8851	114.8175	223.00
04/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12578	13	13	13	0.00
04/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	147	0	0	0	0.00
04/02/2026	R033 On 05-November-26			Bond Future	7.84	111.7547	111.8243	111.7547	0.00
04/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8276	8	8	8	0.00
04/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	728	1	1	1	0.00
04/02/2026	R033 On 04-February-27			Bond Future	7.88	113.6820	113.7536	113.6820	0.00
04/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5599	6	6	6	0.00
04/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1776	2	2	2	0.00
04/02/2026	R035 On 05-February-26			Bond Future	8.03	109.3714	109.3476	109.3714	11,373.00
04/02/2026	R035 On 05-February-26	10.79	Call	Bond Future	16253	16	16	16	0.00
04/02/2026	R035 On 05-February-26	9.25	Call	Bond Future	7626	8	8	8	0.00
04/02/2026	R035 On 05-February-26	10.44	Call	Bond Future	14384	14	14	14	0.00
04/02/2026	R035 On 05-February-26	10.94	Call	Bond Future	17039	17	17	17	0.00
04/02/2026	R035 On 05-February-26	12.44	Call	Bond Future	24407	24	24	24	0.00
04/02/2026	R035 On 05-February-26	10.17	Call	Bond Future	12906	13	13	13	250.00
04/02/2026	R035 On 05-February-26	10.67	Call	Bond Future	15618	16	16	16	0.00
04/02/2026	R035 On 05-February-26	11.00	Call	Bond Future	17350	17	17	17	0.00
04/02/2026	R035 On 05-February-26	11.17	Call	Bond Future	18225	18	18	18	0.00
04/02/2026	R035 On 05-February-26	8.45	Call	Bond Future	2708	3	3	3	0.00
04/02/2026	R035 On 05-February-26	8.85	Call	Bond Future	5207	5	5	5	0.00
04/02/2026	R035 On 05-February-26	8.64	Call	Bond Future	3905	4	4	4	350.00
04/02/2026	R035 On 05-February-26	9.64	Call	Bond Future	9912	10	10	10	0.00
04/02/2026	R035 On 05-February-26	9.14	Call	Bond Future	6968	7	7	7	0.00
04/02/2026	R035 On 05-February-26	9.14	Put	Bond Future	0	0	0	0	350.00
04/02/2026	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
04/02/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
04/02/2026	R035 On 05-February-26	8.45	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
04/02/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
04/02/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R035 On 05-February-26	9.25	Put	Bond Future	0	0	0	0	16,000.00
04/02/2026	R035 On 05-February-26	8.85	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R035 On 07-May-26			Bond Future	8.07	106.7953	106.7710	106.7953	106,103.00
04/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16111	16	16	16	0.00
04/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12401	12	12	12	0.00
04/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	9636	10	10	10	200.00
04/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15332	15	15	15	0.00
04/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	12673	13	13	13	0.00
04/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	9524	10	10	10	250.00
04/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	9917	10	10	10	350.00
04/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	14966	15	15	15	0.00
04/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12293	12	12	12	0.00
04/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15071	15	15	15	0.00
04/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3363	3	3	3	0.00
04/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	4684	5	5	5	1,000.00
04/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7022	7	7	7	0.00
04/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2048	2	2	2	1,000.00
04/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	164	0	0	0	0.00
04/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	55	0	0	0	1,000.00
04/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	620	1	1	1	0.00
04/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	312	0	0	0	16,000.00
04/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
04/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	4	0	0	0	250.00
04/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	18	0	0	0	0.00
04/02/2026	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
04/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	3	0	0	0	350.00
04/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	15	0	0	0	0.00
04/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
04/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	4	0	0	0	200.00
04/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	17	0	0	0	0.00
04/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R035 On 06-August-26			Bond Future	8.10	108.6990	108.6748	108.6990	156.00
04/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	16598	17	17	17	0.00
04/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	9656	10	10	10	0.00
04/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12300	12	12	12	0.00
04/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	6977	7	7	7	250.00
04/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6499	7	6	7	200.00
04/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	11830	12	12	12	0.00
04/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9174	9	9	9	0.00
04/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2359	2	2	2	1,000.00
04/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	4725	5	5	5	1,000.00
04/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	7886	8	8	8	0.00
04/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	9603	10	10	10	0.00
04/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	6924	7	7	7	0.00
04/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4320	4	4	4	350.00
04/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	266	0	0	0	350.00
04/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	597	1	1	1	0.00
04/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	120	0	0	0	350.00
04/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	199	0	0	0	1,000.00
04/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	524	1	1	1	0.00
04/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	1188	1	1	1	0.00
04/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	136	0	0	0	200.00
04/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	303	0	0	0	0.00
04/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	57	0	0	0	200.00
04/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	45	0	0	0	250.00
04/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	119	0	0	0	250.00
04/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	261	0	0	0	0.00
04/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	4	0	0	0	0.00
04/02/2026	R035 On 05-November-26			Bond Future	8.15	106.0720	106.0481	106.0720	0.00
04/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	10920	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
04/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	9750	10	10	10	0.00
04/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7206	7	7	7	0.00
04/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	4756	5	5	5	200.00
04/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	453	0	0	0	200.00
04/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	861	1	1	1	0.00
04/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	243	0	0	0	200.00
04/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	181	0	0	0	0.00
04/02/2026	R035 On 04-February-27			Bond Future	8.20	107.9021	107.8787	107.9021	0.00
04/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	5687	6	6	6	0.00
04/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	953	1	1	1	0.00
04/02/2026	R038 On 05-February-26			Bond Future	8.47	121.8241	121.9644	121.8241	3,472.00
04/02/2026	R038 On 05-February-26	11.44	Call	Bond Future	21679	22	22	22	0.00
04/02/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R038 On 07-May-26			Bond Future	8.52	118.4845	118.6272	118.4845	3,814.00
04/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	20778	21	21	21	0.00
04/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R038 On 06-August-26			Bond Future	8.57	120.5963	120.7420	120.5963	0.00
04/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	22389	22	22	22	0.00
04/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	4	0	0	0	0.00
04/02/2026	R038 On 05-November-26			Bond Future	8.62	117.1919	117.3410	117.1919	0.00
04/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	15315	15	15	15	0.00
04/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	180	0	0	0	0.00
04/02/2026	R038 On 04-February-27			Bond Future	8.68	119.2129	119.3655	119.2129	0.00
04/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	7911	8	8	8	0.00
04/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	1071	1	1	1	0.00
04/02/2026	R053 On 05-February-26			Bond Future	8.73	134.2263	134.1151	134.2263	9,607.00
04/02/2026	R053 On 05-February-26	11.49	Call	Bond Future	28781	29	29	29	0.00
04/02/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R053 On 07-May-26			Bond Future	8.77	130.7279	130.6147	130.7279	73,547.00
04/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	29840	30	30	30	0.00
04/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R053 On 06-August-26			Bond Future	8.81	133.0579	132.9432	133.0579	0.00
04/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	33838	34	34	34	0.00
04/02/2026	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
04/02/2026	R053 On 05-November-26			Bond Future	8.86	129.4901	129.3744	129.4901	0.00
04/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	24840	25	25	25	0.00
04/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	242	0	0	0	0.00
04/02/2026	R053 On 04-February-27			Bond Future	8.90	131.7233	131.6066	131.7233	0.00
04/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	14032	14	14	14	0.00
04/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1699	2	2	2	0.00
04/02/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
04/02/2026	R186 On 05-February-26	8.43	Call	Bond Future	8	0	0	0	0.00
04/02/2026	R186 On 05-February-26	8.43	Put	Bond Future	8	0	0	0	0.00
04/02/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
04/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	79	0	0	0	0.00
04/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	79	0	0	0	0.00
04/02/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
04/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	76	0	0	0	0.00
04/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	76	0	0	0	0.00
04/02/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
04/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	46	0	0	0	0.00
04/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	46	0	0	0	0.00
04/02/2026	R202 On 05-February-26			Bond Future	296.92	296.4214	296.9158	296.4214	373.00
04/02/2026	R202 On 05-February-26	277.82	Call	Bond Future	19096	19	19	19	0.00
04/02/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R202 On 07-May-26			Bond Future	302.21	301.7097	302.2132	301.7097	772.00
04/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	24663	24	25	24	0.00
04/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R202 On 06-August-26			Bond Future	302.28	301.7631	302.2773	301.7631	253.00
04/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	23417	23	23	23	0.00
04/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R202 On 05-November-26			Bond Future	307.55	307.0293	307.5544	307.0293	0.00
04/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	27094	27	27	27	0.00
04/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R202 On 04-February-27			Bond Future	307.45	306.9172	307.4547	306.9172	0.00
04/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	12725	12	13	12	0.00
04/02/2026	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
04/02/2026	R209 On 05-February-26			Bond Future	8.21	88.9495	88.9889	88.9495	29,794.00
04/02/2026	R209 On 05-February-26	10.93	Call	Bond Future	14977	15	15	15	0.00
04/02/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R209 On 07-May-26			Bond Future	8.24	87.3639	87.4039	87.3639	41,701.00
04/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15234	15	15	15	0.00
04/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R209 On 06-August-26			Bond Future	8.28	88.9211	88.9622	88.9211	3,673.00
04/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	16299	16	16	16	0.00
04/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	3	0	0	0	0.00
04/02/2026	R209 On 05-November-26			Bond Future	8.33	87.3024	87.3449	87.3024	0.00
04/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	10916	11	11	11	0.00
04/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	158	0	0	0	0.00
04/02/2026	R209 On 04-February-27			Bond Future	8.38	88.8086	88.8525	88.8086	0.00
04/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	5864	6	6	6	0.00
04/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	866	1	1	1	0.00
04/02/2026	R210 On 05-February-26			Bond Future	259.71	259.9156	259.7150	259.9156	245.00
04/02/2026	R210 On 05-February-26	253.10	Call	Bond Future	6615	7	7	7	0.00
04/02/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R210 On 07-May-26			Bond Future	260.88	261.0878	260.8834	261.0878	1,191.00
04/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5483	6	5	6	0.00
04/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R210 On 06-August-26			Bond Future	265.60	265.8052	265.5984	265.8052	0.00
04/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5758	6	6	6	0.00
04/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R210 On 05-November-26			Bond Future	266.72	266.9244	266.7163	266.9244	0.00
04/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13386	14	13	14	0.00
04/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R210 On 04-February-27			Bond Future	271.38	271.5935	271.3836	271.5935	0.00
04/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5354	6	5	6	0.00
04/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R213 On 05-February-26			Bond Future	7.41	101.4403	101.4643	101.4403	13,444.00
04/02/2026	R213 On 05-February-26	9.89	Call	Bond Future	9594	10	10	10	0.00
04/02/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R213 On 07-May-26			Bond Future	7.42	99.6755	99.6998	99.6755	69,337.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8856	9	9	9	0.00
04/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	1	0	0	0	0.00
04/02/2026	R213 On 06-August-26			Bond Future	7.44	101.4522	101.4774	101.4522	0.00
04/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8077	8	8	8	0.00
04/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	15	0	0	0	0.00
04/02/2026	R213 On 05-November-26			Bond Future	7.46	99.6510	99.6774	99.6510	0.00
04/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4683	5	5	5	0.00
04/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	195	0	0	0	0.00
04/02/2026	R213 On 04-February-27			Bond Future	7.50	101.3708	101.3984	101.3708	0.00
04/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2751	3	3	3	0.00
04/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	609	1	1	1	0.00
04/02/2026	R214 On 05-February-26			Bond Future	8.68	84.8542	84.7931	84.8542	7,014.00
04/02/2026	R214 On 05-February-26	11.26	Call	Bond Future	16018	16	16	16	0.00
04/02/2026	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R214 On 07-May-26			Bond Future	8.72	83.0511	82.9889	83.0511	39,563.00
04/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	17046	17	17	17	0.00
04/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R214 On 06-August-26			Bond Future	8.77	84.5315	84.4686	84.5315	0.00
04/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	18847	19	19	19	0.00
04/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	4	0	0	0	0.00
04/02/2026	R214 On 05-November-26			Bond Future	8.82	82.6922	82.6289	82.6922	0.00
04/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	13443	14	13	14	0.00
04/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	165	0	0	0	0.00
04/02/2026	R214 On 04-February-27			Bond Future	8.87	84.1192	84.0553	84.1192	0.00
04/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	7623	8	8	8	0.00
04/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	959	1	1	1	0.00
04/02/2026	R248 On 05-February-26			Bond Future	8.84	103.0920	103.0594	103.0920	42,365.00
04/02/2026	R248 On 05-February-26	11.46	Call	Bond Future	20752	21	21	21	0.00
04/02/2026	R248 On 05-February-26	10.00	Call	Bond Future	10175	10	10	10	0.00
04/02/2026	R248 On 05-February-26	10.48	Call	Bond Future	13901	14	14	14	0.00
04/02/2026	R248 On 05-February-26	9.50	Call	Bond Future	6003	6	6	6	0.00
04/02/2026	R248 On 05-February-26	9.65	Call	Bond Future	7288	7	7	7	12,500.00
04/02/2026	R248 On 05-February-26	8.90	Call	Bond Future	589	1	1	1	0.00
04/02/2026	R248 On 05-February-26	9.40	Call	Bond Future	5131	5	5	5	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
04/02/2026	R248 On 05-February-26	9.90	Call	Bond Future	9366	9	9	9	0.00
04/02/2026	R248 On 05-February-26	9.90	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R248 On 05-February-26	9.40	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R248 On 05-February-26	8.90	Put	Bond Future	23	0	0	0	0.00
04/02/2026	R248 On 05-February-26	9.65	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R248 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R248 On 05-February-26	9.50	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R248 On 05-February-26	10.48	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R248 On 07-May-26			Bond Future	8.88	100.4689	100.4356	100.4689	267,140.00
04/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	21956	22	22	22	0.00
04/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	83	0	0	0	1,620.00
04/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	878	1	1	1	1,620.00
04/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	3584	4	4	4	0.00
04/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	3655	4	4	4	0.00
04/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	819	1	1	1	1,620.00
04/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	839	1	1	1	0.00
04/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	2641	3	3	3	0.00
04/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	5862	6	6	6	0.00
04/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R248 On 06-August-26			Bond Future	8.93	102.2598	102.2264	102.2598	0.00
04/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	25381	25	25	25	0.00
04/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	4	0	0	0	0.00
04/02/2026	R248 On 05-November-26			Bond Future	8.98	99.5852	99.5519	99.5852	0.00
04/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	18514	19	19	19	0.00
04/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	187	0	0	0	0.00
04/02/2026	R248 On 04-February-27			Bond Future	9.03	101.3034	101.2703	101.3034	0.00
04/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	10349	10	10	10	0.00
04/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	1219	1	1	1	0.00
04/02/2026	R2R9 On 05-February-26			Bond Future	8.60	113.4471	113.5445	113.4471	0.00
04/02/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	100554	100	101	100	0.00
04/02/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R2R9 On 07-May-26			Bond Future	8.64	110.4652	110.5643	110.4652	0.00
04/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	99715	100	100	100	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
04/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R2R9 On 06-August-26			Bond Future	8.70	112.4341	112.5354	112.4341	0.00
04/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	99416	99	99	99	0.00
04/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R2R9 On 05-November-26			Bond Future	8.75	109.3931	109.4970	109.3931	0.00
04/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	98527	98	99	98	0.00
04/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R2R9 On 04-February-27			Bond Future	8.81	111.2797	111.3862	111.2797	0.00
04/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8431	8	8	8	0.00
04/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	498	1	0	1	0.00
04/02/2026	R4R2 On 05-February-26			Bond Future	8.76	115.5181	115.3943	115.5181	1,932.00
04/02/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	102119	102	102	102	0.00
04/02/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R4R2 On 07-May-26			Bond Future	8.80	112.4467	112.3206	112.4467	2,000.00
04/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	101232	101	101	101	0.00
04/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R4R2 On 06-August-26			Bond Future	8.86	114.4509	114.3230	114.4509	0.00
04/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	100906	101	101	101	0.00
04/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R4R2 On 05-November-26			Bond Future	8.91	111.3186	111.1894	111.3186	0.00
04/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	99967	100	100	100	0.00
04/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
04/02/2026	R4R2 On 04-February-27			Bond Future	8.97	113.2384	113.1078	113.2384	0.00
04/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9982	10	10	10	0.00
04/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	482	0	0	0	0.00
04/02/2026	RR87 On 05-February-26			Bond Future	6.85	105.3379	105.3291	105.3379	0.00
04/02/2026	RR87 On 05-February-26	6.91	Call	Bond Future	44	0	0	0	0.00
04/02/2026	RR87 On 05-February-26	6.91	Put	Bond Future	0	0	0	0	0.00
04/02/2026	RR87 On 07-May-26			Bond Future	6.73	103.0815	103.0716	103.0815	0.00
04/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	88	0	0	0	0.00
04/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	41	0	0	0	0.00
04/02/2026	RR87 On 06-August-26			Bond Future	6.43	101.1768	101.1666	101.1768	0.00
04/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	83	0	0	0	0.00
04/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	46	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
04/02/2026	RR87 On 05-November-26			Bond Future	5.12	102.9181	102.9085	102.9181	0.00
04/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	31	0	0	0	0.00
04/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	14	0	0	0	0.00
04/02/2026	RR88 On 05-February-26			Bond Future	6.85	108.6662	108.6479	108.6662	0.00
04/02/2026	RR88 On 05-February-26	6.89	Call	Bond Future	70	0	0	0	0.00
04/02/2026	RR88 On 05-February-26	6.89	Put	Bond Future	3	0	0	0	0.00
04/02/2026	RR88 On 07-May-26			Bond Future	6.81	106.4431	106.4235	106.4431	0.00
04/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	213	0	0	0	0.00
04/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	164	0	0	0	0.00
04/02/2026	RR88 On 06-August-26			Bond Future	6.74	105.4233	105.4052	105.4233	0.00
04/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	298	0	0	0	0.00
04/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	240	0	0	0	0.00
04/02/2026	RR88 On 05-November-26			Bond Future	6.67	106.6626	106.6438	106.6626	0.00
04/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	308	0	0	0	0.00
04/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	261	0	0	0	0.00
04/02/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/02/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00