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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/08/2026 TO: 03/08/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	2029 On 06-August-26			Bond Future	152.36	152.3654	152.3629	152.3654	3,926.00
03/08/2026	2029 On 06-August-26	144.10	Call	Bond Future	8263	8	8	8	0.00
03/08/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2029 On 05-November-26			Bond Future	153.65	153.6495	153.6466	153.6495	13,122.00
03/08/2026	2029 On 05-November-26	147.56	Call	Bond Future	6087	6	6	6	0.00
03/08/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2029 On 04-February-27			Bond Future	156.55	156.5496	156.5466	156.5496	0.00
03/08/2026	2029 On 04-February-27	149.72	Call	Bond Future	6827	7	7	7	0.00
03/08/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2029 On 06-May-27			Bond Future	158.11	158.1089	158.1057	158.1089	0.00
03/08/2026	2029 On 06-May-27	153.32	Call	Bond Future	4786	5	5	5	0.00
03/08/2026	2029 On 06-May-27	153.32	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
03/08/2026	2029 On 05-August-27			Bond Future	161.16	161.1633	161.1604	161.1633	0.00
03/08/2026	2029 On 05-August-27	156.72	Call	Bond Future	4440	4	4	4	0.00
03/08/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2030 On 06-August-26			Bond Future	7.80	100.4834	100.8611	100.4834	23,558.00
03/08/2026	2030 On 06-August-26	9.22	Call	Bond Future	4157	4	4	4	0.00
03/08/2026	2030 On 06-August-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
03/08/2026	2030 On 06-August-26	7.71	Call	Bond Future	50	0	0	0	1,000.00
03/08/2026	2030 On 06-August-26	8.06	Call	Bond Future	787	0	1	0	0.00
03/08/2026	2030 On 06-August-26	8.06	Put	Bond Future	3	0	0	0	1,000.00
03/08/2026	2030 On 06-August-26	7.71	Put	Bond Future	313	1	0	1	0.00
03/08/2026	2030 On 06-August-26	7.21	Put	Bond Future	1782	2	2	2	0.00
03/08/2026	2030 On 06-August-26	9.22	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2030 On 05-November-26			Bond Future	7.83	102.3009	102.6852	102.3009	151,830.00
03/08/2026	2030 On 05-November-26	8.39	Call	Bond Future	1879	2	2	2	0.00
03/08/2026	2030 On 05-November-26	8.39	Put	Bond Future	309	0	0	0	0.00
03/08/2026	2030 On 04-February-27			Bond Future	7.85	100.1999	100.5914	100.1999	22,723.00
03/08/2026	2030 On 04-February-27	7.82	Call	Bond Future	925	1	1	1	0.00
03/08/2026	2030 On 04-February-27	7.82	Put	Bond Future	999	1	1	1	0.00
03/08/2026	2030 On 06-May-27			Bond Future	7.85	102.1628	102.5617	102.1628	0.00
03/08/2026	2030 On 06-May-27	7.27	Call	Bond Future	490	0	0	0	0.00
03/08/2026	2030 On 06-May-27	7.27	Put	Bond Future	1895	2	2	2	0.00
03/08/2026	2030 On 05-August-27			Bond Future	7.88	100.1035	100.5102	100.1035	0.00
03/08/2026	2030 On 05-August-27	8.11	Call	Bond Future	1449	1	1	1	0.00
03/08/2026	2030 On 05-August-27	8.11	Put	Bond Future	932	1	1	1	0.00
03/08/2026	2031 On 06-August-26			Bond Future	117.36	117.3503	117.3640	117.3503	4,380.00
03/08/2026	2031 On 06-August-26	113.81	Call	Bond Future	3554	4	4	4	0.00
03/08/2026	2031 On 06-August-26	113.81	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2031 On 05-November-26			Bond Future	119.52	119.5017	119.5154	119.5017	16,323.00
03/08/2026	2031 On 05-November-26	111.49	Call	Bond Future	8025	8	8	8	0.00
03/08/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2031 On 04-February-27			Bond Future	119.26	119.2461	119.2603	119.2461	0.00
03/08/2026	2031 On 04-February-27	116.18	Call	Bond Future	3138	3	3	3	0.00
03/08/2026	2031 On 04-February-27	116.18	Put	Bond Future	58	0	0	0	0.00
03/08/2026	2031 On 06-May-27			Bond Future	121.62	121.6087	121.6229	121.6087	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
03/08/2026	2031 On 06-May-27	116.87	Call	Bond Future	4767	5	5	5	0.00
03/08/2026	2031 On 06-May-27	116.87	Put	Bond Future	14	0	0	0	0.00
03/08/2026	2031 On 05-August-27			Bond Future	121.40	121.3882	121.4033	121.3882	0.00
03/08/2026	2031 On 05-August-27	121.41	Call	Bond Future	905	1	1	1	0.00
03/08/2026	2031 On 05-August-27	121.41	Put	Bond Future	912	1	1	1	0.00
03/08/2026	2032 On 06-August-26			Bond Future	8.14	102.9187	103.5018	102.9187	33,512.00
03/08/2026	2032 On 06-August-26	10.12	Call	Bond Future	8384	8	8	8	0.00
03/08/2026	2032 On 06-August-26	10.12	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2032 On 05-November-26			Bond Future	8.18	100.6212	101.2146	100.6212	191,577.00
03/08/2026	2032 On 05-November-26	9.16	Call	Bond Future	4353	4	4	4	0.00
03/08/2026	2032 On 05-November-26	9.16	Put	Bond Future	249	0	0	0	0.00
03/08/2026	2032 On 04-February-27			Bond Future	8.22	102.4964	103.1008	102.4964	0.00
03/08/2026	2032 On 04-February-27	8.48	Call	Bond Future	2232	2	2	2	0.00
03/08/2026	2032 On 04-February-27	8.08	Call	Bond Future	1297	1	1	1	500.00
03/08/2026	2032 On 04-February-27	7.58	Call	Bond Future	585	0	1	0	500.00
03/08/2026	2032 On 04-February-27	8.36	Call	Bond Future	1922	2	2	2	0.00
03/08/2026	2032 On 04-February-27	8.36	Put	Bond Future	1344	2	1	2	500.00
03/08/2026	2032 On 04-February-27	7.58	Put	Bond Future	3269	4	3	4	0.00
03/08/2026	2032 On 04-February-27	8.08	Put	Bond Future	1875	2	2	2	0.00
03/08/2026	2032 On 04-February-27	8.48	Put	Bond Future	1164	1	1	1	0.00
03/08/2026	2032 On 06-May-27			Bond Future	8.24	100.3426	100.9586	100.3426	0.00
03/08/2026	2032 On 06-May-27	7.80	Call	Bond Future	1068	1	1	1	0.00
03/08/2026	2032 On 06-May-27	8.08	Call	Bond Future	1512	1	2	1	500.00
03/08/2026	2032 On 06-May-27	8.47	Call	Bond Future	2371	2	2	2	0.00
03/08/2026	2032 On 06-May-27	7.58	Call	Bond Future	799	1	1	1	500.00
03/08/2026	2032 On 06-May-27	7.94	Call	Bond Future	1270	1	1	1	500.00
03/08/2026	2032 On 06-May-27	8.44	Call	Bond Future	2298	2	2	2	500.00
03/08/2026	2032 On 06-May-27	8.93	Call	Bond Future	3639	3	4	3	0.00
03/08/2026	2032 On 06-May-27	8.93	Put	Bond Future	943	1	1	1	500.00
03/08/2026	2032 On 06-May-27	8.44	Put	Bond Future	1500	2	2	2	0.00
03/08/2026	2032 On 06-May-27	8.08	Put	Bond Future	2139	3	2	3	0.00
03/08/2026	2032 On 06-May-27	7.94	Put	Bond Future	2458	3	2	3	0.00
03/08/2026	2032 On 06-May-27	8.47	Put	Bond Future	1456	2	1	2	500.00
03/08/2026	2032 On 06-May-27	7.58	Put	Bond Future	3446	4	3	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
03/08/2026	2032 On 06-May-27	7.80	Put	Bond Future	2820	3	3	3	0.00
03/08/2026	2032 On 05-August-27			Bond Future	8.28	102.2570	102.8850	102.2570	0.00
03/08/2026	2032 On 05-August-27	8.42	Call	Bond Future	2294	2	2	2	0.00
03/08/2026	2032 On 05-August-27	8.44	Call	Bond Future	2338	2	2	2	500.00
03/08/2026	2032 On 05-August-27	9.08	Call	Bond Future	4003	4	4	4	0.00
03/08/2026	2032 On 05-August-27	7.94	Call	Bond Future	1384	1	1	1	500.00
03/08/2026	2032 On 05-August-27	8.44	Put	Bond Future	1718	2	2	2	0.00
03/08/2026	2032 On 05-August-27	9.08	Put	Bond Future	1012	1	1	1	500.00
03/08/2026	2032 On 05-August-27	7.94	Put	Bond Future	2664	3	3	3	0.00
03/08/2026	2032 On 05-August-27	8.42	Put	Bond Future	1748	2	2	2	0.00
03/08/2026	2033 On 06-August-26			Bond Future	147.61	147.5913	147.6101	147.5913	7,610.00
03/08/2026	2033 On 06-August-26	134.25	Call	Bond Future	13360	13	13	13	0.00
03/08/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2033 On 05-November-26			Bond Future	148.71	148.6905	148.7094	148.6905	15,149.00
03/08/2026	2033 On 05-November-26	137.26	Call	Bond Future	11449	11	11	11	0.00
03/08/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2033 On 04-February-27			Bond Future	151.52	151.4971	151.5162	151.4971	0.00
03/08/2026	2033 On 04-February-27	142.71	Call	Bond Future	8806	9	9	9	0.00
03/08/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2033 On 06-May-27			Bond Future	152.87	152.8500	152.8694	152.8500	0.00
03/08/2026	2033 On 06-May-27	151.21	Call	Bond Future	1659	2	2	2	0.00
03/08/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2033 On 05-August-27			Bond Future	155.82	155.8030	155.8230	155.8030	0.00
03/08/2026	2033 On 05-August-27	153.15	Call	Bond Future	2673	3	3	3	0.00
03/08/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2037 On 06-August-26			Bond Future	8.78	97.5553	98.3906	97.5553	138,572.00
03/08/2026	2037 On 06-August-26	11.71	Call	Bond Future	17204	16	17	16	0.00
03/08/2026	2037 On 06-August-26	11.30	Call	Bond Future	15058	14	15	14	0.00
03/08/2026	2037 On 06-August-26	10.70	Call	Bond Future	11775	11	12	11	0.00
03/08/2026	2037 On 06-August-26	10.02	Call	Bond Future	7838	7	8	7	2,541.00
03/08/2026	2037 On 06-August-26	9.30	Call	Bond Future	3400	3	3	3	0.00
03/08/2026	2037 On 06-August-26	9.30	Put	Bond Future	0	0	0	0	8,000.00
03/08/2026	2037 On 06-August-26	10.70	Put	Bond Future	0	0	0	0	2,541.00
03/08/2026	2037 On 06-August-26	10.02	Put	Bond Future	0	0	0	0	0.00

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03/08/2026	2037 On 06-August-26	11.30	Put	Bond Future	0	0	0	0	2,541.00
03/08/2026	2037 On 06-August-26	11.71	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2037 On 05-November-26			Bond Future	8.83	99.3198	100.1701	99.3198	223,968.00
03/08/2026	2037 On 05-November-26	10.62	Call	Bond Future	10992	10	11	10	0.00
03/08/2026	2037 On 05-November-26	10.83	Call	Bond Future	12124	11	12	11	0.00
03/08/2026	2037 On 05-November-26	10.23	Call	Bond Future	8871	8	9	8	0.00
03/08/2026	2037 On 05-November-26	9.46	Call	Bond Future	4769	4	5	4	4,490.00
03/08/2026	2037 On 05-November-26	10.23	Put	Bond Future	218	0	0	0	4,490.00
03/08/2026	2037 On 05-November-26	9.46	Put	Bond Future	727	1	1	1	0.00
03/08/2026	2037 On 05-November-26	10.83	Put	Bond Future	88	0	0	0	4,490.00
03/08/2026	2037 On 05-November-26	10.62	Put	Bond Future	120	0	0	0	0.00
03/08/2026	2037 On 04-February-27			Bond Future	8.87	96.9128	97.7789	96.9128	0.00
03/08/2026	2037 On 04-February-27	9.51	Call	Bond Future	5233	5	5	5	0.00
03/08/2026	2037 On 04-February-27	9.81	Call	Bond Future	6691	6	7	6	0.00
03/08/2026	2037 On 04-February-27	9.31	Call	Bond Future	4317	4	4	4	0.00
03/08/2026	2037 On 04-February-27	8.44	Call	Bond Future	1379	1	1	1	4,490.00
03/08/2026	2037 On 04-February-27	9.31	Put	Bond Future	1555	2	2	2	4,490.00
03/08/2026	2037 On 04-February-27	8.44	Put	Bond Future	4206	5	4	5	0.00
03/08/2026	2037 On 04-February-27	9.81	Put	Bond Future	902	1	1	1	4,490.00
03/08/2026	2037 On 04-February-27	9.51	Put	Bond Future	1244	2	1	2	0.00
03/08/2026	2037 On 06-May-27			Bond Future	8.91	98.8115	99.6943	98.8115	0.00
03/08/2026	2037 On 06-May-27	8.58	Call	Bond Future	2073	2	2	2	0.00
03/08/2026	2037 On 06-May-27	8.58	Put	Bond Future	4184	5	4	5	0.00
03/08/2026	2037 On 05-August-27			Bond Future	8.96	96.4375	97.3374	96.4375	0.00
03/08/2026	2037 On 05-August-27	9.05	Call	Bond Future	3705	3	4	3	0.00
03/08/2026	2037 On 05-August-27	9.05	Put	Bond Future	3167	4	3	4	0.00
03/08/2026	2038 On 06-August-26			Bond Future	161.68	161.5043	161.6835	161.5043	1,596.00
03/08/2026	2038 On 06-August-26	144.72	Call	Bond Future	16964	17	17	17	0.00
03/08/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2038 On 05-November-26			Bond Future	164.65	164.4652	164.6474	164.4652	4,119.00
03/08/2026	2038 On 05-November-26	146.31	Call	Bond Future	18337	18	18	18	0.00
03/08/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2038 On 04-February-27			Bond Future	165.48	165.2895	165.4755	165.2895	0.00
03/08/2026	2038 On 04-February-27	153.83	Call	Bond Future	11645	11	12	11	0.00

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03/08/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2038 On 06-May-27			Bond Future	168.75	168.5640	168.7532	168.5640	0.00
03/08/2026	2038 On 06-May-27	166.10	Call	Bond Future	2653	2	3	2	0.00
03/08/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2038 On 05-August-27			Bond Future	169.68	169.4876	169.6810	169.4876	0.00
03/08/2026	2038 On 05-August-27	169.13	Call	Bond Future	551	0	1	0	0.00
03/08/2026	2038 On 05-August-27	169.13	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2040 On 06-August-26			Bond Future	9.10	98.6133	99.4922	98.6133	52,900.00
03/08/2026	2040 On 06-August-26	12.19	Call	Bond Future	20058	19	20	19	0.00
03/08/2026	2040 On 06-August-26	9.20	Call	Bond Future	899	1	1	1	0.00
03/08/2026	2040 On 06-August-26	9.20	Put	Bond Future	168	1	0	1	13,500.00
03/08/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2040 On 05-November-26			Bond Future	9.16	100.3970	101.2914	100.3970	27,715.00
03/08/2026	2040 On 05-November-26	11.06	Call	Bond Future	13107	12	13	12	0.00
03/08/2026	2040 On 05-November-26	11.27	Call	Bond Future	14349	13	14	13	0.00
03/08/2026	2040 On 05-November-26	10.67	Call	Bond Future	10760	10	11	10	0.00
03/08/2026	2040 On 05-November-26	9.91	Call	Bond Future	6191	6	6	6	2,300.00
03/08/2026	2040 On 05-November-26	8.85	Call	Bond Future	1349	1	1	1	14,000.00
03/08/2026	2040 On 05-November-26	8.85	Put	Bond Future	3684	4	4	4	0.00
03/08/2026	2040 On 05-November-26	10.67	Put	Bond Future	242	0	0	0	2,300.00
03/08/2026	2040 On 05-November-26	9.91	Put	Bond Future	740	1	1	1	0.00
03/08/2026	2040 On 05-November-26	11.27	Put	Bond Future	106	0	0	0	2,300.00
03/08/2026	2040 On 05-November-26	11.06	Put	Bond Future	142	0	0	0	0.00
03/08/2026	2040 On 04-February-27			Bond Future	9.21	97.7596	98.6708	97.7596	54,058.00
03/08/2026	2040 On 04-February-27	9.93	Call	Bond Future	6534	6	7	6	0.00
03/08/2026	2040 On 04-February-27	10.17	Call	Bond Future	7860	7	8	7	0.00
03/08/2026	2040 On 04-February-27	9.67	Call	Bond Future	5164	5	5	5	0.00
03/08/2026	2040 On 04-February-27	8.78	Call	Bond Future	1666	1	2	1	2,300.00
03/08/2026	2040 On 04-February-27	9.67	Put	Bond Future	1818	2	2	2	2,300.00
03/08/2026	2040 On 04-February-27	8.78	Put	Bond Future	4898	6	5	6	0.00
03/08/2026	2040 On 04-February-27	10.17	Put	Bond Future	1079	1	1	1	2,300.00
03/08/2026	2040 On 04-February-27	9.93	Put	Bond Future	1380	2	1	2	0.00
03/08/2026	2040 On 06-May-27			Bond Future	9.25	99.6749	100.6037	99.6749	0.00
03/08/2026	2040 On 06-May-27	8.88	Call	Bond Future	2395	2	2	2	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
03/08/2026	2040 On 06-May-27	8.88	Put	Bond Future	5157	6	5	6	0.00
03/08/2026	2040 On 05-August-27			Bond Future	9.31	97.0667	98.0135	97.0667	0.00
03/08/2026	2040 On 05-August-27	9.33	Call	Bond Future	4165	4	4	4	0.00
03/08/2026	2040 On 05-August-27	9.33	Put	Bond Future	4012	4	4	4	0.00
03/08/2026	2043 On 06-August-26			Bond Future	124.22	124.1999	124.2160	124.1999	3,116.00
03/08/2026	2043 On 06-August-26	110.88	Call	Bond Future	13336	13	13	13	0.00
03/08/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2043 On 05-November-26			Bond Future	126.49	126.4769	126.4931	126.4769	0.00
03/08/2026	2043 On 05-November-26	112.84	Call	Bond Future	13658	14	14	14	0.00
03/08/2026	2043 On 05-November-26	112.84	Put	Bond Future	5	0	0	0	0.00
03/08/2026	2043 On 04-February-27			Bond Future	125.92	125.9062	125.9228	125.9062	3,116.00
03/08/2026	2043 On 04-February-27	117.63	Call	Bond Future	8568	9	9	9	0.00
03/08/2026	2043 On 04-February-27	117.63	Put	Bond Future	276	0	0	0	0.00
03/08/2026	2043 On 06-May-27			Bond Future	128.42	128.4007	128.4174	128.4007	0.00
03/08/2026	2043 On 06-May-27	127.48	Call	Bond Future	3549	4	4	4	0.00
03/08/2026	2043 On 06-May-27	127.48	Put	Bond Future	2612	3	3	3	0.00
03/08/2026	2043 On 05-August-27			Bond Future	127.87	127.8540	127.8717	127.8540	0.00
03/08/2026	2043 On 05-August-27	129.56	Call	Bond Future	2529	3	3	3	0.00
03/08/2026	2043 On 05-August-27	129.56	Put	Bond Future	4218	4	4	4	0.00
03/08/2026	2044 On 06-August-26			Bond Future	9.22	95.3329	96.2506	95.3329	27,788.00
03/08/2026	2044 On 06-August-26	12.42	Call	Bond Future	21921	21	22	21	0.00
03/08/2026	2044 On 06-August-26	9.25	Call	Bond Future	625	0	1	0	0.00
03/08/2026	2044 On 06-August-26	9.00	Call	Bond Future	31	0	0	0	0.00
03/08/2026	2044 On 06-August-26	9.75	Call	Bond Future	4284	3	4	3	0.00
03/08/2026	2044 On 06-August-26	9.75	Put	Bond Future	0	0	0	0	14,500.00
03/08/2026	2044 On 06-August-26	9.00	Put	Bond Future	1879	3	2	3	7,000.00
03/08/2026	2044 On 06-August-26	9.25	Put	Bond Future	362	1	0	1	7,000.00
03/08/2026	2044 On 06-August-26	12.42	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2044 On 05-November-26			Bond Future	9.27	97.0572	97.9913	97.0572	125,592.00
03/08/2026	2044 On 05-November-26	11.34	Call	Bond Future	15145	14	15	14	0.00
03/08/2026	2044 On 05-November-26	9.50	Call	Bond Future	3726	3	4	3	0.00
03/08/2026	2044 On 05-November-26	9.50	Put	Bond Future	1836	2	2	2	15,000.00
03/08/2026	2044 On 05-November-26	11.34	Put	Bond Future	126	0	0	0	0.00
03/08/2026	2044 On 04-February-27			Bond Future	9.32	94.4829	95.4343	94.4829	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
03/08/2026	2044 On 04-February-27	10.18	Call	Bond Future	8010	7	8	7	0.00
03/08/2026	2044 On 04-February-27	10.18	Put	Bond Future	1345	2	1	2	0.00
03/08/2026	2044 On 06-May-27			Bond Future	9.36	96.3340	97.3038	96.3340	0.00
03/08/2026	2044 On 06-May-27	9.08	Call	Bond Future	2972	3	3	3	0.00
03/08/2026	2044 On 06-May-27	9.08	Put	Bond Future	5250	6	5	6	0.00
03/08/2026	2044 On 05-August-27			Bond Future	9.41	93.7873	94.7759	93.7873	0.00
03/08/2026	2044 On 05-August-27	9.44	Call	Bond Future	4689	4	5	4	0.00
03/08/2026	2044 On 05-August-27	9.44	Put	Bond Future	4460	5	4	5	0.00
03/08/2026	2046 On 06-August-26			Bond Future	144.13	143.9027	144.1299	143.9027	4,329.00
03/08/2026	2046 On 06-August-26	122.38	Call	Bond Future	21750	22	22	22	0.00
03/08/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2046 On 05-November-26			Bond Future	144.40	144.1694	144.4005	144.1694	18,563.00
03/08/2026	2046 On 05-November-26	125.48	Call	Bond Future	18920	19	19	19	0.00
03/08/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2046 On 04-February-27			Bond Future	147.13	146.8904	147.1259	146.8904	0.00
03/08/2026	2046 On 04-February-27	131.09	Call	Bond Future	16036	16	16	16	0.00
03/08/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2046 On 06-May-27			Bond Future	147.62	147.3779	147.6181	147.3779	0.00
03/08/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
03/08/2026	2046 On 06-May-27	148.99	Put	Bond Future	1372	2	1	2	0.00
03/08/2026	2046 On 05-August-27			Bond Future	150.47	150.2245	150.4694	150.2245	0.00
03/08/2026	2046 On 05-August-27	149.17	Call	Bond Future	1299	1	1	1	0.00
03/08/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2050 On 06-August-26			Bond Future	145.32	144.8136	145.3196	144.8136	1,955.00
03/08/2026	2050 On 06-August-26	123.27	Call	Bond Future	22050	22	22	22	0.00
03/08/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2050 On 05-November-26			Bond Future	147.98	147.4686	147.9834	147.4686	18,702.00
03/08/2026	2050 On 05-November-26	123.84	Call	Bond Future	24143	24	24	24	0.00
03/08/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2050 On 04-February-27			Bond Future	148.24	147.7140	148.2386	147.7140	0.00
03/08/2026	2050 On 04-February-27	132.39	Call	Bond Future	15849	15	16	15	0.00
03/08/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2050 On 06-May-27			Bond Future	151.18	150.6401	151.1752	150.6401	0.00
03/08/2026	2050 On 06-May-27	150.46	Call	Bond Future	715	0	1	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
03/08/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
03/08/2026	2050 On 05-August-27			Bond Future	151.50	150.9531	151.4990	150.9531	0.00
03/08/2026	2050 On 05-August-27	152.97	Call	Bond Future	0	0	0	0	0.00
03/08/2026	2050 On 05-August-27	152.97	Put	Bond Future	1471	2	1	2	0.00
03/08/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	AL37 On 06-August-26			Index Future	1297.81	1291.4020	1297.8090	1291.4020	0.00
03/08/2026	AL37 On 05-November-26			Index Future	1321.53	1315.0160	1321.5330	1315.0160	0.00
03/08/2026	AL37 On 04-February-27			Index Future	1346.16	1339.5220	1346.1600	1339.5220	0.00
03/08/2026	AL37 On 06-May-27			Index Future	1372.50	1365.7430	1372.5020	1365.7430	0.00
03/08/2026	AL37 On 05-August-27			Index Future	1398.45	1391.5540	1398.4480	1391.5540	0.00
03/08/2026	AL7T On 06-August-26			Index Future	1684.11	1670.7990	1684.1070	1670.7990	0.00
03/08/2026	AL7T On 05-November-26			Index Future	1714.89	1701.3500	1714.8920	1701.3500	0.00
03/08/2026	AL7T On 04-February-27			Index Future	1746.85	1733.0560	1746.8490	1733.0560	0.00
03/08/2026	AL7T On 06-May-27			Index Future	1781.03	1766.9800	1781.0330	1766.9800	0.00
03/08/2026	AL7T On 05-August-27			Index Future	1814.70	1800.3740	1814.7020	1800.3740	0.00
03/08/2026	ALBI On 06-August-26			Index Future	1420.80	1410.0690	1420.8040	1410.0690	0.00
03/08/2026	ALBI On 05-November-26			Index Future	1446.78	1435.8540	1446.7760	1435.8540	75.00
03/08/2026	ALBI On 04-February-27			Index Future	1473.74	1462.6110	1473.7370	1462.6110	0.00
03/08/2026	ALBI On 06-May-27			Index Future	1502.58	1491.2420	1502.5760	1491.2420	0.00
03/08/2026	ALBI On 05-August-27			Index Future	1530.98	1519.4250	1530.9800	1519.4250	0.00
03/08/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C039 On 31-March-39			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
03/08/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/08/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
03/08/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/08/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	CC42 On 31-March-42			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
03/08/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	ES33 On 06-August-26			Bond Future	8.92	95.0803	95.6756	95.0803	0.00
03/08/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13807	13	14	13	0.00
03/08/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
03/08/2026	ES33 On 05-November-26			Bond Future	8.99	93.0307	93.6367	93.0307	0.00
03/08/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8308	8	8	8	0.00
03/08/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
03/08/2026	ES33 On 04-February-27			Bond Future	9.06	94.7866	95.4041	94.7866	0.00
03/08/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2908	2	3	2	0.00
03/08/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
03/08/2026	ES33 On 06-May-27			Bond Future	9.11	92.8685	93.4981	92.8685	0.00
03/08/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
03/08/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1427	2	1	2	0.00
03/08/2026	ES33 On 05-August-27			Bond Future	9.18	94.6613	95.3032	94.6613	0.00
03/08/2026	ES33 On 05-August-27	9.27	Call	Bond Future	383	0	0	0	0.00
03/08/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0	0	0	0	0.00
03/08/2026	ES42 On 06-August-26			Bond Future	9.53	93.3392	94.1730	93.3392	0.00
03/08/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19699	19	20	19	0.00
03/08/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
03/08/2026	ES42 On 05-November-26			Bond Future	9.59	90.7866	91.6354	90.7866	0.00
03/08/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13671	13	14	13	0.00
03/08/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
03/08/2026	ES42 On 04-February-27			Bond Future	9.65	92.5001	93.3651	92.5001	0.00
03/08/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4505	4	5	4	0.00
03/08/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
03/08/2026	ES42 On 06-May-27			Bond Future	9.71	90.0683	90.9501	90.0683	0.00
03/08/2026	ES42 On 06-May-27	9.33	Call	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
03/08/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2792	4	3	4	0.00
03/08/2026	ES42 On 05-August-27			Bond Future	9.77	91.8060	92.7051	91.8060	0.00
03/08/2026	ES42 On 05-August-27	9.84	Call	Bond Future	523	0	1	0	0.00
03/08/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0	0	0	0	0.00
03/08/2026	GOVI On 06-August-26			GOVI	1393.97	1383.1830	1393.9710	1383.1830	73.00
03/08/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2049710	194	205	194	0.00
03/08/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
03/08/2026	GOVI On 05-November-26			GOVI	1419.45	1408.4750	1419.4520	1408.4750	664.00
03/08/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1424520	131	142	131	0.00
03/08/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
03/08/2026	GOVI On 04-February-27			GOVI	1445.90	1434.7230	1445.9040	1434.7230	0.00
03/08/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	769040	66	77	66	0.00
03/08/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
03/08/2026	GOVI On 06-May-27			GOVI	1474.20	1462.8070	1474.1990	1462.8070	0.00
03/08/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	471990	36	47	36	0.00
03/08/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
03/08/2026	GOVI On 05-August-27			GOVI	1502.07	1490.4530	1502.0670	1490.4530	0.00
03/08/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	370670	25	37	25	0.00
03/08/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
03/08/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/08/2026	I258 On 06-August-26			Bond Future	133.00	132.9808	132.9976	132.9808	0.00
03/08/2026	I258 On 06-August-26	112.95	Call	Bond Future	20048	20	20	20	0.00
03/08/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
03/08/2026	I258 On 05-November-26			Bond Future	135.44	135.4190	135.4355	135.4190	0.00
03/08/2026	I258 On 05-November-26	114.95	Call	Bond Future	20493	20	20	20	0.00
03/08/2026	I258 On 05-November-26	114.95	Put	Bond Future	7	0	0	0	0.00
03/08/2026	I258 On 04-February-27			Bond Future	135.03	135.0168	135.0339	135.0168	0.00
03/08/2026	I258 On 04-February-27	118.90	Call	Bond Future	16326	16	16	16	0.00
03/08/2026	I258 On 04-February-27	118.90	Put	Bond Future	192	0	0	0	0.00
03/08/2026	I258 On 06-May-27			Bond Future	137.71	137.6919	137.7092	137.6919	0.00
03/08/2026	I258 On 06-May-27	134.78	Call	Bond Future	6402	6	6	6	0.00
03/08/2026	I258 On 06-May-27	134.78	Put	Bond Future	3473	4	3	4	0.00
03/08/2026	I258 On 05-August-27			Bond Future	137.34	137.3248	137.3430	137.3248	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
03/08/2026	I258 On 05-August-27	138.93	Call	Bond Future	4437	4	4	4	0.00
03/08/2026	I258 On 05-August-27	138.93	Put	Bond Future	6024	6	6	6	0.00
03/08/2026	IGOV On 06-August-26			Index Future	453.34	452.6690	453.3410	452.6690	0.00
03/08/2026	IGOV On 05-November-26			Index Future	461.74	461.0590	461.7410	461.0590	258.00
03/08/2026	IGOV On 04-February-27			Index Future	470.46	469.7620	470.4560	469.7620	0.00
03/08/2026	IGOV On 06-May-27			Index Future	479.77	479.0660	479.7710	479.0660	0.00
03/08/2026	IGOV On 05-August-27			Index Future	488.95	488.2260	488.9470	488.2260	0.00
03/08/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/08/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/08/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/08/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/08/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/08/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/08/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/08/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/08/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/08/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
03/08/2026	R033 On 06-August-26			Bond Future	8.24	111.8153	112.5089	111.8153	2,846.00
03/08/2026	R033 On 06-August-26	10.25	Call	Bond Future	10055	9	10	9	0.00
03/08/2026	R033 On 06-August-26	10.25	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R033 On 05-November-26			Bond Future	8.28	108.7966	109.5025	108.7966	9,127.00
03/08/2026	R033 On 05-November-26	9.33	Call	Bond Future	5484	5	5	5	0.00
03/08/2026	R033 On 05-November-26	9.33	Put	Bond Future	259	0	0	0	0.00
03/08/2026	R033 On 04-February-27			Bond Future	8.32	110.8240	111.5432	110.8240	0.00
03/08/2026	R033 On 04-February-27	8.65	Call	Bond Future	2894	2	3	2	0.00
03/08/2026	R033 On 04-February-27	8.65	Put	Bond Future	1282	2	1	2	0.00
03/08/2026	R033 On 06-May-27			Bond Future	8.34	107.9508	108.6838	107.9508	0.00
03/08/2026	R033 On 06-May-27	7.93	Call	Bond Future	1321	1	1	1	0.00
03/08/2026	R033 On 06-May-27	7.93	Put	Bond Future	3331	4	3	4	0.00
03/08/2026	R033 On 05-August-27			Bond Future	8.38	110.0100	110.7572	110.0100	0.00
03/08/2026	R033 On 05-August-27	8.54	Call	Bond Future	2827	2	3	2	0.00
03/08/2026	R033 On 05-August-27	8.54	Put	Bond Future	2108	2	2	2	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
03/08/2026	R035 On 06-August-26			Bond Future	8.46	105.6777	106.4418	105.6777	12,470.00
03/08/2026	R035 On 06-August-26	11.06	Call	Bond Future	14361	14	14	14	0.00
03/08/2026	R035 On 06-August-26	10.22	Call	Bond Future	10022	9	10	9	0.00
03/08/2026	R035 On 06-August-26	7.95	Call	Bond Future	0	0	0	0	4,876.00
03/08/2026	R035 On 06-August-26	7.70	Call	Bond Future	0	0	0	0	4,876.00
03/08/2026	R035 On 06-August-26	7.90	Call	Bond Future	0	0	0	0	0.00
03/08/2026	R035 On 06-August-26	8.34	Call	Bond Future	79	0	0	0	0.00
03/08/2026	R035 On 06-August-26	8.71	Call	Bond Future	1505	1	2	1	350.00
03/08/2026	R035 On 06-August-26	8.29	Call	Bond Future	37	0	0	0	0.00
03/08/2026	R035 On 06-August-26	8.79	Call	Bond Future	1971	1	2	1	0.00
03/08/2026	R035 On 06-August-26	9.39	Call	Bond Future	5454	5	5	5	0.00
03/08/2026	R035 On 06-August-26	9.71	Call	Bond Future	7249	6	7	6	0.00
03/08/2026	R035 On 06-August-26	9.21	Call	Bond Future	4425	4	4	4	0.00
03/08/2026	R035 On 06-August-26	9.72	Call	Bond Future	7305	7	7	7	0.00
03/08/2026	R035 On 06-August-26	9.22	Call	Bond Future	4483	4	4	4	250.00
03/08/2026	R035 On 06-August-26	9.13	Call	Bond Future	3963	3	4	3	200.00
03/08/2026	R035 On 06-August-26	9.63	Call	Bond Future	6805	6	7	6	0.00
03/08/2026	R035 On 06-August-26	10.13	Call	Bond Future	9540	9	10	9	0.00
03/08/2026	R035 On 06-August-26	10.13	Put	Bond Future	0	0	0	0	200.00
03/08/2026	R035 On 06-August-26	9.63	Put	Bond Future	0	0	0	0	200.00
03/08/2026	R035 On 06-August-26	9.13	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R035 On 06-August-26	9.72	Put	Bond Future	0	0	0	0	250.00
03/08/2026	R035 On 06-August-26	9.22	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R035 On 06-August-26	9.21	Put	Bond Future	0	0	0	0	350.00
03/08/2026	R035 On 06-August-26	8.71	Put	Bond Future	14	0	0	0	0.00
03/08/2026	R035 On 06-August-26	9.71	Put	Bond Future	0	0	0	0	350.00
03/08/2026	R035 On 06-August-26	9.39	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R035 On 06-August-26	8.79	Put	Bond Future	4	0	0	0	0.00
03/08/2026	R035 On 06-August-26	8.29	Put	Bond Future	1100	2	1	2	0.00
03/08/2026	R035 On 06-August-26	8.34	Put	Bond Future	834	2	1	2	4,876.00
03/08/2026	R035 On 06-August-26	7.95	Put	Bond Future	3191	4	3	4	0.00
03/08/2026	R035 On 06-August-26	7.90	Put	Bond Future	3509	4	4	4	0.00
03/08/2026	R035 On 06-August-26	7.70	Put	Bond Future	4792	6	5	6	0.00
03/08/2026	R035 On 06-August-26	10.22	Put	Bond Future	0	0	0	0	250.00
03/08/2026	R035 On 06-August-26	11.06	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
03/08/2026	R035 On 05-November-26			Bond Future	8.51	103.0884	103.8661	103.0884	99,174.00
03/08/2026	R035 On 05-November-26	10.03	Call	Bond Future	8702	8	9	8	0.00
03/08/2026	R035 On 05-November-26	8.80	Call	Bond Future	2817	2	3	2	200.00
03/08/2026	R035 On 05-November-26	8.97	Call	Bond Future	3530	3	4	3	0.00
03/08/2026	R035 On 05-November-26	8.47	Call	Bond Future	1649	1	2	1	0.00
03/08/2026	R035 On 05-November-26	7.97	Call	Bond Future	590	0	1	0	600.00
03/08/2026	R035 On 05-November-26	9.80	Call	Bond Future	7538	7	8	7	0.00
03/08/2026	R035 On 05-November-26	9.30	Call	Bond Future	5054	4	5	4	0.00
03/08/2026	R035 On 05-November-26	9.30	Put	Bond Future	483	1	0	1	200.00
03/08/2026	R035 On 05-November-26	8.80	Put	Bond Future	1104	1	1	1	0.00
03/08/2026	R035 On 05-November-26	9.80	Put	Bond Future	213	0	0	0	200.00
03/08/2026	R035 On 05-November-26	8.47	Put	Bond Future	1882	2	2	2	600.00
03/08/2026	R035 On 05-November-26	7.97	Put	Bond Future	3865	4	4	4	0.00
03/08/2026	R035 On 05-November-26	8.97	Put	Bond Future	834	1	1	1	600.00
03/08/2026	R035 On 05-November-26	10.03	Put	Bond Future	145	0	0	0	0.00
03/08/2026	R035 On 04-February-27			Bond Future	8.55	105.0095	105.8016	105.0095	0.00
03/08/2026	R035 On 04-February-27	9.02	Call	Bond Future	3964	3	4	3	0.00
03/08/2026	R035 On 04-February-27	7.70	Call	Bond Future	605	0	1	0	3,000.00
03/08/2026	R035 On 04-February-27	8.20	Call	Bond Future	1339	1	1	1	3,000.00
03/08/2026	R035 On 04-February-27	8.85	Call	Bond Future	3293	3	3	3	0.00
03/08/2026	R035 On 04-February-27	8.93	Call	Bond Future	3603	3	4	3	0.00
03/08/2026	R035 On 04-February-27	9.43	Call	Bond Future	5749	5	6	5	0.00
03/08/2026	R035 On 04-February-27	8.43	Call	Bond Future	1899	2	2	2	1,050.00
03/08/2026	R035 On 04-February-27	7.86	Call	Bond Future	782	1	1	1	500.00
03/08/2026	R035 On 04-February-27	8.36	Call	Bond Future	1712	1	2	1	500.00
03/08/2026	R035 On 04-February-27	8.67	Call	Bond Future	2643	2	3	2	0.00
03/08/2026	R035 On 04-February-27	8.67	Put	Bond Future	1975	2	2	2	500.00
03/08/2026	R035 On 04-February-27	8.36	Put	Bond Future	2848	3	3	3	0.00
03/08/2026	R035 On 04-February-27	9.43	Put	Bond Future	826	1	1	1	1,050.00
03/08/2026	R035 On 04-February-27	8.93	Put	Bond Future	1453	2	1	2	1,050.00
03/08/2026	R035 On 04-February-27	8.43	Put	Bond Future	2624	3	3	3	0.00
03/08/2026	R035 On 04-February-27	7.86	Put	Bond Future	4916	6	5	6	0.00
03/08/2026	R035 On 04-February-27	8.85	Put	Bond Future	1596	2	2	2	3,000.00
03/08/2026	R035 On 04-February-27	8.20	Put	Bond Future	3423	4	3	4	0.00
03/08/2026	R035 On 04-February-27	7.70	Put	Bond Future	5722	6	6	6	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
03/08/2026	R035 On 04-February-27	9.02	Put	Bond Future	1308	2	1	2	0.00
03/08/2026	R035 On 06-May-27			Bond Future	8.58	102.5605	103.3679	102.5605	0.00
03/08/2026	R035 On 06-May-27	8.25	Call	Bond Future	1782	1	2	1	500.00
03/08/2026	R035 On 06-May-27	7.86	Call	Bond Future	1095	1	1	1	500.00
03/08/2026	R035 On 06-May-27	8.36	Call	Bond Future	2048	2	2	2	500.00
03/08/2026	R035 On 06-May-27	8.78	Call	Bond Future	3315	3	3	3	0.00
03/08/2026	R035 On 06-May-27	8.75	Call	Bond Future	3211	3	3	3	500.00
03/08/2026	R035 On 06-May-27	9.27	Call	Bond Future	5198	5	5	5	0.00
03/08/2026	R035 On 06-May-27	9.27	Put	Bond Future	1382	2	1	2	500.00
03/08/2026	R035 On 06-May-27	8.75	Put	Bond Future	2253	3	2	3	0.00
03/08/2026	R035 On 06-May-27	8.78	Put	Bond Future	2190	3	2	3	500.00
03/08/2026	R035 On 06-May-27	8.36	Put	Bond Future	3305	4	3	4	0.00
03/08/2026	R035 On 06-May-27	7.86	Put	Bond Future	5281	6	5	6	0.00
03/08/2026	R035 On 06-May-27	8.25	Put	Bond Future	3673	4	4	4	0.00
03/08/2026	R035 On 05-August-27			Bond Future	8.62	104.5175	105.3406	104.5175	0.00
03/08/2026	R035 On 05-August-27	8.72	Call	Bond Future	3258	3	3	3	0.00
03/08/2026	R035 On 05-August-27	8.25	Call	Bond Future	1992	2	2	2	500.00
03/08/2026	R035 On 05-August-27	8.75	Call	Bond Future	3352	3	3	3	500.00
03/08/2026	R035 On 05-August-27	9.42	Call	Bond Future	5823	5	6	5	0.00
03/08/2026	R035 On 05-August-27	9.42	Put	Bond Future	1528	2	2	2	500.00
03/08/2026	R035 On 05-August-27	8.75	Put	Bond Future	2638	3	3	3	0.00
03/08/2026	R035 On 05-August-27	8.25	Put	Bond Future	4060	5	4	5	0.00
03/08/2026	R035 On 05-August-27	8.72	Put	Bond Future	2708	3	3	3	0.00
03/08/2026	R038 On 06-August-26			Bond Future	8.91	117.0006	117.9825	117.0006	2,022.00
03/08/2026	R038 On 06-August-26	11.77	Call	Bond Future	19626	19	20	19	0.00
03/08/2026	R038 On 06-August-26	11.77	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R038 On 05-November-26			Bond Future	8.97	113.6346	114.6339	113.6346	4,558.00
03/08/2026	R038 On 05-November-26	10.72	Call	Bond Future	12587	12	13	12	0.00
03/08/2026	R038 On 05-November-26	10.72	Put	Bond Future	159	0	0	0	0.00
03/08/2026	R038 On 04-February-27			Bond Future	9.02	115.7522	116.7702	115.7522	0.00
03/08/2026	R038 On 04-February-27	9.60	Call	Bond Future	5828	5	6	5	0.00
03/08/2026	R038 On 04-February-27	9.60	Put	Bond Future	1583	2	2	2	0.00
03/08/2026	R038 On 06-May-27			Bond Future	9.06	112.5342	113.5719	112.5342	0.00
03/08/2026	R038 On 06-May-27	8.71	Call	Bond Future	2401	2	2	2	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
03/08/2026	R038 On 06-May-27	8.71	Put	Bond Future	5060	6	5	6	0.00
03/08/2026	R038 On 05-August-27			Bond Future	9.12	114.6808	115.7384	114.6808	0.00
03/08/2026	R038 On 05-August-27	9.15	Call	Bond Future	4187	4	4	4	0.00
03/08/2026	R038 On 05-August-27	9.15	Put	Bond Future	3950	4	4	4	0.00
03/08/2026	R053 On 06-August-26			Bond Future	9.11	127.9044	129.2265	127.9044	4,383.00
03/08/2026	R053 On 06-August-26	12.28	Call	Bond Future	30115	29	30	29	0.00
03/08/2026	R053 On 06-August-26	8.10	Call	Bond Future	0	0	0	0	530.00
03/08/2026	R053 On 06-August-26	8.60	Call	Bond Future	0	0	0	0	0.00
03/08/2026	R053 On 06-August-26	9.10	Call	Bond Future	610	0	1	0	530.00
03/08/2026	R053 On 06-August-26	9.60	Call	Bond Future	5640	4	6	4	0.00
03/08/2026	R053 On 06-August-26	9.60	Put	Bond Future	1	0	0	0	530.00
03/08/2026	R053 On 06-August-26	9.10	Put	Bond Future	768	2	1	2	530.00
03/08/2026	R053 On 06-August-26	8.60	Put	Bond Future	6445	8	6	8	0.00
03/08/2026	R053 On 06-August-26	8.10	Put	Bond Future	13275	15	13	15	0.00
03/08/2026	R053 On 06-August-26	12.28	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R053 On 05-November-26			Bond Future	9.16	124.3575	125.7032	124.3575	56,122.00
03/08/2026	R053 On 05-November-26	11.21	Call	Bond Future	21134	20	21	20	0.00
03/08/2026	R053 On 05-November-26	11.21	Put	Bond Future	207	0	0	0	0.00
03/08/2026	R053 On 04-February-27			Bond Future	9.20	126.6751	128.0457	126.6751	0.00
03/08/2026	R053 On 04-February-27	9.99	Call	Bond Future	10832	10	11	10	0.00
03/08/2026	R053 On 04-February-27	9.99	Put	Bond Future	2059	2	2	2	0.00
03/08/2026	R053 On 06-May-27			Bond Future	9.23	123.2926	124.6900	123.2926	0.00
03/08/2026	R053 On 06-May-27	8.92	Call	Bond Future	4062	4	4	4	0.00
03/08/2026	R053 On 06-May-27	8.92	Put	Bond Future	7811	9	8	9	0.00
03/08/2026	R053 On 05-August-27			Bond Future	9.27	125.6445	127.0687	125.6445	0.00
03/08/2026	R053 On 05-August-27	9.28	Call	Bond Future	6574	6	7	6	0.00
03/08/2026	R053 On 05-August-27	9.28	Put	Bond Future	6503	7	7	7	0.00
03/08/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
03/08/2026	R186 On 06-August-26	8.57	Call	Bond Future	10	0	0	0	0.00
03/08/2026	R186 On 06-August-26	8.57	Put	Bond Future	10	0	0	0	0.00
03/08/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
03/08/2026	R186 On 05-November-26	8.12	Call	Bond Future	27	0	0	0	0.00
03/08/2026	R186 On 05-November-26	8.12	Put	Bond Future	27	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
03/08/2026	R202 On 06-August-26			Bond Future	302.04	302.0030	302.0418	302.0030	594.00
03/08/2026	R202 On 06-August-26	278.86	Call	Bond Future	23182	23	23	23	0.00
03/08/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R202 On 05-November-26			Bond Future	307.58	307.5397	307.5788	307.5397	732.00
03/08/2026	R202 On 05-November-26	280.46	Call	Bond Future	27119	27	27	27	0.00
03/08/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R202 On 04-February-27			Bond Future	307.77	307.7342	307.7741	307.7342	0.00
03/08/2026	R202 On 04-February-27	294.73	Call	Bond Future	13044	13	13	13	0.00
03/08/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R202 On 06-May-27			Bond Future	313.87	313.8303	313.8704	313.8303	0.00
03/08/2026	R202 On 06-May-27	306.99	Call	Bond Future	6880	7	7	7	0.00
03/08/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R202 On 05-August-27			Bond Future	314.20	314.1540	314.1962	314.1540	0.00
03/08/2026	R202 On 05-August-27	312.97	Call	Bond Future	1226	1	1	1	0.00
03/08/2026	R202 On 05-August-27	312.97	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R209 On 06-August-26			Bond Future	8.62	86.2582	86.9564	86.2582	3,639.00
03/08/2026	R209 On 06-August-26	11.39	Call	Bond Future	14290	14	14	14	0.00
03/08/2026	R209 On 06-August-26	11.39	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R209 On 05-November-26			Bond Future	8.67	84.6677	85.3783	84.6677	44,674.00
03/08/2026	R209 On 05-November-26	10.32	Call	Bond Future	8923	8	9	8	0.00
03/08/2026	R209 On 05-November-26	10.32	Put	Bond Future	132	0	0	0	0.00
03/08/2026	R209 On 04-February-27			Bond Future	8.71	86.2455	86.9694	86.2455	0.00
03/08/2026	R209 On 04-February-27	9.28	Call	Bond Future	4289	4	4	4	0.00
03/08/2026	R209 On 04-February-27	8.96	Call	Bond Future	3066	3	3	3	0.00
03/08/2026	R209 On 04-February-27	8.03	Call	Bond Future	818	1	1	1	3,237.00
03/08/2026	R209 On 04-February-27	8.96	Put	Bond Future	1682	2	2	2	3,237.00
03/08/2026	R209 On 04-February-27	8.03	Put	Bond Future	4732	5	5	5	0.00
03/08/2026	R209 On 04-February-27	9.28	Put	Bond Future	1175	1	1	1	0.00
03/08/2026	R209 On 06-May-27			Bond Future	8.74	84.7821	85.5200	84.7821	0.00
03/08/2026	R209 On 06-May-27	8.41	Call	Bond Future	1802	2	2	2	0.00
03/08/2026	R209 On 06-May-27	8.25	Call	Bond Future	1486	1	1	1	4,620.00
03/08/2026	R209 On 06-May-27	9.32	Call	Bond Future	4660	4	5	4	0.00
03/08/2026	R209 On 06-May-27	9.32	Put	Bond Future	1547	2	2	2	4,620.00
03/08/2026	R209 On 06-May-27	8.25	Put	Bond Future	4230	5	4	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
03/08/2026	R209 On 06-May-27	8.41	Put	Bond Future	3638	4	4	4	0.00
03/08/2026	R209 On 05-August-27			Bond Future	8.78	86.3998	87.1519	86.3998	0.00
03/08/2026	R209 On 05-August-27	8.87	Call	Bond Future	3214	3	3	3	0.00
03/08/2026	R209 On 05-August-27	8.87	Put	Bond Future	2741	3	3	3	0.00
03/08/2026	R210 On 06-August-26			Bond Future	270.29	270.3055	270.2912	270.3055	174.00
03/08/2026	R210 On 06-August-26	259.84	Call	Bond Future	10451	10	10	10	0.00
03/08/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R210 On 05-November-26			Bond Future	271.65	271.6658	271.6508	271.6658	147.00
03/08/2026	R210 On 05-November-26	253.33	Call	Bond Future	18321	18	18	18	0.00
03/08/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R210 On 04-February-27			Bond Future	276.78	276.7935	276.7782	276.7935	300.00
03/08/2026	R210 On 04-February-27	266.03	Call	Bond Future	10748	11	11	11	0.00
03/08/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R210 On 06-May-27			Bond Future	278.59	278.6042	278.5884	278.6042	0.00
03/08/2026	R210 On 06-May-27	271.13	Call	Bond Future	7458	7	7	7	0.00
03/08/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R210 On 05-August-27			Bond Future	283.97	283.9860	283.9704	283.9860	0.00
03/08/2026	R210 On 05-August-27	276.01	Call	Bond Future	7960	8	8	8	0.00
03/08/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R213 On 06-August-26			Bond Future	7.97	99.0171	99.4973	99.0171	18,788.00
03/08/2026	R213 On 06-August-26	9.69	Call	Bond Future	6081	6	6	6	0.00
03/08/2026	R213 On 06-August-26	9.69	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R213 On 05-November-26			Bond Future	8.01	97.2582	97.7468	97.2582	23,687.00
03/08/2026	R213 On 05-November-26	8.75	Call	Bond Future	2851	2	3	2	0.00
03/08/2026	R213 On 05-November-26	8.75	Put	Bond Future	294	0	0	0	0.00
03/08/2026	R213 On 04-February-27			Bond Future	8.05	99.0706	99.5683	99.0706	33,457.00
03/08/2026	R213 On 04-February-27	8.14	Call	Bond Future	1437	1	1	1	0.00
03/08/2026	R213 On 04-February-27	8.14	Put	Bond Future	1125	1	1	1	0.00
03/08/2026	R213 On 06-May-27			Bond Future	8.05	97.4570	97.9643	97.4570	0.00
03/08/2026	R213 On 06-May-27	7.56	Call	Bond Future	758	1	1	1	0.00
03/08/2026	R213 On 06-May-27	9.25	Call	Bond Future	4181	4	4	4	0.00
03/08/2026	R213 On 06-May-27	8.13	Call	Bond Future	1580	1	2	1	2,830.00
03/08/2026	R213 On 06-May-27	9.25	Put	Bond Future	487	1	0	1	2,830.00
03/08/2026	R213 On 06-May-27	8.13	Put	Bond Future	1334	2	1	2	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
03/08/2026	R213 On 06-May-27	7.56	Put	Bond Future	2326	3	2	3	0.00
03/08/2026	R213 On 05-August-27			Bond Future	8.08	99.3170	99.8341	99.3170	0.00
03/08/2026	R213 On 05-August-27	8.27	Call	Bond Future	1876	2	2	2	0.00
03/08/2026	R213 On 05-August-27	7.95	Call	Bond Future	1341	1	1	1	1,200.00
03/08/2026	R213 On 05-August-27	8.58	Call	Bond Future	2494	2	2	2	0.00
03/08/2026	R213 On 05-August-27	8.58	Put	Bond Future	1018	1	1	1	1,200.00
03/08/2026	R213 On 05-August-27	7.95	Put	Bond Future	1728	2	2	2	0.00
03/08/2026	R213 On 05-August-27	8.27	Put	Bond Future	1312	2	1	2	0.00
03/08/2026	R214 On 06-August-26			Bond Future	9.13	81.1910	81.9356	81.1910	9,850.00
03/08/2026	R214 On 06-August-26	11.97	Call	Bond Future	16310	16	16	16	0.00
03/08/2026	R214 On 06-August-26	11.97	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R214 On 05-November-26			Bond Future	9.18	79.3632	80.1211	79.3632	23,868.00
03/08/2026	R214 On 05-November-26	10.97	Call	Bond Future	10920	10	11	10	0.00
03/08/2026	R214 On 05-November-26	10.97	Put	Bond Future	150	0	0	0	0.00
03/08/2026	R214 On 04-February-27			Bond Future	9.24	80.8421	81.6141	80.8421	0.00
03/08/2026	R214 On 04-February-27	9.90	Call	Bond Future	5537	5	6	5	0.00
03/08/2026	R214 On 04-February-27	9.90	Put	Bond Future	1314	2	1	2	0.00
03/08/2026	R214 On 06-May-27			Bond Future	9.27	79.1255	79.9124	79.1255	0.00
03/08/2026	R214 On 06-May-27	8.88	Call	Bond Future	2098	2	2	2	0.00
03/08/2026	R214 On 06-May-27	8.88	Put	Bond Future	4716	5	5	5	0.00
03/08/2026	R214 On 05-August-27			Bond Future	9.32	80.6355	81.4376	80.6355	0.00
03/08/2026	R214 On 05-August-27	9.32	Call	Bond Future	3672	3	4	3	0.00
03/08/2026	R214 On 05-August-27	9.32	Put	Bond Future	3669	4	4	4	0.00
03/08/2026	R248 On 06-August-26			Bond Future	9.19	98.8423	99.8325	98.8423	61,671.00
03/08/2026	R248 On 06-August-26	12.37	Call	Bond Future	22983	22	23	22	0.00
03/08/2026	R248 On 06-August-26	10.00	Call	Bond Future	6893	6	7	6	0.00
03/08/2026	R248 On 06-August-26	9.00	Call	Bond Future	53	0	0	0	0.00
03/08/2026	R248 On 06-August-26	9.20	Call	Bond Future	573	0	1	0	0.00
03/08/2026	R248 On 06-August-26	9.20	Put	Bond Future	467	1	0	1	100.00
03/08/2026	R248 On 06-August-26	9.00	Put	Bond Future	1774	3	2	3	1,762.00
03/08/2026	R248 On 06-August-26	10.00	Put	Bond Future	0	0	0	0	1,762.00
03/08/2026	R248 On 06-August-26	12.37	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R248 On 05-November-26			Bond Future	9.24	96.1926	97.2006	96.1926	287,059.00
03/08/2026	R248 On 05-November-26	11.31	Call	Bond Future	16121	15	16	15	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
03/08/2026	R248 On 05-November-26	11.31	Put	Bond Future	145	0	0	0	0.00
03/08/2026	R248 On 04-February-27			Bond Future	9.28	97.9852	99.0119	97.9852	0.00
03/08/2026	R248 On 04-February-27	10.11	Call	Bond Future	8380	8	8	8	0.00
03/08/2026	R248 On 04-February-27	10.11	Put	Bond Future	1509	2	2	2	0.00
03/08/2026	R248 On 06-May-27			Bond Future	9.32	95.4622	96.5087	95.4622	260.00
03/08/2026	R248 On 06-May-27	9.05	Call	Bond Future	3240	3	3	3	0.00
03/08/2026	R248 On 06-May-27	9.05	Put	Bond Future	5631	6	6	6	0.00
03/08/2026	R248 On 05-August-27			Bond Future	9.36	97.2837	98.3505	97.2837	0.00
03/08/2026	R248 On 05-August-27	9.37	Call	Bond Future	4977	4	5	4	0.00
03/08/2026	R248 On 05-August-27	9.37	Put	Bond Future	4907	5	5	5	0.00
03/08/2026	R2R9 On 06-August-26			Bond Future	9.02	108.9594	109.9332	108.9594	8,547.00
03/08/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96814	96	97	96	0.00
03/08/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R2R9 On 05-November-26			Bond Future	9.08	105.9520	106.9432	105.9520	6,955.00
03/08/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95973	95	96	95	0.00
03/08/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R2R9 On 04-February-27			Bond Future	9.13	107.9265	108.9361	107.9265	0.00
03/08/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6811	6	7	6	0.00
03/08/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1328	2	1	2	0.00
03/08/2026	R2R9 On 06-May-27			Bond Future	9.18	105.0595	106.0887	105.0595	0.00
03/08/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2464	2	2	2	0.00
03/08/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5745	5	6	5	0.00
03/08/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2802	2	3	2	250.00
03/08/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2384	3	2	3	250.00
03/08/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4561	5	5	5	0.00
03/08/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5060	6	5	6	0.00
03/08/2026	R2R9 On 05-August-27			Bond Future	9.23	107.0636	108.1126	107.0636	0.00
03/08/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4215	4	4	4	0.00
03/08/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2731	2	3	2	910.00
03/08/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2965	3	3	3	180.00
03/08/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5359	5	5	5	0.00
03/08/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6056	5	6	5	0.00
03/08/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2852	3	3	3	180.00
03/08/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5397	6	5	6	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
03/08/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3207	4	3	4	910.00
03/08/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5766	6	6	6	0.00
03/08/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3994	5	4	5	0.00
03/08/2026	R4R2 On 06-August-26			Bond Future	9.19	110.4153	111.3714	110.4153	4,560.00
03/08/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97954	97	98	97	0.00
03/08/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R4R2 On 05-November-26			Bond Future	9.24	107.3082	108.2814	107.3082	4,116.00
03/08/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97059	96	97	96	0.00
03/08/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
03/08/2026	R4R2 On 04-February-27			Bond Future	9.30	109.3079	110.2993	109.3079	0.00
03/08/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8128	7	8	7	0.00
03/08/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1438	2	1	2	0.00
03/08/2026	R4R2 On 06-May-27			Bond Future	9.34	106.3420	107.3525	106.3420	0.00
03/08/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2842	2	3	2	0.00
03/08/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5733	6	6	6	0.00
03/08/2026	R4R2 On 05-August-27			Bond Future	9.39	108.3705	109.4004	108.3705	0.00
03/08/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4902	4	5	4	0.00
03/08/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4533	5	5	5	0.00
03/08/2026	RR87 On 06-August-26			Bond Future	7.17	100.8726	100.9020	100.8726	0.00
03/08/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0	0	0	0	0.00
03/08/2026	RR87 On 06-August-26	6.53	Put	Bond Future	228	0	0	0	0.00
03/08/2026	RR87 On 05-November-26			Bond Future	6.70	102.6971	102.7268	102.6971	0.00
03/08/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
03/08/2026	RR87 On 05-November-26	5.27	Put	Bond Future	164	0	0	0	0.00
03/08/2026	RR88 On 06-August-26			Bond Future	7.38	104.5371	104.6346	104.5371	0.00
03/08/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0	0	0	0	0.00
03/08/2026	RR88 On 06-August-26	6.79	Put	Bond Future	712	1	1	1	0.00
03/08/2026	RR88 On 05-November-26			Bond Future	7.37	105.7985	105.9033	105.7985	0.00
03/08/2026	RR88 On 05-November-26	6.71	Call	Bond Future	26	0	0	0	0.00
03/08/2026	RR88 On 05-November-26	6.71	Put	Bond Future	720	1	1	1	0.00
03/08/2026	RR88 On 04-February-27			Bond Future	7.32	103.9262	104.0363	103.9262	0.00
03/08/2026	RR88 On 04-February-27	7.78	Call	Bond Future	543	0	1	0	0.00
03/08/2026	RR88 On 04-February-27	7.78	Put	Bond Future	157	0	0	0	0.00

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03/08/2026	RR88 On 06-May-27			Bond Future	7.07	105.9620	106.0741	105.9620	0.00
03/08/2026	RR88 On 06-May-27	7.89	Call	Bond Future	598	1	1	1	0.00
03/08/2026	RR88 On 06-May-27	7.89	Put	Bond Future	105	0	0	0	0.00
03/08/2026	RR88 On 05-August-27			Bond Future	6.61	102.6776	102.7920	102.6776	0.00
03/08/2026	RR88 On 05-August-27	8.07	Call	Bond Future	568	0	1	0	0.00
03/08/2026	RR88 On 05-August-27	8.07	Put	Bond Future	41	0	0	0	0.00
03/08/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/08/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00