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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	2029 On 05-February-26			Bond Future	145.7459	145.8505	145.7459	145.8505	0
05/02/2026	2029 On 05-February-26	140.11	Call	Bond Future	5635.9000	5740.5200	5.6359	5.7405	0
05/02/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2029 On 07-May-26			Bond Future	146.8914	146.9979	146.8914	146.9979	4,593
05/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5071.4100	5177.8700	5.0714	5.1779	0
05/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2029 On 06-August-26			Bond Future	149.5465	149.6547	149.5465	149.6547	0
05/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5446.4600	5554.6500	5.4465	5.5547	0
05/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2029 On 05-November-26			Bond Future	150.6808	150.7902	150.6808	150.7902	0
05/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3120.7800	3230.2300	3.1208	3.2302	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2029 On 04-February-27			Bond Future	153.3183	153.4293	153.3183	153.4293	0
05/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3598.2900	3709.3100	3.5983	3.7093	0
05/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2030 On 05-February-26			Bond Future	7.2150	7.1852	102.8872	102.9904	0
05/02/2026	2030 On 05-February-26	9.49	Call	Bond Future	7508.3600	7611.5800	7.5084	7.6116	0
05/02/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2030 On 07-May-26			Bond Future	7.2272	7.1950	104.6971	104.8022	153,685
05/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	463.1300	518.4700	0.4631	0.5185	1,000
05/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	519.1900	469.4800	0.5192	0.4695	0
05/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1678.2200	1770.2800	1.6782	1.7703	1,000
05/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	117.3000	104.3100	0.1173	0.1043	0
05/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2293.0100	2391.1100	2.2930	2.3911	0
05/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	62.2900	55.3400	0.0623	0.0553	1,000
05/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	6770.3200	6875.3100	6.7703	6.8753	0
05/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.6900	0.6300	0.0007	0.0006	0
05/02/2026	2030 On 06-August-26			Bond Future	7.2387	7.2038	102.5548	102.6615	47,851
05/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	665.6300	720.5000	0.6656	0.7205	1,000
05/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	753.4900	701.5900	0.7535	0.7016	0
05/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1745.0300	1828.1300	1.7450	1.8281	1,000
05/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	314.4100	290.7400	0.3144	0.2907	0
05/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2648.3200	2741.9500	2.6483	2.7420	0
05/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	171.2400	158.1000	0.1712	0.1581	1,000
05/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	5875.0700	5980.0400	5.8751	5.9800	0
05/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	24.0200	22.2200	0.0240	0.0222	0
05/02/2026	2030 On 05-November-26			Bond Future	7.2502	7.2124	104.3208	104.4292	0
05/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3396.9900	3492.8500	3.3970	3.4929	0
05/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	191.5800	179.0500	0.1916	0.1791	0
05/02/2026	2030 On 04-February-27			Bond Future	7.2708	7.2295	102.1154	102.2254	0
05/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	1984.4400	2063.8600	1.9844	2.0639	0
05/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	534.0100	503.4200	0.5340	0.5034	0
05/02/2026	2031 On 05-February-26			Bond Future	113.5805	113.6192	113.5805	113.6192	0
05/02/2026	2031 On 05-February-26	111.76	Call	Bond Future	1820.4900	1859.1700	1.8205	1.8592	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	2031 On 05-February-26	111.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2031 On 07-May-26			Bond Future	115.5811	115.6462	115.5811	115.6462	1,580
05/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	1752.8400	1816.3400	1.7528	1.8163	0
05/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	11.7000	10.1300	0.0117	0.0101	0
05/02/2026	2031 On 06-August-26			Bond Future	115.2560	115.3218	115.2560	115.3218	1,893
05/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	1536.9900	1595.0000	1.5370	1.5950	0
05/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	91.0200	83.2200	0.0910	0.0832	0
05/02/2026	2031 On 05-November-26			Bond Future	117.2680	117.3347	117.2680	117.3347	0
05/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	5778.0600	5844.7400	5.7781	5.8447	0
05/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	0
05/02/2026	2031 On 04-February-27			Bond Future	116.8703	116.9372	116.8703	116.9372	0
05/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1103.8600	1148.9600	1.1039	1.1490	0
05/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	413.5300	391.7900	0.4135	0.3918	0
05/02/2026	2032 On 05-February-26			Bond Future	7.6700	7.6253	105.7956	106.0150	0
05/02/2026	2032 On 05-February-26	10.16	Call	Bond Future	11365.1200	11584.5300	11.3651	11.5845	0
05/02/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2032 On 07-May-26			Bond Future	7.6892	7.6527	103.5481	103.7214	167,515
05/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	10845.0200	11018.3500	10.8450	11.0184	0
05/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.4700	0.4200	0.0005	0.0004	0
05/02/2026	2032 On 06-August-26			Bond Future	7.7191	7.6805	105.3943	105.5706	230
05/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10290.1200	10465.2300	10.2901	10.4652	0
05/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	13.2300	12.0700	0.0132	0.0121	0
05/02/2026	2032 On 05-November-26			Bond Future	7.7572	7.7165	103.0522	103.2313	0
05/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6156.0900	6320.1500	6.1561	6.3202	0
05/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	214.4200	199.4300	0.2144	0.1994	0
05/02/2026	2032 On 04-February-27			Bond Future	7.8048	7.7617	104.8308	105.0128	0
05/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3540.4300	3677.9900	3.5404	3.6780	0
05/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	742.2100	697.8600	0.7422	0.6979	0
05/02/2026	2033 On 05-February-26			Bond Future	143.7451	143.7159	143.7451	143.7159	0
05/02/2026	2033 On 05-February-26	132.88	Call	Bond Future	10865.1400	10835.8600	10.8651	10.8359	0
05/02/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2033 On 07-May-26			Bond Future	144.9871	144.7228	144.9871	144.7228	7,871
05/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	9827.0500	9562.8100	9.8271	9.5628	0

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05/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2033 On 06-August-26			Bond Future	147.6078	147.3385	147.6078	147.3385	0
05/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	13357.7700	13088.4700	13.3578	13.0885	0
05/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2033 On 05-November-26			Bond Future	148.6059	148.3314	148.6059	148.3314	0
05/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	11345.8600	11071.3500	11.3459	11.0714	0
05/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2033 On 04-February-27			Bond Future	151.2073	150.9275	151.2073	150.9275	0
05/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	8497.2900	8217.4900	8.4973	8.2175	0
05/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2037 On 05-February-26			Bond Future	8.3800	8.3505	101.0805	101.2909	0
05/02/2026	2037 On 05-February-26	9.65	Call	Bond Future	8530.8300	8741.2600	8.5308	8.7413	0
05/02/2026	2037 On 05-February-26	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2037 On 05-February-26	10.10	Call	Bond Future	11319.0700	11529.5000	11.3191	11.5295	0
05/02/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2037 On 05-February-26	10.65	Call	Bond Future	14573.1100	14783.5400	14.5731	14.7835	0
05/02/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2037 On 05-February-26	10.90	Call	Bond Future	15998.6700	16209.1000	15.9987	16.2091	0
05/02/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2037 On 05-February-26	11.20	Call	Bond Future	17666.8200	17877.2500	17.6668	17.8773	0
05/02/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2037 On 05-February-26	11.36	Call	Bond Future	18538.0000	18748.4300	18.5380	18.7484	0
05/02/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2037 On 05-February-26	11.40	Call	Bond Future	18753.8200	18964.2500	18.7538	18.9643	0
05/02/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2037 On 05-February-26	11.86	Call	Bond Future	21180.1600	21390.5900	21.1802	21.3906	0
05/02/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2037 On 05-February-26	12.27	Call	Bond Future	23259.2600	23469.6900	23.2593	23.4697	0
05/02/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2037 On 05-February-26	12.73	Call	Bond Future	25502.3900	25712.8200	25.5024	25.7128	0
05/02/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2037 On 07-May-26			Bond Future	8.4218	8.3964	102.8949	103.0728	190,878
05/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	4242.4700	4399.7700	4.2425	4.3998	1,500
05/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	302.4100	281.8100	0.3024	0.2818	0

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05/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	7206.2000	7378.3900	7.2062	7.3784	1,500
05/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	87.2700	81.5600	0.0873	0.0816	0
05/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	10663.2700	10839.9400	10.6633	10.8399	0
05/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	21.3400	20.1100	0.0213	0.0201	1,500
05/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	15791.6100	15969.4700	15.7916	15.9695	142
05/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.6700	0.6300	0.0007	0.0006	0
05/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	17813.0800	17990.9800	17.8131	17.9910	0
05/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.1000	0.1000	0.0001	0.0001	0
05/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	23347.2200	23525.1200	23.3472	23.5251	0
05/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
05/02/2026	2037 On 06-August-26			Bond Future	8.4711	8.4448	100.4698	100.6506	2,639
05/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	10064.6400	10238.1800	10.0646	10.2382	2,541
05/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	147.6000	140.2700	0.1476	0.1403	0
05/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	13900.6200	14079.2600	13.9006	14.0793	0
05/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	45.9900	43.7600	0.0460	0.0438	2,541
05/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	17146.3900	17326.7800	17.1464	17.3268	0
05/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	9.0600	8.5800	0.0091	0.0086	2,541
05/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	19285.4600	19466.1900	19.2855	19.4662	0
05/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	2.6200	2.4800	0.0026	0.0025	0
05/02/2026	2037 On 05-November-26			Bond Future	8.5199	8.4927	102.1998	102.3836	0
05/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	6753.2600	6908.5500	6.7533	6.9086	4,490
05/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	681.8300	653.3900	0.6818	0.6534	0
05/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	10961.5800	11133.8600	10.9616	11.1339	0
05/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	278.9500	267.5000	0.2790	0.2675	4,490
05/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	13070.4300	13247.2200	13.0704	13.2472	0
05/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	168.2100	161.2700	0.1682	0.1613	0
05/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	14179.7100	14358.5900	14.1797	14.3586	0
05/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	113.1900	108.3400	0.1132	0.1083	4,490
05/02/2026	2037 On 04-February-27			Bond Future	8.5756	8.5473	99.7072	99.8939	0
05/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2073.9300	2163.4500	2.0739	2.1635	4,490
05/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2973.1700	2876.0000	2.9732	2.8760	0
05/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	5885.0500	6028.7300	5.8851	6.0287	0
05/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	1194.4100	1151.4000	1.1944	1.1514	4,490
05/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	6895.4300	7046.7100	6.8954	7.0467	0

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05/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	978.3900	942.9800	0.9784	0.9430	0
05/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	8439.3000	8599.6700	8.4393	8.5997	0
05/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	721.9700	695.6500	0.7220	0.6957	4,490
05/02/2026	2038 On 05-February-26			Bond Future	159.0178	159.1169	159.0178	159.1169	0
05/02/2026	2038 On 05-February-26	143.20	Call	Bond Future	15817.7600	15916.9100	15.8178	15.9169	0
05/02/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2038 On 07-May-26			Bond Future	161.8548	161.9556	161.8548	161.9556	4,185
05/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	17324.7500	17425.6200	17.3248	17.4256	0
05/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2038 On 06-August-26			Bond Future	162.5884	162.6906	162.5884	162.6906	0
05/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	17868.3700	17970.6100	17.8684	17.9706	0
05/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2038 On 05-November-26			Bond Future	165.4272	165.5309	165.4272	165.5309	0
05/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	19117.1800	19220.9100	19.1172	19.2209	0
05/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2038 On 04-February-27			Bond Future	166.0986	166.2031	166.0986	166.2031	0
05/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	12268.5900	12373.0700	12.2686	12.3731	0
05/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2040 On 05-February-26			Bond Future	8.7000	8.6556	102.6428	103.0051	0
05/02/2026	2040 On 05-February-26	9.05	Call	Bond Future	2791.4100	3153.7400	2.7914	3.1537	0
05/02/2026	2040 On 05-February-26	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2040 On 05-February-26	9.20	Call	Bond Future	3954.6900	4317.0200	3.9547	4.3170	0
05/02/2026	2040 On 05-February-26	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2040 On 05-February-26	9.40	Call	Bond Future	5475.8100	5838.1400	5.4758	5.8381	0
05/02/2026	2040 On 05-February-26	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2040 On 05-February-26	9.80	Call	Bond Future	8418.6500	8780.9800	8.4187	8.7810	0
05/02/2026	2040 On 05-February-26	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2040 On 05-February-26	10.24	Call	Bond Future	11509.3000	11871.6300	11.5093	11.8716	0
05/02/2026	2040 On 05-February-26	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2040 On 05-February-26	10.35	Call	Bond Future	12258.9400	12621.2700	12.2589	12.6213	0
05/02/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2040 On 05-February-26	10.75	Call	Bond Future	14910.2700	15272.6000	14.9103	15.2726	0
05/02/2026	2040 On 05-February-26	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	2040 On 05-February-26	11.15	Call	Bond Future	17448.9600	17811.2900	17.4490	17.8113	0
05/02/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2040 On 05-February-26	11.49	Call	Bond Future	19522.4000	19884.7300	19.5224	19.8847	0
05/02/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2040 On 05-February-26	11.82	Call	Bond Future	21463.8800	21826.2100	21.4639	21.8262	0
05/02/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2040 On 05-February-26	13.23	Call	Bond Future	29036.0900	29398.4200	29.0361	29.3984	0
05/02/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2040 On 07-May-26			Bond Future	8.7207	8.7058	104.6971	104.8171	57,661
05/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1053.3500	1113.9100	1.0534	1.1139	27,500
05/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	1624.0100	1564.5500	1.6240	1.5646	0
05/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	14310.8100	14430.7100	14.3108	14.4307	1,460
05/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	9.2300	9.1100	0.0092	0.0091	0
05/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	16963.8300	17083.8500	16.9638	17.0839	0
05/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	1.7600	1.7600	0.0018	0.0018	0
05/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	20271.1300	20391.1500	20.2711	20.3912	0
05/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.1300	0.1300	0.0001	0.0001	0
05/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	20562.4800	20682.5000	20.5625	20.6825	0
05/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.1000	0.1000	0.0001	0.0001	1,460
05/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	22335.0900	22455.1100	22.3351	22.4551	0
05/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
05/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	23393.4200	23513.4400	23.3934	23.5134	0
05/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,460
05/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	25075.7300	25195.7500	25.0757	25.1958	0
05/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2040 On 06-August-26			Bond Future	8.7739	8.7585	102.0535	102.1756	41,462
05/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	22621.9200	22743.9400	22.6219	22.7439	0
05/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	2.2300	2.1900	0.0022	0.0022	0
05/02/2026	2040 On 05-November-26			Bond Future	8.8263	8.8104	103.8107	103.9347	0
05/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	8676.5500	8785.2500	8.6766	8.7853	2,300
05/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	706.6200	691.3700	0.7066	0.6914	0
05/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	13346.3400	13464.1300	13.3463	13.4641	0
05/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	309.0400	302.8800	0.3090	0.3029	2,300
05/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	15650.0800	15770.6600	15.6501	15.7707	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	164.9100	161.5400	0.1649	0.1615	0
05/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	16874.2100	16995.8300	16.8742	16.9958	0
05/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	111.5100	109.1800	0.1115	0.1092	2,300
05/02/2026	2040 On 04-February-27			Bond Future	8.8849	8.8685	101.0955	101.2212	0
05/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	2599.4700	2663.3100	2.5995	2.6633	2,300
05/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	3407.2100	3345.2600	3.4072	3.3453	0
05/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	7151.0000	7250.3300	7.1510	7.2503	0
05/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	1380.4000	1353.9400	1.3804	1.3539	2,300
05/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	8648.4000	8753.7500	8.6484	8.7538	0
05/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	1069.3500	1048.9100	1.0694	1.0489	0
05/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	10053.5500	10163.2400	10.0536	10.1632	0
05/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	848.1800	832.0800	0.8482	0.8321	2,300
05/02/2026	2043 On 05-February-26			Bond Future	123.9759	123.1276	123.9759	123.1276	0
05/02/2026	2043 On 05-February-26	109.66	Call	Bond Future	14315.9100	13467.6400	14.3159	13.4676	0
05/02/2026	2043 On 05-February-26	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2043 On 07-May-26			Bond Future	126.4820	125.3243	126.4820	125.3243	0
05/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	14782.0300	13624.2600	14.7820	13.6243	0
05/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2043 On 06-August-26			Bond Future	125.9243	124.7450	125.9243	124.7450	3,116
05/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	15044.3130	13865.0231	15.0443	13.8650	0
05/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0130	0.0531	0.0000	0.0001	0
05/02/2026	2043 On 05-November-26			Bond Future	128.1225	126.9224	128.1225	126.9224	0
05/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	15282.9022	14083.4364	15.2829	14.0834	0
05/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.4022	1.0564	0.0004	0.0011	0
05/02/2026	2043 On 04-February-27			Bond Future	127.4787	126.2563	127.4787	126.2563	0
05/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	9920.8047	8749.8042	9.9208	8.7498	0
05/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	72.1247	123.4942	0.0721	0.1235	0
05/02/2026	2044 On 05-February-26			Bond Future	8.9050	8.8656	98.8598	99.2075	0
05/02/2026	2044 On 05-February-26	10.00	Call	Bond Future	8959.5800	9307.2600	8.9596	9.3073	0
05/02/2026	2044 On 05-February-26	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2044 On 05-February-26	10.07	Call	Bond Future	9489.5800	9837.2600	9.4896	9.8373	0
05/02/2026	2044 On 05-February-26	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2044 On 05-February-26	10.90	Call	Bond Future	15420.6200	15768.3000	15.4206	15.7683	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2044 On 05-February-26	11.25	Call	Bond Future	17738.3900	18086.0700	17.7384	18.0861	0
05/02/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2044 On 05-February-26	11.45	Call	Bond Future	19017.3400	19365.0200	19.0173	19.3650	0
05/02/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2044 On 05-February-26	11.50	Call	Bond Future	19332.0600	19679.7400	19.3321	19.6797	0
05/02/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2044 On 05-February-26	11.56	Call	Bond Future	19707.1300	20054.8100	19.7071	20.0548	0
05/02/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2044 On 07-May-26		Call	Bond Future	2384.1300	2417.7100	2.3841	2.4177	0
05/02/2026	2044 On 07-May-26			Bond Future	8.9206	8.9160	100.9128	100.9527	110,045
05/02/2026	2044 On 07-May-26		Put	Bond Future	1471.3500	1465.0400	1.4714	1.4650	0
05/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	8869.8200	8910.6500	8.8698	8.9107	0
05/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	89.7700	90.7100	0.0898	0.0907	15,000
05/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	20961.3400	21001.2500	20.9613	21.0013	0
05/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.3100	0.3300	0.0003	0.0003	0
05/02/2026	2044 On 06-August-26			Bond Future	8.9734	8.9687	98.3270	98.3675	7,681
05/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	24000.5800	24041.1200	24.0006	24.0411	0
05/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	3.1600	3.2100	0.0032	0.0032	0
05/02/2026	2044 On 05-November-26			Bond Future	9.0251	9.0202	100.0200	100.0611	0
05/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	17220.5100	17261.6100	17.2205	17.2616	0
05/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	173.4900	173.5700	0.1735	0.1736	0
05/02/2026	2044 On 04-February-27			Bond Future	9.0823	9.0773	97.3645	97.4059	0
05/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	9721.1200	9758.8500	9.7211	9.7589	0
05/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	1125.5500	1121.8200	1.1256	1.1218	0
05/02/2026	2046 On 05-February-26			Bond Future	143.3276	143.3441	143.3276	143.3441	0
05/02/2026	2046 On 05-February-26	121.65	Call	Bond Future	21677.5900	21694.1300	21.6776	21.6941	0
05/02/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2046 On 07-May-26			Bond Future	143.5989	143.6159	143.5989	143.6159	18,062
05/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	18648.9200	18665.8600	18.6489	18.6659	0
05/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2046 On 06-August-26			Bond Future	146.1943	146.2114	146.1943	146.2114	0
05/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	23814.2500	23831.3900	23.8143	23.8314	0
05/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	2046 On 05-November-26			Bond Future	146.4259	146.4424	146.4259	146.4424	0
05/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	20945.8900	20962.4100	20.9459	20.9624	0
05/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2046 On 04-February-27			Bond Future	148.9883	149.0048	148.9883	149.0048	0
05/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	17898.3000	17914.7500	17.8983	17.9148	0
05/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2050 On 05-February-26			Bond Future	144.9145	145.1796	144.9145	145.1796	0
05/02/2026	2050 On 05-February-26	122.82	Call	Bond Future	22094.5200	22359.5800	22.0945	22.3596	0
05/02/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2050 On 07-May-26			Bond Future	147.4998	147.7697	147.4998	147.7697	16,475
05/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	23429.7500	23699.6600	23.4298	23.6997	0
05/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2050 On 06-August-26			Bond Future	147.7246	147.9987	147.7246	147.9987	0
05/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	24454.5900	24728.7300	24.4546	24.7287	0
05/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2050 On 05-November-26			Bond Future	150.3039	150.5825	150.3039	150.5825	0
05/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	26463.9200	26742.5300	26.4639	26.7425	0
05/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	2050 On 04-February-27			Bond Future	150.4562	150.7389	150.4562	150.7389	0
05/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	18066.1700	18348.8600	18.0662	18.3489	0
05/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	AL37 On 05-February-26			Index Future	1273.4360	1275.4960	1273.4360	1,275.4960	0
05/02/2026	AL37 On 07-May-26			Index Future	1296.0760	1297.9340	1296.0760	1,297.9340	0
05/02/2026	AL37 On 06-August-26			Index Future	1318.9390	1320.8280	1318.9390	1,320.8280	0
05/02/2026	AL37 On 05-November-26			Index Future	1341.9260	1343.8450	1341.9260	1,343.8450	0
05/02/2026	AL37 On 04-February-27			Index Future	1365.1240	1367.0720	1365.1240	1,367.0720	0
05/02/2026	AL7T On 05-February-26			Index Future	1655.6690	1659.2500	1655.6690	1,659.2500	0
05/02/2026	AL7T On 07-May-26			Index Future	1685.0920	1688.4390	1685.0920	1,688.4390	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	AL7T On 06-August-26			Index Future	1714.8180	1718.2210	1714.8180	1,718.2210	0
05/02/2026	AL7T On 05-November-26			Index Future	1744.7040	1748.1630	1744.7040	1,748.1630	0
05/02/2026	AL7T On 04-February-27			Index Future	1774.8650	1778.3790	1774.8650	1,778.3790	0
05/02/2026	ALBI On 05-February-26			Index Future	1397.7070	1401.3230	1397.7070	1,401.3230	0
05/02/2026	ALBI On 07-May-26			Index Future	1412.5820	1425.9740	1412.5820	1,425.9740	75
05/02/2026	ALBI On 06-August-26			Index Future	1437.5010	1451.1270	1437.5010	1,451.1270	0
05/02/2026	ALBI On 05-November-26			Index Future	1462.5540	1476.4140	1462.5540	1,476.4140	0
05/02/2026	ALBI On 04-February-27			Index Future	1487.8370	1501.9330	1487.8370	1,501.9330	0
05/02/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/02/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/02/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/02/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	ES33 On 05-February-26			Bond Future	8.5450	8.5057	97.3047	97.5135	0
05/02/2026	ES33 On 05-February-26	11.49	Call	Bond Future	14109.2600	14317.9900	14.1093	14.3180	0
05/02/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	ES33 On 07-May-26			Bond Future	8.5880	8.5626	95.3291	95.4605	0
05/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14448.5200	14579.9900	14.4485	14.5800	0
05/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	ES33 On 06-August-26			Bond Future	8.6481	8.6215	97.0520	97.1857	0
05/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15183.3500	15317.0500	15.1834	15.3171	0
05/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	ES33 On 05-November-26			Bond Future	8.7195	8.6917	94.9550	95.0908	0
05/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9626.6000	9762.3800	9.6266	9.7624	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	ES33 On 04-February-27			Bond Future	8.8037	8.7745	96.6154	96.7533	0
05/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4118.8100	4256.7300	4.1188	4.2567	0
05/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	ES42 On 05-February-26			Bond Future	9.1200	9.0806	97.3034	97.6217	0
05/02/2026	ES42 On 05-February-26	11.85	Call	Bond Future	18703.7200	19021.9500	18.7037	19.0220	0
05/02/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	ES42 On 07-May-26			Bond Future	9.1457	9.1360	95.0219	95.0991	0
05/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	20380.4600	20457.6800	20.3805	20.4577	0
05/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	ES42 On 06-August-26			Bond Future	9.2018	9.1918	96.7389	96.8175	0
05/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	22264.5600	22343.1300	22.2646	22.3431	0
05/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	ES42 On 05-November-26			Bond Future	9.2626	9.2523	94.1643	94.2439	0
05/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	16199.4500	16279.0800	16.1995	16.2791	0
05/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	ES42 On 04-February-27			Bond Future	9.3291	9.3185	95.8096	95.8905	0
05/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6949.7200	7030.5600	6.9497	7.0306	0
05/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	GOVI On 05-February-26			GOVI	1371.6830	1375.2170	1371.6830	1,375.2170	0
05/02/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2216830.0000	2252170.0000	221.6830	225.2170	0
05/02/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	GOVI On 07-May-26			GOVI	1354.7570	1399.4090	1354.7570	1,399.4090	642
05/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1777570.0000	2224090.0000	177.7570	222.4090	0
05/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	GOVI On 06-August-26			GOVI	1378.6550	1424.0930	1378.6550	1,424.0930	0
05/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1896550.0000	2350930.0000	189.6550	235.0930	0
05/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	GOVI On 05-November-26			GOVI	1402.6830	1448.9100	1402.6830	1,448.9100	0
05/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1256830.0000	1719100.0000	125.6830	171.9100	0
05/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	GOVI On 04-February-27			GOVI	1426.9310	1473.9530	1426.9310	1,473.9530	0
05/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	579310.0000	1049530.0000	57.9310	104.9530	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/02/2026	I258 On 05-February-26			Bond Future	130.8485	130.4198	130.8485	130.4198	0
05/02/2026	I258 On 05-February-26	111.65	Call	Bond Future	19198.4600	18769.7600	19.1985	18.7698	0
05/02/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	I258 On 07-May-26			Bond Future	133.4095	132.7465	133.4095	132.7465	0
05/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	19679.4501	19016.4902	19.6795	19.0165	0
05/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0001	0.0002	0.0000	0.0000	0
05/02/2026	I258 On 06-August-26			Bond Future	132.9769	132.3016	132.9769	132.3016	0
05/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	20027.1660	19351.9838	20.0272	19.3520	0
05/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.2560	0.4138	0.0003	0.0004	0
05/02/2026	I258 On 05-November-26			Bond Future	135.2983	134.6108	135.2983	134.6108	0
05/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	20352.2034	19666.2453	20.3522	19.6662	0
05/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	3.9334	5.4353	0.0039	0.0054	0
05/02/2026	I258 On 04-February-27			Bond Future	134.7802	134.0794	134.7802	134.0794	0
05/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	15979.4764	15301.1683	15.9795	15.3012	0
05/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	99.3264	121.7683	0.0993	0.1218	0
05/02/2026	IGOV On 05-February-26			Index Future	438.7740	439.0200	438.7740	439.0200	0
05/02/2026	IGOV On 07-May-26			Index Future	446.7180	446.8520	446.7180	446.8520	245
05/02/2026	IGOV On 06-August-26			Index Future	454.7060	454.8420	454.7060	454.8420	0
05/02/2026	IGOV On 05-November-26			Index Future	462.7360	462.8740	462.7360	462.8740	0
05/02/2026	IGOV On 04-February-27			Index Future	470.8390	470.9780	470.8390	470.9780	0
05/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
05/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
05/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
05/02/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
05/02/2026	R033 On 05-February-26			Bond Future	7.7800	7.7354	115.6167	115.8760	0
05/02/2026	R033 On 05-February-26	10.49	Call	Bond Future	14406.8800	14666.2400	14.4069	14.6662	0
05/02/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R033 On 07-May-26			Bond Future	7.8024	7.7661	112.6680	112.8728	9,464
05/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	13390.1200	13594.3400	13.3901	13.5943	0
05/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	10.3700	9.7400	0.0104	0.0097	0
05/02/2026	R033 On 06-August-26			Bond Future	7.8354	7.7972	114.6768	114.8851	223
05/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12377.3700	12578.3100	12.3774	12.5783	0
05/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	154.8600	147.4500	0.1549	0.1475	0
05/02/2026	R033 On 05-November-26			Bond Future	7.8760	7.8359	111.6126	111.8243	0
05/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8095.0600	8275.5500	8.0951	8.2756	0
05/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	759.3700	728.1700	0.7594	0.7282	0
05/02/2026	R033 On 04-February-27			Bond Future	7.9252	7.8830	113.5386	113.7536	0
05/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5447.7800	5599.1500	5.4478	5.5992	0
05/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1840.1100	1776.4600	1.8401	1.7765	0
05/02/2026	R035 On 05-February-26			Bond Future	8.0650	8.0305	109.1212	109.3476	0
05/02/2026	R035 On 05-February-26	8.45	Call	Bond Future	2481.8400	2708.2900	2.4818	2.7083	0
05/02/2026	R035 On 05-February-26	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R035 On 05-February-26	8.64	Call	Bond Future	3678.5500	3905.0000	3.6786	3.9050	0
05/02/2026	R035 On 05-February-26	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R035 On 05-February-26	8.85	Call	Bond Future	4980.1300	5206.5800	4.9801	5.2066	0
05/02/2026	R035 On 05-February-26	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R035 On 05-February-26	9.14	Call	Bond Future	6741.8800	6968.3300	6.7419	6.9683	0
05/02/2026	R035 On 05-February-26	9.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R035 On 05-February-26	9.25	Call	Bond Future	7399.5000	7625.9500	7.3995	7.6260	0
05/02/2026	R035 On 05-February-26	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R035 On 05-February-26	9.64	Call	Bond Future	9685.0600	9911.5100	9.6851	9.9115	0
05/02/2026	R035 On 05-February-26	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	R035 On 05-February-26	10.17	Call	Bond Future	12679.5200	12905.9700	12.6795	12.9060	0
05/02/2026	R035 On 05-February-26	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R035 On 05-February-26	10.44	Call	Bond Future	14157.3000	14383.7500	14.1573	14.3838	0
05/02/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R035 On 05-February-26	10.67	Call	Bond Future	15391.5200	15617.9700	15.3915	15.6180	0
05/02/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R035 On 05-February-26	10.79	Call	Bond Future	16026.6300	16253.0800	16.0266	16.2531	0
05/02/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R035 On 05-February-26	10.94	Call	Bond Future	16812.1300	17038.5800	16.8121	17.0386	0
05/02/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R035 On 05-February-26	11.00	Call	Bond Future	17123.7500	17350.2000	17.1238	17.3502	0
05/02/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R035 On 05-February-26	11.17	Call	Bond Future	17998.7200	18225.1700	17.9987	18.2252	0
05/02/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R035 On 05-February-26	12.44	Call	Bond Future	24180.2400	24406.6900	24.1802	24.4067	0
05/02/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R035 On 07-May-26			Bond Future	8.1068	8.0656	106.5073	106.7710	106,120
05/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	1864.7100	2047.9200	1.8647	2.0479	1,000
05/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	700.8300	620.3000	0.7008	0.6203	0
05/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3142.2200	3362.7400	3.1422	3.3627	0
05/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	355.2200	312.0000	0.3552	0.3120	16,000
05/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	4444.0200	4684.3100	4.4440	4.6843	1,000
05/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	187.9400	164.4900	0.1879	0.1645	0
05/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	6765.9600	7021.7600	6.7660	7.0218	0
05/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	63.3300	55.3900	0.0633	0.0554	1,000
05/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	9262.5100	9523.7900	9.2625	9.5238	250
05/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	20.1000	17.6400	0.0201	0.0176	0
05/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	9374.9100	9636.3200	9.3749	9.6363	200
05/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	19.1100	16.7800	0.0191	0.0168	0
05/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	9655.3700	9917.0600	9.6554	9.9171	350
05/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	16.8700	14.8200	0.0169	0.0148	0
05/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12029.5000	12292.6900	12.0295	12.2927	0
05/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	4.6300	4.0800	0.0046	0.0041	250
05/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12138.1900	12401.4200	12.1382	12.4014	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	4.2500	3.7400	0.0043	0.0037	200
05/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	12409.2900	12672.6100	12.4093	12.6726	0
05/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	3.4200	3.0000	0.0034	0.0030	350
05/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	14702.0300	14965.7100	14.7020	14.9657	0
05/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.4500	0.3900	0.0005	0.0004	250
05/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	14806.9200	15070.6100	14.8069	15.0706	0
05/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.4100	0.3600	0.0004	0.0004	200
05/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15068.4600	15332.1600	15.0685	15.3322	0
05/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.3200	0.2800	0.0003	0.0003	350
05/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	15847.1500	16110.8700	15.8472	16.1109	0
05/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.1500	0.1300	0.0002	0.0001	0
05/02/2026	R035 On 06-August-26			Bond Future	8.1448	8.1020	108.4065	108.6748	156
05/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2192.1200	2358.5200	2.1921	2.3585	1,000
05/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	1290.1200	1188.2300	1.2901	1.1882	0
05/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4106.8300	4320.2000	4.1068	4.3202	350
05/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	651.4600	596.5400	0.6515	0.5965	0
05/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	4505.0600	4724.7400	4.5051	4.7247	1,000
05/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	572.6000	523.9900	0.5726	0.5240	0
05/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6259.2200	6498.8000	6.2592	6.4988	200
05/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	331.4800	302.7700	0.3315	0.3028	0
05/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	6680.5500	6923.5500	6.6806	6.9236	0
05/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	290.8300	265.5400	0.2908	0.2655	350
05/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	6733.3200	6976.7200	6.7333	6.9767	250
05/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	286.0600	261.1700	0.2861	0.2612	0
05/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	7636.4600	7885.7300	7.6365	7.8857	0
05/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	217.5500	198.5300	0.2176	0.1985	1,000
05/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	8918.6000	9173.8300	8.9186	9.1738	0
05/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	149.2300	136.1700	0.1492	0.1362	200
05/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	9346.0500	9602.8000	9.3461	9.6028	0
05/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	131.9900	120.4500	0.1320	0.1205	350
05/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	9399.4100	9656.3500	9.3994	9.6564	0
05/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	129.9500	118.6000	0.1300	0.1186	250
05/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	11567.0200	11829.7700	11.5670	11.8298	0
05/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	62.1400	56.6000	0.0621	0.0566	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12035.7700	12299.5700	12.0358	12.2996	0
05/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	49.4200	44.9300	0.0494	0.0449	250
05/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	16330.1700	16597.9800	16.3302	16.5980	0
05/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	4.4600	3.9800	0.0045	0.0040	0
05/02/2026	R035 On 05-November-26			Bond Future	8.1922	8.1475	105.7754	106.0481	0
05/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1292.5000	1406.7800	1.2925	1.4068	600
05/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2658.2100	2499.8400	2.6582	2.4998	0
05/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3086.0400	3264.6300	3.0860	3.2646	0
05/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	1409.8700	1315.8100	1.4099	1.3158	600
05/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	4547.2200	4755.5500	4.5472	4.7556	200
05/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	925.1200	860.8000	0.9251	0.8608	0
05/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	5353.3300	5573.3200	5.3533	5.5733	0
05/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	747.3900	694.7300	0.7474	0.6947	600
05/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	6969.0000	7206.3800	6.9690	7.2064	0
05/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	488.5800	453.3100	0.4886	0.4533	200
05/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	9496.3100	9749.7500	9.4963	9.7498	0
05/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	262.1500	242.9400	0.2622	0.2429	200
05/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	10662.1300	10920.3800	10.6621	10.9204	0
05/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	195.1800	180.7800	0.1952	0.1808	0
05/02/2026	R035 On 04-February-27			Bond Future	8.2477	8.2011	107.6016	107.8787	0
05/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	5472.3700	5686.7600	5.4724	5.6868	0
05/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	1015.6600	952.9200	1.0157	0.9529	0
05/02/2026	R038 On 05-February-26			Bond Future	8.5100	8.4706	121.6331	121.9644	0
05/02/2026	R038 On 05-February-26	11.44	Call	Bond Future	21347.8600	21679.1100	21.3479	21.6791	0
05/02/2026	R038 On 05-February-26	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R038 On 07-May-26			Bond Future	8.5439	8.5185	118.4181	118.6272	3,814
05/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	20569.0300	20778.1200	20.5690	20.7781	0
05/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.1700	0.1700	0.0002	0.0002	0
05/02/2026	R038 On 06-August-26			Bond Future	8.5939	8.5677	120.5294	120.7420	0
05/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	22177.1100	22389.4700	22.1771	22.3895	0
05/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	4.6200	4.3800	0.0046	0.0044	0
05/02/2026	R038 On 05-November-26			Bond Future	8.6495	8.6222	117.1250	117.3410	0
05/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	15106.7900	15314.8000	15.1068	15.3148	0
05/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	187.6700	179.6800	0.1877	0.1797	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	R038 On 04-February-27			Bond Future	8.7117	8.6835	119.1460	119.3655	0
05/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	7733.8000	7911.0400	7.7338	7.9110	0
05/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	1113.1600	1070.9500	1.1132	1.0710	0
05/02/2026	R053 On 05-February-26			Bond Future	8.7750	8.7305	133.5425	134.1151	0
05/02/2026	R053 On 05-February-26	11.49	Call	Bond Future	28208.7600	28781.3300	28.2088	28.7813	0
05/02/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R053 On 07-May-26			Bond Future	8.7859	8.7710	130.4240	130.6147	74,998
05/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	29649.3600	29840.0100	29.6494	29.8400	0
05/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.4800	0.4800	0.0005	0.0005	0
05/02/2026	R053 On 06-August-26			Bond Future	8.8273	8.8120	132.7494	132.9432	0
05/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	33643.8700	33837.5400	33.6439	33.8375	0
05/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	5.7400	5.6300	0.0057	0.0056	0
05/02/2026	R053 On 05-November-26			Bond Future	8.8720	8.8562	129.1775	129.3744	0
05/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	24648.5600	24840.4400	24.6486	24.8404	0
05/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	246.7600	241.7800	0.2468	0.2418	0
05/02/2026	R053 On 04-February-27			Bond Future	8.9208	8.9046	131.4067	131.6066	0
05/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	13863.9700	14031.8700	13.8640	14.0319	0
05/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1730.4600	1698.5100	1.7305	1.6985	0
05/02/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
05/02/2026	R186 On 05-February-26	8.43	Call	Bond Future	0.0000	8.2500	0.0000	0.0083	0
05/02/2026	R186 On 05-February-26	8.43	Put	Bond Future	0.0000	8.2500	0.0000	0.0083	0
05/02/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
05/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	78.7400	79.1700	0.0787	0.0792	0
05/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	78.7400	79.1700	0.0787	0.0792	0
05/02/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
05/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	75.9400	76.1500	0.0759	0.0762	0
05/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	75.9400	76.1500	0.0759	0.0762	0
05/02/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
05/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	46.0600	46.1500	0.0461	0.0462	0
05/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	46.0600	46.1500	0.0461	0.0462	0
05/02/2026	R202 On 05-February-26			Bond Future	296.4824	296.9158	296.4824	296.9158	0
05/02/2026	R202 On 05-February-26	277.82	Call	Bond Future	18662.3600	19095.8400	18.6624	19.0958	0
05/02/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	R202 On 07-May-26			Bond Future	301.7717	302.2132	301.7717	302.2132	772
05/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	24221.6800	24663.1900	24.2217	24.6632	0
05/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R202 On 06-August-26			Bond Future	301.8286	302.2773	301.8286	302.2773	253
05/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	22968.5900	23417.2500	22.9686	23.4173	0
05/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R202 On 05-November-26			Bond Future	307.0989	307.5544	307.0989	307.5544	0
05/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	26638.8700	27094.4100	26.6389	27.0944	0
05/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R202 On 04-February-27			Bond Future	306.9931	307.4547	306.9931	307.4547	0
05/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	12263.0600	12724.6800	12.2631	12.7247	0
05/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R209 On 05-February-26			Bond Future	8.2450	8.2055	88.7440	88.9889	0
05/02/2026	R209 On 05-February-26	10.93	Call	Bond Future	14732.2000	14977.0600	14.7322	14.9771	0
05/02/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R209 On 07-May-26			Bond Future	8.2691	8.2437	87.2492	87.4039	41,701
05/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15079.4400	15234.2000	15.0794	15.2342	0
05/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.1200	0.1100	0.0001	0.0001	0
05/02/2026	R209 On 06-August-26			Bond Future	8.3092	8.2829	88.8048	88.9622	3,673
05/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	16141.4200	16298.6300	16.1414	16.2986	0
05/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	3.1000	2.9200	0.0031	0.0029	0
05/02/2026	R209 On 05-November-26			Bond Future	8.3546	8.3273	87.1850	87.3449	0
05/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	10763.1200	10916.1400	10.7631	10.9161	0
05/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	165.2400	158.3300	0.1652	0.1583	0
05/02/2026	R209 On 04-February-27			Bond Future	8.4063	8.3780	88.6900	88.8525	0
05/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1169.8300	1230.0100	1.1698	1.2300	3,237
05/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	3363.6200	3261.2800	3.3636	3.2613	0
05/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	4356.5100	4474.3400	4.3565	4.4743	0
05/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	1251.7900	1207.1000	1.2518	1.2071	3,237
05/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	5733.7000	5863.5800	5.7337	5.8636	0
05/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	898.7700	866.1300	0.8988	0.8661	0
05/02/2026	R210 On 05-February-26			Bond Future	259.5517	259.7150	259.5517	259.7150	0
05/02/2026	R210 On 05-February-26	253.10	Call	Bond Future	6451.6500	6614.9800	6.4517	6.6150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R210 On 07-May-26			Bond Future	260.6367	260.8834	260.6367	260.8834	1,191
05/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5236.7100	5483.4400	5.2367	5.4834	0
05/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R210 On 06-August-26			Bond Future	265.3476	265.5984	265.3476	265.5984	0
05/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5507.6200	5758.3600	5.5076	5.7584	0
05/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R210 On 05-November-26			Bond Future	266.4624	266.7163	266.4624	266.7163	0
05/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13132.3800	13386.2700	13.1324	13.3863	0
05/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R210 On 04-February-27			Bond Future	271.1259	271.3836	271.1259	271.3836	0
05/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5095.9200	5353.6300	5.0959	5.3536	0
05/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R213 On 05-February-26			Bond Future	7.4500	7.4053	101.2808	101.4643	0
05/02/2026	R213 On 05-February-26	9.89	Call	Bond Future	9410.5700	9594.0800	9.4106	9.5941	0
05/02/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R213 On 07-May-26			Bond Future	7.4681	7.4207	99.5130	99.6998	69,337
05/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8668.9000	8855.5700	8.6689	8.8556	0
05/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.6200	0.5200	0.0006	0.0005	0
05/02/2026	R213 On 06-August-26			Bond Future	7.4858	7.4353	101.2875	101.4774	0
05/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	7888.8800	8076.7700	7.8889	8.0768	0
05/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	17.5400	15.4900	0.0175	0.0155	0
05/02/2026	R213 On 05-November-26			Bond Future	7.5175	7.4637	99.4844	99.6774	0
05/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4509.9500	4682.7600	4.5100	4.6828	0
05/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	214.9400	194.7500	0.2149	0.1948	0
05/02/2026	R213 On 04-February-27			Bond Future	7.5601	7.5024	101.2023	101.3984	0
05/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2607.4400	2750.6000	2.6074	2.7506	0
05/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	662.0300	609.1100	0.6620	0.6091	0
05/02/2026	R214 On 05-February-26			Bond Future	8.7200	8.6805	84.5083	84.7931	0
05/02/2026	R214 On 05-February-26	11.26	Call	Bond Future	15733.1800	16018.0200	15.7332	16.0180	0
05/02/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R214 On 07-May-26			Bond Future	8.7329	8.7231	82.9192	82.9889	39,563
05/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	16976.0100	17045.7100	16.9760	17.0457	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.2300	0.2400	0.0002	0.0002	0
05/02/2026	R214 On 06-August-26			Bond Future	8.7771	8.7670	84.3977	84.4686	0
05/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	18775.8200	18846.6400	18.7758	18.8466	0
05/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	3.9000	3.8900	0.0039	0.0039	0
05/02/2026	R214 On 05-November-26			Bond Future	8.8273	8.8170	82.5570	82.6289	0
05/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	13373.0600	13443.2600	13.3731	13.4433	0
05/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	167.1300	165.4400	0.1671	0.1654	0
05/02/2026	R214 On 04-February-27			Bond Future	8.8834	8.8728	83.9824	84.0553	0
05/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	7561.1300	7623.0600	7.5611	7.6231	0
05/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	970.1700	959.2000	0.9702	0.9592	0
05/02/2026	R248 On 05-February-26			Bond Future	8.8850	8.8405	102.6354	103.0594	0
05/02/2026	R248 On 05-February-26	8.90	Call	Bond Future	142.3600	589.3600	0.1424	0.5894	0
05/02/2026	R248 On 05-February-26	8.90	Put	Bond Future	0.0000	23.0100	0.0000	0.0230	0
05/02/2026	R248 On 05-February-26	9.40	Call	Bond Future	4707.1000	5131.0900	4.7071	5.1311	0
05/02/2026	R248 On 05-February-26	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R248 On 05-February-26	9.50	Call	Bond Future	5579.4700	6003.4600	5.5795	6.0035	0
05/02/2026	R248 On 05-February-26	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R248 On 05-February-26	9.65	Call	Bond Future	6863.7800	7287.7700	6.8638	7.2878	0
05/02/2026	R248 On 05-February-26	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R248 On 05-February-26	9.90	Call	Bond Future	8941.5800	9365.5700	8.9416	9.3656	0
05/02/2026	R248 On 05-February-26	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R248 On 05-February-26	10.00	Call	Bond Future	9751.4000	10175.3900	9.7514	10.1754	0
05/02/2026	R248 On 05-February-26	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R248 On 05-February-26	10.48	Call	Bond Future	13477.2900	13901.2800	13.4773	13.9013	0
05/02/2026	R248 On 05-February-26	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R248 On 05-February-26	11.46	Call	Bond Future	20327.8700	20751.8600	20.3279	20.7519	0
05/02/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R248 On 07-May-26			Bond Future	8.9036	8.8836	100.2464	100.4356	267,200
05/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	70.5700	82.5900	0.0706	0.0826	1,620
05/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	6039.6500	5862.4600	6.0397	5.8625	0
05/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	808.0500	878.1900	0.8081	0.8782	1,620
05/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	2760.1200	2641.0500	2.7601	2.6411	0
05/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	3439.4400	3584.4200	3.4394	3.5844	0
05/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	883.1700	838.9400	0.8832	0.8389	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	3508.8600	3654.8800	3.5089	3.6549	0
05/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	862.0900	818.9000	0.8621	0.8189	1,620
05/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	21766.5600	21955.7500	21.7666	21.9558	0
05/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.5100	0.4900	0.0005	0.0005	0
05/02/2026	R248 On 06-August-26			Bond Future	8.9483	8.9278	102.0338	102.2264	0
05/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	25189.0100	25381.4000	25.1890	25.3814	0
05/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	4.4200	4.2600	0.0044	0.0043	0
05/02/2026	R248 On 05-November-26			Bond Future	8.9984	8.9772	99.3564	99.5519	0
05/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	18324.2900	18514.0800	18.3243	18.5141	0
05/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	192.6600	186.9400	0.1927	0.1869	0
05/02/2026	R248 On 04-February-27			Bond Future	9.0538	9.0320	101.0716	101.2703	0
05/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	10183.3000	10348.9500	10.1833	10.3490	0
05/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	1251.9500	1218.9000	1.2520	1.2189	0
05/02/2026	R2R9 On 05-February-26			Bond Future	8.6350	8.5956	113.2170	113.5445	0
05/02/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	100226.4500	100553.9200	100.2265	100.5539	0
05/02/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R2R9 On 07-May-26			Bond Future	8.6648	8.6447	110.3998	110.5643	0
05/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	99550.1200	99714.6200	99.5501	99.7146	0
05/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R2R9 On 06-August-26			Bond Future	8.7158	8.6950	112.3682	112.5354	0
05/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	99248.6800	99415.8700	99.2487	99.4159	0
05/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R2R9 On 05-November-26			Bond Future	8.7719	8.7504	109.3272	109.4970	0
05/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	98357.1600	98526.9700	98.3572	98.5270	0
05/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R2R9 On 04-February-27			Bond Future	8.8344	8.8122	111.2138	111.3862	0
05/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8279.2600	8431.2500	8.2793	8.4313	0
05/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	518.0200	497.5800	0.5180	0.4976	0
05/02/2026	R4R2 On 05-February-26			Bond Future	8.8000	8.7556	114.9827	115.3943	0
05/02/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	101707.4000	102119.0000	101.7074	102.1190	0
05/02/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R4R2 On 07-May-26			Bond Future	8.8302	8.8049	112.0900	112.3206	2,000
05/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	101000.8800	101231.5200	101.0009	101.2315	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R4R2 On 06-August-26			Bond Future	8.8814	8.8554	114.0884	114.3230	0
05/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	100671.1600	100905.7200	100.6712	100.9057	0
05/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R4R2 On 05-November-26			Bond Future	8.9371	8.9103	110.9511	111.1894	0
05/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	99728.4900	99966.8600	99.7285	99.9669	0
05/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2026	R4R2 On 04-February-27			Bond Future	8.9985	8.9707	112.8656	113.1078	0
05/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9765.2100	9981.6400	9.7652	9.9816	0
05/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	508.0300	482.1900	0.5080	0.4822	0
05/02/2026	RR87 On 05-February-26			Bond Future	6.8500	6.8493	105.3285	105.3291	0
05/02/2026	RR87 On 05-February-26	6.91	Call	Bond Future	43.6800	44.2261	0.0437	0.0442	0
05/02/2026	RR87 On 05-February-26	6.91	Put	Bond Future	0.0000	0.0261	0.0000	0.0000	0
05/02/2026	RR87 On 07-May-26			Bond Future	6.7282	6.7272	103.0710	103.0716	0
05/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	87.4926	88.1925	0.0875	0.0882	0
05/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	41.1726	41.2625	0.0412	0.0413	0
05/02/2026	RR87 On 06-August-26			Bond Future	6.4278	6.4264	101.1662	101.1666	0
05/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	82.4848	82.9423	0.0825	0.0829	0
05/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	46.2148	46.1823	0.0462	0.0462	0
05/02/2026	RR87 On 05-November-26			Bond Future	5.1188	5.1166	102.9083	102.9085	0
05/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	31.1038	31.3041	0.0311	0.0313	0
05/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	13.7338	13.6741	0.0137	0.0137	0
05/02/2026	RR88 On 05-February-26			Bond Future	6.8500	6.8497	108.6474	108.6479	0
05/02/2026	RR88 On 05-February-26	6.89	Call	Bond Future	67.2900	70.3725	0.0673	0.0704	0
05/02/2026	RR88 On 05-February-26	6.89	Put	Bond Future	0.0000	2.6025	0.0000	0.0026	0
05/02/2026	RR88 On 07-May-26			Bond Future	6.8195	6.8075	106.4052	106.4235	0
05/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	202.5621	213.4184	0.2026	0.2134	0
05/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	171.2621	163.7384	0.1713	0.1637	0
05/02/2026	RR88 On 06-August-26			Bond Future	6.7561	6.7418	105.3878	105.4052	0
05/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	288.1561	298.1014	0.2882	0.2981	0
05/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	247.1361	239.7214	0.2471	0.2397	0
05/02/2026	RR88 On 05-November-26			Bond Future	6.6830	6.6655	106.6254	106.6438	0
05/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	297.6664	307.8173	0.2977	0.3078	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	269.2464	260.9573	0.2692	0.2610	0
05/02/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/02/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0