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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
10/02/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	2029 On 05-February-26			Bond Future	140.1100	140.1100	140.1100	140.1100	0
10/02/2026	2029 On 07-May-26			Bond Future	146.8269	146.9771	146.8269	146.9771	4,593
10/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5006.9000	5157.1200	5.0069	5.1571	0
10/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2029 On 06-August-26			Bond Future	149.4900	149.6428	149.4900	149.6428	0
10/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5389.9700	5542.7500	5.3900	5.5428	0
10/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2029 On 05-November-26			Bond Future	150.6237	150.7782	150.6237	150.7782	0
10/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3063.7000	3218.2300	3.0637	3.2182	0
10/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2029 On 04-February-27			Bond Future	153.2621	153.4190	153.2621	153.4190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3542.0800	3698.9500	3.5421	3.6990	0
10/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2029 On 06-May-27			Bond Future	141.3824	141.5001	141.3824	141.5001	0
10/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	11937.5800	11819.9500	11.9376	11.8200	0
10/02/2026	2030 On 05-February-26			Bond Future	9.4900	9.4900	95.3789	95.3789	0
10/02/2026	2030 On 07-May-26			Bond Future	7.1375	7.1484	104.9904	104.9547	153,469
10/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	599.6000	581.7500	0.5996	0.5818	1,000
10/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	362.4200	380.2600	0.3624	0.3803	0
10/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1924.5000	1894.0200	1.9245	1.8940	1,000
10/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	70.3400	75.5500	0.0703	0.0756	0
10/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2559.5600	2526.8400	2.5596	2.5268	0
10/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	35.6000	38.5700	0.0356	0.0386	1,000
10/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7063.1700	7027.5200	7.0632	7.0275	0
10/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.3000	0.3400	0.0003	0.0003	0
10/02/2026	2030 On 06-August-26			Bond Future	7.1393	7.1511	102.8597	102.8233	49,211
10/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	807.5900	789.5700	0.8076	0.7896	1,000
10/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	590.5000	608.8500	0.5905	0.6089	0
10/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1971.0500	1943.7000	1.9711	1.9437	1,000
10/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	235.4800	244.5000	0.2355	0.2445	0
10/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2907.7000	2876.6700	2.9077	2.8767	0
10/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	125.6700	131.0100	0.1257	0.1310	1,000
10/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6172.8100	6137.3600	6.1728	6.1374	0
10/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	16.8100	17.7300	0.0168	0.0177	0
10/02/2026	2030 On 05-November-26			Bond Future	7.1422	7.1551	104.6312	104.5939	0
10/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3666.0000	3633.7600	3.6660	3.6338	0
10/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	150.2400	155.2700	0.1502	0.1553	0
10/02/2026	2030 On 04-February-27			Bond Future	7.1520	7.1663	102.4324	102.3943	0
10/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2210.4700	2183.5300	2.2105	2.1835	0
10/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	443.0300	454.2500	0.4430	0.4543	0
10/02/2026	2030 On 06-May-27			Bond Future	11.0193	11.0442	95.2415	95.1869	0
10/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	0.1100	0.1000	0.0001	0.0001	0
10/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	8725.7600	8780.3700	8.7258	8.7804	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	2031 On 05-February-26			Bond Future	111.7600	111.7600	111.7600	111.7600	0
10/02/2026	2031 On 07-May-26			Bond Future	115.4295	115.5969	115.4295	115.5969	1,580
10/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	1602.6900	1765.3100	1.6027	1.7653	0
10/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	13.1800	8.4500	0.0132	0.0085	0
10/02/2026	2031 On 06-August-26			Bond Future	115.1090	115.2787	115.1090	115.2787	1,893
10/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	1401.5700	1548.5600	1.4016	1.5486	0
10/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	102.5300	79.8700	0.1025	0.0799	0
10/02/2026	2031 On 05-November-26			Bond Future	117.1187	117.2910	117.1187	117.2910	0
10/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	5628.7200	5801.0300	5.6287	5.8010	0
10/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	0
10/02/2026	2031 On 04-February-27			Bond Future	116.7200	116.8938	116.7200	116.8938	0
10/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	998.7900	1111.4500	0.9988	1.1115	0
10/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	458.7900	397.6500	0.4588	0.3977	0
10/02/2026	2031 On 06-May-27			Bond Future	108.6259	108.7667	108.6259	108.7667	0
10/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	8244.0800	8103.3000	8.2441	8.1033	0
10/02/2026	2032 On 05-February-26			Bond Future	10.1600	10.1600	94.4304	94.4304	0
10/02/2026	2032 On 07-May-26			Bond Future	7.6055	7.6374	103.9459	103.7939	167,667
10/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11242.6000	11090.7200	11.2426	11.0907	0
10/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.2200	0.2800	0.0002	0.0003	0
10/02/2026	2032 On 06-August-26			Bond Future	7.6292	7.6629	105.8058	105.6511	230
10/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10697.5900	10544.1500	10.6976	10.5442	0
10/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	9.2300	10.4800	0.0092	0.0105	0
10/02/2026	2032 On 05-November-26			Bond Future	7.6622	7.6979	103.4709	103.3133	0
10/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6534.1400	6390.8200	6.5341	6.3908	0
10/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	173.7600	188.0600	0.1738	0.1881	0
10/02/2026	2032 On 04-February-27			Bond Future	7.7037	7.7417	105.2581	105.0975	0
10/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3855.9300	3735.2600	3.8559	3.7353	0
10/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	630.4200	670.3700	0.6304	0.6704	0
10/02/2026	2032 On 06-May-27			Bond Future	10.0937	10.1405	93.9285	93.7590	0
10/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	23.4900	20.9400	0.0235	0.0209	0
10/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	8805.7200	8972.6400	8.8057	8.9726	0
10/02/2026	2033 On 05-February-26			Bond Future	132.8800	132.8800	132.8800	132.8800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	2033 On 07-May-26			Bond Future	145.1597	145.1769	145.1597	145.1769	7,871
10/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	9999.7300	10016.9400	9.9997	10.0169	0
10/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2033 On 06-August-26			Bond Future	147.7925	147.8100	147.7925	147.8100	0
10/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	13542.5200	13560.0300	13.5425	13.5600	0
10/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2033 On 05-November-26			Bond Future	148.7943	148.8112	148.7943	148.8112	0
10/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	11534.2900	11551.1900	11.5343	11.5512	0
10/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2033 On 04-February-27			Bond Future	151.4008	151.4176	151.4008	151.4176	0
10/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	8690.8200	8707.5900	8.6908	8.7076	0
10/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2033 On 06-May-27			Bond Future	139.5649	139.5525	139.5649	139.5525	0
10/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	11645.1400	11657.5400	11.6451	11.6575	0
10/02/2026	2037 On 05-February-26			Bond Future	11.2000	11.2000	83.4137	83.4137	0
10/02/2026	2037 On 07-May-26			Bond Future	8.2815	8.3596	103.8835	103.3313	191,078
10/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	5049.5800	4548.9400	5.0496	4.5489	1,500
10/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	120.8900	172.4700	0.1209	0.1725	0
10/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8138.1100	7600.3000	8.1381	7.6003	1,500
10/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	30.5500	44.9600	0.0306	0.0450	0
10/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	11637.0800	11088.2000	11.6371	11.0882	0
10/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	6.5200	9.8600	0.0065	0.0099	1,500
10/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	16779.8300	16227.7800	16.7798	16.2278	142
10/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.2600	0.4300	0.0003	0.0004	0
10/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	18801.6500	18249.4500	18.8017	18.2495	0
10/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0400	0.0600	0.0000	0.0001	0
10/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24335.8500	23783.6300	24.3359	23.7836	0
10/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
10/02/2026	2037 On 06-August-26			Bond Future	8.3245	8.4056	101.4825	100.9203	2,639
10/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	11026.4600	10488.3900	11.0265	10.4884	2,541
10/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	96.7200	120.8200	0.0967	0.1208	0
10/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	14896.3100	14342.0200	14.8963	14.3420	0
10/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	28.9800	36.8600	0.0290	0.0369	2,541

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10/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18155.2300	17594.7800	18.1552	17.5948	0
10/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	5.2000	6.9200	0.0052	0.0069	2,541
10/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20296.9500	19735.3000	20.2970	19.7353	0
10/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	1.4100	1.9300	0.0014	0.0019	0
10/02/2026	2037 On 05-November-26			Bond Future	8.3679	8.4521	103.2301	102.6580	0
10/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	7618.3800	7134.8100	7.6184	7.1348	4,490
10/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	516.6900	605.2500	0.5167	0.6053	0
10/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	11921.5700	11387.1200	11.9216	11.3871	0
10/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	208.6800	246.3600	0.2087	0.2464	4,490
10/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	14056.9300	13508.2600	14.0569	13.5083	0
10/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	124.4500	147.9100	0.1245	0.1479	0
10/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15179.1300	14623.4900	15.1791	14.6235	0
10/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	82.3500	98.8400	0.0824	0.0988	4,490
10/02/2026	2037 On 04-February-27			Bond Future	8.4175	8.5050	100.7566	100.1743	0
10/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2593.3200	2303.6000	2.5933	2.3036	4,490
10/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2443.1800	2735.7100	2.4432	2.7357	0
10/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6703.5200	6254.0900	6.7035	6.2541	0
10/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	963.5000	1096.3200	0.9635	1.0963	4,490
10/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7755.5700	7283.8200	7.7556	7.2838	0
10/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	789.1500	899.6500	0.7892	0.8997	0
10/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9347.9500	8849.1500	9.3480	8.8492	0
10/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	581.2400	664.6900	0.5812	0.6647	4,490
10/02/2026	2037 On 06-May-27			Bond Future	9.9094	10.0069	93.6531	93.0908	0
10/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	359.8100	299.4800	0.3598	0.2995	0
10/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	8512.2300	9014.2100	8.5122	9.0142	0
10/02/2026	2038 On 05-February-26			Bond Future	143.2000	143.2000	143.2000	143.2000	0
10/02/2026	2038 On 07-May-26			Bond Future	162.1989	162.3826	162.1989	162.3826	6,225
10/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	17668.8500	17852.6200	17.6689	17.8526	0
10/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2038 On 06-August-26			Bond Future	162.9491	163.1354	162.9491	163.1354	0
10/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	18229.0900	18415.4200	18.2291	18.4154	0
10/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2038 On 05-November-26			Bond Future	165.7945	165.9836	165.7945	165.9836	0
10/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	19484.5000	19673.5800	19.4845	19.6736	0

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10/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2038 On 04-February-27			Bond Future	166.4744	166.6654	166.4744	166.6654	0
10/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	12644.4000	12835.3600	12.6444	12.8354	0
10/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2038 On 06-May-27			Bond Future	155.0524	155.2006	155.0524	155.2006	0
10/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	11047.6400	10899.3800	11.0476	10.8994	0
10/02/2026	2040 On 05-February-26			Bond Future	11.4900	11.4900	83.1204	83.1204	0
10/02/2026	2040 On 07-May-26			Bond Future	8.5600	8.6379	106.0008	105.3659	57,661
10/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1693.4300	1347.2100	1.6934	1.3472	27,500
10/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	960.3500	1249.1200	0.9604	1.2491	0
10/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	15609.1700	14976.1300	15.6092	14.9761	1,460
10/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	3.8500	5.8000	0.0039	0.0058	0
10/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	18266.4500	17631.8500	18.2665	17.6319	0
10/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.6400	1.0300	0.0006	0.0010	0
10/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	21574.7800	20939.8200	21.5748	20.9398	0
10/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	0
10/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	21866.1500	21231.1800	21.8662	21.2312	0
10/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	1,460
10/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	23638.8200	23003.8300	23.6388	23.0038	0
10/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
10/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	24697.1500	24062.1600	24.6972	24.0622	0
10/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
10/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	26379.4700	25744.4800	26.3795	25.7445	0
10/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2040 On 06-August-26			Bond Future	8.6069	8.6875	103.3871	102.7407	41,462
10/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	23954.3500	23308.3300	23.9544	23.3083	0
10/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	1.0800	1.5000	0.0011	0.0015	0
10/02/2026	2040 On 05-November-26			Bond Future	8.6537	8.7370	105.1674	104.5096	0
10/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	9840.4800	9269.1500	9.8405	9.2692	2,300
10/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	513.8800	600.3300	0.5139	0.6003	0
10/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	14616.5300	13997.6000	14.6165	13.9976	0
10/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	222.5600	261.4100	0.2226	0.2614	2,300
10/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	16957.3100	16321.5800	16.9573	16.3216	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	115.4700	137.5200	0.1155	0.1375	0
10/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	18195.9400	17553.6600	18.1959	17.5537	0
10/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	76.5700	92.0700	0.0766	0.0921	2,300
10/02/2026	2040 On 04-February-27			Bond Future	8.7062	8.7924	102.4769	101.8075	0
10/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3130.9700	2781.9400	3.1310	2.7819	2,300
10/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2557.2500	2877.6700	2.5573	2.8777	0
10/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8103.1200	7570.3800	8.1031	7.5704	0
10/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	951.0600	1087.7700	0.9511	1.0878	2,300
10/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	9692.6800	9130.1200	9.6927	9.1301	0
10/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	732.1700	839.0600	0.7322	0.8391	0
10/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	11162.9900	10578.7800	11.1630	10.5788	0
10/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	576.1600	661.4000	0.5762	0.6614	2,300
10/02/2026	2040 On 06-May-27			Bond Future	10.0168	10.1128	95.2351	94.5911	0
10/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	638.5100	541.6000	0.6385	0.5416	0
10/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	8769.3700	9316.5300	8.7694	9.3165	0
10/02/2026	2043 On 05-February-26			Bond Future	109.6600	109.6600	109.6600	109.6600	0
10/02/2026	2043 On 07-May-26			Bond Future	126.8715	126.5909	126.8715	126.5909	0
10/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	15171.4900	14890.9100	15.1715	14.8909	0
10/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2043 On 06-August-26			Bond Future	126.3289	126.0424	126.3289	126.0424	3,416
10/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	15448.9234	15162.3953	15.4489	15.1624	0
10/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0034	0.0053	0.0000	0.0000	0
10/02/2026	2043 On 05-November-26			Bond Future	128.5344	128.2424	128.5344	128.2424	0
10/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	15694.5621	15402.6706	15.6946	15.4027	0
10/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.1821	0.2406	0.0002	0.0002	0
10/02/2026	2043 On 04-February-27			Bond Future	127.8995	127.6007	127.8995	127.6007	0
10/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	10321.3908	10030.9794	10.3214	10.0310	0
10/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	51.9208	60.2594	0.0519	0.0603	0
10/02/2026	2043 On 06-May-27			Bond Future	119.0108	118.7087	119.0108	118.7087	0
10/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	205.1753	182.9357	0.2052	0.1829	0
10/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	8674.4253	8954.2157	8.6744	8.9542	0
10/02/2026	2044 On 05-February-26			Bond Future	11.5600	11.5600	79.1527	79.1527	0
10/02/2026	2044 On 07-May-26		Call	Bond Future	3292.0100	2831.0100	3.2920	2.8310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	2044 On 07-May-26			Bond Future	8.7499	8.8276	102.4192	101.7290	110,367
10/02/2026	2044 On 07-May-26		Put	Bond Future	872.8500	1101.9900	0.8729	1.1020	0
10/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	10323.7000	9650.8100	10.3237	9.6508	0
10/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	37.2700	54.5200	0.0373	0.0545	15,000
10/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	22467.5000	21777.4200	22.4675	21.7774	0
10/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0900	0.1500	0.0001	0.0002	0
10/02/2026	2044 On 06-August-26			Bond Future	8.7967	8.8768	99.8667	99.1641	7,681
10/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	25538.5800	24836.5500	25.5386	24.8366	0
10/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	1.4800	2.0200	0.0015	0.0020	0
10/02/2026	2044 On 05-November-26			Bond Future	8.8431	8.9256	101.5864	100.8715	0
10/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	18731.8700	18039.3600	18.7319	18.0394	0
10/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	118.5200	140.9100	0.1185	0.1409	0
10/02/2026	2044 On 04-February-27			Bond Future	8.8945	8.9796	98.9591	98.2316	0
10/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11056.4100	10445.6200	11.0564	10.4456	0
10/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	866.1600	982.9200	0.8662	0.9829	0
10/02/2026	2044 On 06-May-27			Bond Future	10.0502	10.1453	91.9632	91.2656	0
10/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	930.3000	797.6900	0.9303	0.7977	0
10/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	8549.0200	9114.0200	8.5490	9.1140	0
10/02/2026	2046 On 05-February-26			Bond Future	121.6500	121.6500	121.6500	121.6500	0
10/02/2026	2046 On 07-May-26			Bond Future	144.4037	144.6381	144.4037	144.6381	18,662
10/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	19453.7000	19688.1100	19.4537	19.6881	0
10/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2046 On 06-August-26			Bond Future	147.0227	147.2614	147.0227	147.2614	0
10/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	24642.6800	24881.4000	24.6427	24.8814	0
10/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2046 On 05-November-26			Bond Future	147.2692	147.5107	147.2692	147.5107	0
10/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	21789.2400	22030.7100	21.7892	22.0307	0
10/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2046 On 04-February-27			Bond Future	149.8483	150.0937	149.8483	150.0937	0
10/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	18758.2700	19003.6900	18.7583	19.0037	0
10/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2046 On 06-May-27			Bond Future	137.3064	137.5061	137.3064	137.5061	0
10/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	11683.6500	11483.9100	11.6837	11.4839	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	2050 On 05-February-26			Bond Future	122.8200	122.8200	122.8200	122.8200	0
10/02/2026	2050 On 07-May-26			Bond Future	148.1982	147.9614	148.1982	147.9614	17,275
10/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	24128.1500	23891.3700	24.1282	23.8914	0
10/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2050 On 06-August-26			Bond Future	148.4447	148.2031	148.4447	148.2031	0
10/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	25174.6900	24933.0500	25.1747	24.9331	0
10/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2050 On 05-November-26			Bond Future	151.0367	150.7907	151.0367	150.7907	0
10/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	27196.7400	26950.6700	27.1967	26.9507	0
10/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2050 On 04-February-27			Bond Future	151.2037	150.9522	151.2037	150.9522	0
10/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	18813.7400	18562.1800	18.8137	18.5622	0
10/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2050 On 06-May-27			Bond Future	140.8151	140.5531	140.8151	140.5531	0
10/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	9644.9100	9906.8900	9.6449	9.9069	0
10/02/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	AL37 On 05-February-26			Index Future	1273.4360	1273.4360	1273.4360	1,273.4360	0
10/02/2026	AL37 On 07-May-26			Index Future	1300.0780	1299.0620	1300.0780	1,299.0620	0
10/02/2026	AL37 On 06-August-26			Index Future	1323.0940	1322.0590	1323.0940	1,322.0590	0
10/02/2026	AL37 On 05-November-26			Index Future	1346.1610	1345.1050	1346.1610	1,345.1050	0
10/02/2026	AL37 On 04-February-27			Index Future	1369.4540	1368.3770	1369.4540	1,368.3770	0
10/02/2026	AL37 On 06-May-27			Index Future	1393.1500	1392.0520	1393.1500	1,392.0520	0
10/02/2026	AL7T On 05-February-26			Index Future	1655.6690	1655.6690	1655.6690	1,655.6690	0
10/02/2026	AL7T On 07-May-26			Index Future	1698.1290	1691.4500	1698.1290	1,691.4500	0
10/02/2026	AL7T On 06-August-26			Index Future	1728.1920	1721.3940	1728.1920	1,721.3940	0
10/02/2026	AL7T On 05-November-26			Index Future	1758.3210	1751.4000	1758.3210	1,751.4000	0
10/02/2026	AL7T On 04-February-27			Index Future	1788.7460	1781.7010	1788.7460	1,781.7010	0
10/02/2026	AL7T On 06-May-27			Index Future	1819.6970	1812.5260	1819.6970	1,812.5260	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	ALBI On 05-February-26			Index Future	1397.7070	1397.7070	1397.7070	1,397.7070	0
10/02/2026	ALBI On 07-May-26			Index Future	1436.7310	1430.8580	1436.7310	1,430.8580	75
10/02/2026	ALBI On 06-August-26			Index Future	1462.1660	1456.1880	1462.1660	1,456.1880	0
10/02/2026	ALBI On 05-November-26			Index Future	1487.6570	1481.5720	1487.6570	1,481.5720	0
10/02/2026	ALBI On 04-February-27			Index Future	1513.3990	1507.2040	1513.3990	1,507.2040	0
10/02/2026	ALBI On 06-May-27			Index Future	1539.5860	1504.8950	1539.5860	1,504.8950	0
10/02/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/02/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/02/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C219 On 31-March-29			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
10/02/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/02/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	ES33 On 05-February-26			Bond Future	11.4900	11.4900	83.1955	83.1955	0
10/02/2026	ES33 On 07-May-26			Bond Future	8.4619	8.5252	95.9837	95.6543	0
10/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15103.1700	14773.7300	15.1032	14.7737	0
10/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	ES33 On 06-August-26			Bond Future	8.5148	8.5811	97.7246	97.3890	0
10/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15855.9400	15520.3900	15.8559	15.5204	0
10/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	ES33 On 05-November-26			Bond Future	8.5798	8.6494	95.6395	95.2979	0
10/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10311.1100	9969.4800	10.3111	9.9695	0
10/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	ES33 On 04-February-27			Bond Future	8.6567	8.7298	97.3131	96.9652	0
10/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4816.5400	4468.6800	4.8165	4.4687	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	ES33 On 06-May-27			Bond Future	10.6584	10.7420	86.8409	86.4982	0
10/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	8084.3800	8427.0700	8.0844	8.4271	0
10/02/2026	ES42 On 05-February-26			Bond Future	11.8500	11.8500	78.5997	78.5997	0
10/02/2026	ES42 On 07-May-26			Bond Future	8.9695	9.0474	96.4441	95.8116	0
10/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	21802.6500	21170.2300	21.8027	21.1702	0
10/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	ES42 On 06-August-26			Bond Future	9.0192	9.0995	98.1931	97.5491	0
10/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	23718.7600	23074.7900	23.7188	23.0748	0
10/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	ES42 On 05-November-26			Bond Future	9.0742	9.1571	95.6440	94.9885	0
10/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	17679.2000	17023.6800	17.6792	17.0237	0
10/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	ES42 On 04-February-27			Bond Future	9.1344	9.2200	97.3165	96.6494	0
10/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	8456.6100	7789.4500	8.4566	7.7895	0
10/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	ES42 On 06-May-27			Bond Future	10.3772	10.4730	86.2572	85.6165	0
10/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	7485.2000	8125.8500	7.4852	8.1259	0
10/02/2026	GOVI On 05-February-26			GOVI	1371.6830	1371.6830	1371.6830	1,371.6830	0
10/02/2026	GOVI On 07-May-26			GOVI	1410.2420	1404.3690	1410.2420	1,404.3690	643
10/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2332420.0000	2273690.0000	233.2420	227.3690	0
10/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	GOVI On 06-August-26			GOVI	1435.2080	1429.2300	1435.2080	1,429.2300	0
10/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2462080.0000	2402300.0000	246.2080	240.2300	0
10/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	GOVI On 05-November-26			GOVI	1460.2290	1454.1440	1460.2290	1,454.1440	0
10/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1832290.0000	1771440.0000	183.2290	177.1440	0
10/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	GOVI On 04-February-27			GOVI	1485.4960	1479.3020	1485.4960	1,479.3020	0
10/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1164960.0000	1103020.0000	116.4960	110.3020	0
10/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	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
10/02/2026	GOVI On 06-May-27			GOVI	1511.2000	1504.8950	1511.2000	1,504.8950	0
10/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	842000.0000	778950.0000	84.2000	77.8950	0
10/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/02/2026	I258 On 05-February-26			Bond Future	111.6500	111.6500	111.6500	111.6500	0
10/02/2026	I258 On 07-May-26			Bond Future	134.0360	134.0517	134.0360	134.0517	0
10/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	20305.9900	20321.6800	20.3060	20.3217	0
10/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	I258 On 06-August-26			Bond Future	133.6235	133.6385	133.6235	133.6385	0
10/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	20673.6150	20688.6090	20.6736	20.6886	0
10/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.1050	0.1090	0.0001	0.0001	0
10/02/2026	I258 On 05-November-26			Bond Future	135.9563	135.9714	135.9563	135.9714	0
10/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	21008.6918	21023.8377	21.0087	21.0238	0
10/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	2.4018	2.4377	0.0024	0.0024	0
10/02/2026	I258 On 04-February-27			Bond Future	135.4516	135.4650	135.4516	135.4650	0
10/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	16629.4629	16643.2228	16.6295	16.6432	0
10/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	77.8529	78.2228	0.0779	0.0782	0
10/02/2026	I258 On 06-May-27			Bond Future	126.0544	126.0423	126.0544	126.0423	0
10/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	989.4501	989.9727	0.9895	0.9900	0
10/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	9715.0301	9727.6727	9.7150	9.7277	0
10/02/2026	IGOV On 05-February-26			Index Future	438.7740	438.7740	438.7740	438.7740	0
10/02/2026	IGOV On 07-May-26			Index Future	447.6560	447.8170	447.6560	447.8170	248
10/02/2026	IGOV On 06-August-26			Index Future	455.6890	455.8520	455.6890	455.8520	0
10/02/2026	IGOV On 05-November-26			Index Future	463.7390	463.9050	463.7390	463.9050	0
10/02/2026	IGOV On 04-February-27			Index Future	471.8680	472.0350	471.8680	472.0350	0
10/02/2026	IGOV On 06-May-27			Index Future	480.1390	480.3070	480.1390	480.3070	0
10/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/02/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
10/02/2026	R033 On 05-February-26			Bond Future	10.4900	10.4900	101.2098	101.2098	0
10/02/2026	R033 On 07-May-26			Bond Future	7.7136	7.7454	113.1696	112.9895	9,464
10/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	13887.6900	13708.7000	13.8877	13.7087	0
10/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	6.3200	7.4000	0.0063	0.0074	0
10/02/2026	R033 On 06-August-26			Bond Future	7.7407	7.7742	115.1945	115.0112	223
10/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12866.6800	12692.6800	12.8667	12.6927	0
10/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	126.4500	135.7700	0.1265	0.1358	0
10/02/2026	R033 On 05-November-26			Bond Future	7.7763	7.8116	112.1394	111.9526	0
10/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8530.5500	8376.2900	8.5306	8.3763	0
10/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	668.0400	700.5300	0.6680	0.7005	0
10/02/2026	R033 On 04-February-27			Bond Future	7.8198	7.8571	114.0760	113.8857	0
10/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5664.0000	5533.3300	5.6640	5.5333	0
10/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1518.9700	1578.5600	1.5190	1.5786	0
10/02/2026	R033 On 06-May-27			Bond Future	9.9674	10.0129	101.2419	101.0429	0
10/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	288.5400	271.4400	0.2885	0.2714	0
10/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	9740.1200	9921.9900	9.7401	9.9220	0
10/02/2026	R035 On 05-February-26			Bond Future	10.7900	10.7900	93.0945	93.0945	0
10/02/2026	R035 On 07-May-26			Bond Future	7.9974	8.0498	107.2105	106.8728	106,120
10/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2330.2400	2091.6100	2.3302	2.0916	1,000
10/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	463.1000	562.2400	0.4631	0.5622	0
10/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3711.9200	3427.8000	3.7119	3.4278	0
10/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	221.6600	275.3100	0.2217	0.2753	16,000
10/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5071.8200	4763.6700	5.0718	4.7637	1,000
10/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	112.4800	142.1000	0.1125	0.1421	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7441.6900	7114.4300	7.4417	7.1144	0
10/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	35.8000	46.3100	0.0358	0.0463	1,000
10/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	9956.4900	9622.1800	9.9565	9.6222	250
10/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	10.8200	14.2800	0.0108	0.0143	0
10/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10069.3200	9734.8400	10.0693	9.7348	200
10/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	10.2600	13.5500	0.0103	0.0136	0
10/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10350.7800	10015.9200	10.3508	10.0159	350
10/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	9.0200	11.9300	0.0090	0.0119	0
10/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12730.4500	12393.5200	12.7305	12.3935	0
10/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	2.3200	3.1600	0.0023	0.0032	250
10/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12839.3200	12502.3200	12.8393	12.5023	0
10/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	2.1200	2.8900	0.0021	0.0029	200
10/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13110.8100	12773.6600	13.1108	12.7737	0
10/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	1.6800	2.3000	0.0017	0.0023	350
10/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15405.0300	15067.3500	15.4050	15.0674	0
10/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.1900	0.2800	0.0002	0.0003	250
10/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15509.9400	15172.2500	15.5099	15.1723	0
10/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.1700	0.2500	0.0002	0.0003	200
10/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15771.5300	15433.8200	15.7715	15.4338	0
10/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.1300	0.1900	0.0001	0.0002	350
10/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16550.3200	16212.5800	16.5503	16.2126	0
10/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0600	0.0900	0.0001	0.0001	0
10/02/2026	R035 On 06-August-26			Bond Future	8.0297	8.0844	109.1289	108.7850	156
10/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2501.4800	2281.4400	2.5015	2.2814	1,000
10/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	877.0200	1000.8700	0.8770	1.0009	0
10/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4587.1100	4307.5200	4.5871	4.3075	350
10/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	409.2800	473.5800	0.4093	0.4736	0
10/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5010.6100	4723.3900	5.0106	4.7234	1,000
10/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	355.6900	412.3600	0.3557	0.4124	0
10/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6848.7600	6538.0600	6.8488	6.5381	200
10/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	198.5600	231.7500	0.1986	0.2318	0
10/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7286.3000	6971.7500	7.2863	6.9718	0
10/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	174.1200	203.4600	0.1741	0.2035	350
10/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7341.1300	7026.1500	7.3411	7.0262	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	171.4100	200.3200	0.1714	0.2003	0
10/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8269.6400	7947.8300	8.2696	7.9478	0
10/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	128.2700	150.3500	0.1283	0.1504	1,000
10/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9577.8300	9249.1200	9.5778	9.2491	0
10/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	86.0000	101.1800	0.0860	0.1012	200
10/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	10012.0900	9681.6300	10.0121	9.6816	0
10/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	75.5700	89.0000	0.0756	0.0890	350
10/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10066.2900	9735.6300	10.0663	9.7356	0
10/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	74.3700	87.6000	0.0744	0.0876	250
10/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12267.0200	11930.3600	12.2670	11.9304	0
10/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	39.6800	46.9100	0.0397	0.0469	200
10/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12743.6300	12406.1100	12.7436	12.4061	0
10/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	34.8200	41.1900	0.0348	0.0412	250
10/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17051.1800	16708.0100	17.0512	16.7080	0
10/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	3.0100	3.7300	0.0030	0.0037	0
10/02/2026	R035 On 05-November-26			Bond Future	8.0721	8.1292	106.5105	106.1605	0
10/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1470.9900	1321.5700	1.4710	1.3216	600
10/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2101.6100	2302.2500	2.1016	2.3023	0
10/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3444.2800	3209.7300	3.4443	3.2097	0
10/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	1033.0200	1148.5300	1.0330	1.1485	600
10/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5014.5300	4742.4200	5.0145	4.7424	200
10/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	657.3400	735.2900	0.6573	0.7353	0
10/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	5863.7600	5577.1800	5.8638	5.5772	0
10/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	522.7300	586.2100	0.5227	0.5862	600
10/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7554.9000	7247.5400	7.5549	7.2475	0
10/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	339.3900	382.0900	0.3394	0.3821	200
10/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10146.2200	9819.4700	10.1462	9.8195	0
10/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	176.9700	200.2800	0.1770	0.2003	200
10/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11335.4200	11003.1700	11.3354	11.0032	0
10/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	133.3800	151.1900	0.1334	0.1512	0
10/02/2026	R035 On 04-February-27			Bond Future	8.1221	8.1817	108.3508	107.9944	0
10/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	5973.5500	5694.3400	5.9736	5.6943	0
10/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	767.6600	844.8800	0.7677	0.8449	0
10/02/2026	R035 On 06-May-27			Bond Future	9.8402	9.9085	96.5371	96.1842	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	193.7100	168.9500	0.1937	0.1690	0
10/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	8916.4400	9244.5400	8.9164	9.2445	0
10/02/2026	R038 On 05-February-26			Bond Future	11.4400	11.4400	100.2853	100.2853	0
10/02/2026	R038 On 07-May-26			Bond Future	8.3775	8.4609	119.7997	119.1044	3,814
10/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	21950.5700	21255.3200	21.9506	21.2553	0
10/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0500	0.1000	0.0001	0.0001	0
10/02/2026	R038 On 06-August-26			Bond Future	8.4204	8.5069	121.9433	121.2355	0
10/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	23588.7500	22881.7900	23.5888	22.8818	0
10/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	2.3500	3.2500	0.0024	0.0033	0
10/02/2026	R038 On 05-November-26			Bond Future	8.4695	8.5592	118.5635	117.8431	0
10/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	16460.8600	15763.7400	16.4609	15.7637	0
10/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	103.3000	126.5400	0.1033	0.1265	0
10/02/2026	R038 On 04-February-27			Bond Future	8.5247	8.6179	120.6109	119.8778	0
10/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	8937.1700	8339.2100	8.9372	8.3392	0
10/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	851.6500	986.8000	0.8517	0.9868	0
10/02/2026	R038 On 06-May-27			Bond Future	10.0056	10.1101	106.8829	106.1760	0
10/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	501.3700	416.1900	0.5014	0.4162	0
10/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	9849.0100	10470.6900	9.8490	10.4707	0
10/02/2026	R053 On 05-February-26			Bond Future	11.4900	11.4900	105.3338	105.3338	0
10/02/2026	R053 On 07-May-26			Bond Future	8.6158	8.6933	132.6231	131.6141	74,998
10/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	31848.0500	30839.1900	31.8481	30.8392	0
10/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.1400	0.2400	0.0001	0.0002	0
10/02/2026	R053 On 06-August-26			Bond Future	8.6518	8.7314	134.9960	133.9691	0
10/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	35887.5100	34861.5400	35.8875	34.8615	0
10/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	2.7600	3.7600	0.0028	0.0038	0
10/02/2026	R053 On 05-November-26			Bond Future	8.6916	8.7734	131.4631	130.4181	0
10/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	26857.2400	25844.4500	26.8572	25.8445	0
10/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	169.8400	202.1000	0.1698	0.2021	0
10/02/2026	R053 On 04-February-27			Bond Future	8.7351	8.8193	133.7335	132.6699	0
10/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	15644.5500	14748.0200	15.6446	14.7480	0
10/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1184.3100	1351.3200	1.1843	1.3513	0
10/02/2026	R053 On 06-May-27			Bond Future	9.7625	9.8578	118.7383	117.7206	0
10/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	1712.5200	1481.1900	1.7125	1.4812	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	11412.6300	12199.0300	11.4126	12.1990	0
10/02/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
10/02/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
10/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	76.5500	76.9900	0.0766	0.0770	0
10/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	76.5500	76.9900	0.0766	0.0770	0
10/02/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
10/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	74.8900	75.1000	0.0749	0.0751	0
10/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	74.8900	75.1000	0.0749	0.0751	0
10/02/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
10/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	45.6400	45.7200	0.0456	0.0457	0
10/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	45.6400	45.7200	0.0456	0.0457	0
10/02/2026	R202 On 05-February-26			Bond Future	277.8200	277.8200	277.8200	277.8200	0
10/02/2026	R202 On 07-May-26			Bond Future	301.8472	301.8822	301.8472	301.8822	772
10/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	24297.1500	24332.2400	24.2972	24.3322	0
10/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	R202 On 06-August-26			Bond Future	301.9243	301.9592	301.9243	301.9592	253
10/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	23064.3400	23099.2300	23.0643	23.0992	0
10/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	R202 On 05-November-26			Bond Future	307.1966	307.2313	307.1966	307.2313	0
10/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	26736.6100	26771.3300	26.7366	26.7713	0
10/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	R202 On 04-February-27			Bond Future	307.0963	307.1290	307.0963	307.1290	0
10/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	12366.2600	12399.0100	12.3663	12.3990	0
10/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	R202 On 06-May-27			Bond Future	286.0082	285.9832	286.0082	285.9832	0
10/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	20981.8300	21006.7900	20.9818	21.0068	0
10/02/2026	R209 On 05-February-26			Bond Future	10.9300	10.9300	74.0118	74.0118	0
10/02/2026	R209 On 07-May-26			Bond Future	8.1446	8.2071	88.0104	87.6271	41,729
10/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15840.6300	15457.3500	15.8406	15.4574	0
10/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0500	0.0700	0.0001	0.0001	0
10/02/2026	R209 On 06-August-26			Bond Future	8.1792	8.2440	89.5852	89.1949	3,673
10/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	16920.5400	16530.8200	16.9205	16.5308	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	1.8500	2.3800	0.0019	0.0024	0
10/02/2026	R209 On 05-November-26			Bond Future	8.2198	8.2871	87.9790	87.5818	0
10/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11523.0700	11145.2600	11.5231	11.1453	0
10/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	131.1800	150.5800	0.1312	0.1506	0
10/02/2026	R209 On 04-February-27			Bond Future	8.2662	8.3360	89.4988	89.0945	0
10/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1359.1500	1206.2300	1.3592	1.2062	3,237
10/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2744.0800	2995.4500	2.7441	2.9955	0
10/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	4829.6400	4531.4300	4.8296	4.5314	0
10/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	916.0600	1022.1400	0.9161	1.0221	3,237
10/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6286.6100	5959.4100	6.2866	5.9594	0
10/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	642.8200	719.9100	0.6428	0.7199	0
10/02/2026	R209 On 06-May-27			Bond Future	9.7353	9.8133	80.2672	79.8734	0
10/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	308.7200	266.3900	0.3087	0.2664	0
10/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	7396.9400	7748.4300	7.3969	7.7484	0
10/02/2026	R210 On 05-February-26			Bond Future	253.1000	253.1000	253.1000	253.1000	0
10/02/2026	R210 On 07-May-26			Bond Future	260.6296	260.8754	260.6296	260.8754	1,191
10/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5229.5800	5475.4400	5.2296	5.4754	0
10/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	R210 On 06-August-26			Bond Future	265.3567	265.6068	265.3567	265.6068	0
10/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5516.7200	5766.7500	5.5167	5.7668	0
10/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	R210 On 05-November-26			Bond Future	266.4724	266.7248	266.4724	266.7248	0
10/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13142.4100	13394.8200	13.1424	13.3948	0
10/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	R210 On 04-February-27			Bond Future	271.1394	271.3956	271.1394	271.3956	0
10/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5109.4400	5365.6400	5.1094	5.3656	0
10/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	R210 On 06-May-27			Bond Future	249.1659	249.3529	249.1659	249.3529	0
10/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	21964.1000	21777.0700	21.9641	21.7771	0
10/02/2026	R213 On 05-February-26			Bond Future	9.8900	9.8900	91.8702	91.8702	0
10/02/2026	R213 On 07-May-26			Bond Future	7.4054	7.4163	99.7598	99.7169	69,337
10/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8915.3900	8872.5200	8.9154	8.8725	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.3200	0.3700	0.0003	0.0004	0
10/02/2026	R213 On 06-August-26			Bond Future	7.4174	7.4290	101.5449	101.5011	0
10/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8141.9100	8098.8900	8.1419	8.0989	0
10/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	13.1400	13.8900	0.0131	0.0139	0
10/02/2026	R213 On 05-November-26			Bond Future	7.4444	7.4569	99.7464	99.7016	0
10/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4737.1800	4698.2400	4.7372	4.6982	0
10/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	180.1600	185.9600	0.1802	0.1860	0
10/02/2026	R213 On 04-February-27			Bond Future	7.4814	7.4948	101.4701	101.4243	0
10/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2800.0100	2768.0000	2.8000	2.7680	0
10/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	586.8000	600.5700	0.5868	0.6006	0
10/02/2026	R213 On 06-May-27			Bond Future	10.3298	10.3511	91.0882	91.0267	0
10/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	5.1200	4.8600	0.0051	0.0049	0
10/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	8449.1700	8510.3600	8.4492	8.5104	0
10/02/2026	R214 On 05-February-26			Bond Future	11.2600	11.2600	68.7751	68.7751	0
10/02/2026	R214 On 07-May-26			Bond Future	8.5573	8.6349	84.1871	83.6232	39,563
10/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18243.6900	17679.8900	18.2437	17.6799	0
10/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0700	0.1100	0.0001	0.0001	0
10/02/2026	R214 On 06-August-26			Bond Future	8.5954	8.6754	85.6935	85.1196	0
10/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20069.5800	19496.2900	20.0696	19.4963	0
10/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	1.8800	2.5600	0.0019	0.0026	0
10/02/2026	R214 On 05-November-26			Bond Future	8.6402	8.7226	83.8752	83.2911	0
10/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	14639.6500	14077.0500	14.6397	14.0771	0
10/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	115.5100	137.0200	0.1155	0.1370	0
10/02/2026	R214 On 04-February-27			Bond Future	8.6903	8.7753	85.3245	84.7301	0
10/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	8582.7800	8082.9500	8.5828	8.0830	0
10/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	649.7500	744.3300	0.6498	0.7443	0
10/02/2026	R214 On 06-May-27			Bond Future	9.8478	9.9417	76.2755	75.7049	0
10/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	748.7600	641.4600	0.7488	0.6415	0
10/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	7003.8400	7467.1800	7.0038	7.4672	0
10/02/2026	R248 On 05-February-26			Bond Future	11.4600	11.4600	82.3075	82.3075	0
10/02/2026	R248 On 07-May-26			Bond Future	8.7384	8.8159	101.8257	101.0795	282,857
10/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	188.8100	121.5400	0.1888	0.1215	1,620
10/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	4578.5900	5257.5200	4.5786	5.2575	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1256.2000	947.1700	1.2562	0.9472	1,620
10/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1628.9700	2066.1400	1.6290	2.0661	0
10/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	4501.8600	3897.6500	4.5019	3.8977	0
10/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	366.2900	508.2800	0.3663	0.5083	0
10/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	4581.4100	3973.5500	4.5814	3.9736	0
10/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	355.3400	493.6800	0.3553	0.4937	1,620
10/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	23345.5100	22599.4200	23.3455	22.5994	0
10/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.1600	0.2700	0.0002	0.0003	0
10/02/2026	R248 On 06-August-26			Bond Future	8.7778	8.8575	103.6477	102.8880	0
10/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	26800.6700	26041.7600	26.8007	26.0418	0
10/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	2.1800	2.9600	0.0022	0.0030	0
10/02/2026	R248 On 05-November-26			Bond Future	8.8230	8.9050	100.9982	100.2252	0
10/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	19907.6600	19159.7800	19.9077	19.1598	0
10/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	134.2700	159.3600	0.1343	0.1594	0
10/02/2026	R248 On 04-February-27			Bond Future	8.8730	8.9575	102.7430	101.9564	0
10/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	11577.7700	10922.3600	11.5778	10.9224	0
10/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	974.9400	1106.1300	0.9749	1.1061	0
10/02/2026	R248 On 06-May-27			Bond Future	9.9324	10.0271	91.3671	90.6137	0
10/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	1291.5700	1122.3300	1.2916	1.1223	0
10/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	8824.2100	9408.3900	8.8242	9.4084	0
10/02/2026	R2R9 On 05-February-26			Bond Future	9.5500	9.5500	105.9892	105.9892	0
10/02/2026	R2R9 On 07-May-26			Bond Future	8.4935	8.5767	111.8117	111.1226	0
10/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	100961.9500	100272.8500	100.9620	100.2729	0
10/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	R2R9 On 06-August-26			Bond Future	8.5376	8.6238	113.8123	113.1107	0
10/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	100692.7800	99991.2400	100.6928	99.9912	0
10/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	R2R9 On 05-November-26			Bond Future	8.5875	8.6767	110.7963	110.0824	0
10/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	99826.2500	99112.3600	99.8263	99.1124	0
10/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	R2R9 On 04-February-27			Bond Future	8.6431	8.7355	112.7097	111.9832	0
10/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9607.8000	8958.9900	9.6078	8.9590	0
10/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	350.6100	428.3300	0.3506	0.4283	0
10/02/2026	R2R9 On 06-May-27			Bond Future	10.0288	10.1320	100.0312	99.3319	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	621.3800	521.4800	0.6214	0.5215	0
10/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	9275.6900	9875.0400	9.2757	9.8750	0
10/02/2026	R4R2 On 05-February-26			Bond Future	9.7900	9.7900	106.3655	106.3655	0
10/02/2026	R4R2 On 07-May-26			Bond Future	8.6592	8.7371	113.6675	112.9450	2,761
10/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	102578.4000	101855.8900	102.5784	101.8559	0
10/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	R4R2 On 06-August-26			Bond Future	8.7041	8.7845	115.7014	114.9657	0
10/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	102284.0900	101548.4700	102.2841	101.5485	0
10/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	R4R2 On 05-November-26			Bond Future	8.7541	8.8371	112.5920	111.8434	0
10/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	101369.4100	100620.8300	101.3694	100.6208	0
10/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2026	R4R2 On 04-February-27			Bond Future	8.8092	8.8949	114.5363	113.7746	0
10/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	11270.9600	10581.2400	11.2710	10.5812	0
10/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	343.0700	415.0400	0.3431	0.4150	0
10/02/2026	R4R2 On 06-May-27			Bond Future	10.0605	10.1566	101.6051	100.8726	0
10/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	893.3400	765.2900	0.8933	0.7653	0
10/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	9532.6200	10137.0700	9.5326	10.1371	0
10/02/2026	RR87 On 05-February-26			Bond Future	6.9100	6.9100	105.2849	105.2849	0
10/02/2026	RR87 On 07-May-26			Bond Future	6.6734	6.7005	103.1021	103.0867	0
10/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	104.6462	94.4268	0.1046	0.0944	0
10/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	27.2162	32.3668	0.0272	0.0324	0
10/02/2026	RR87 On 06-August-26			Bond Future	6.3160	6.3624	101.2058	101.1894	0
10/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	107.0862	96.2279	0.1071	0.0962	0
10/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	31.1362	36.7479	0.0311	0.0367	0
10/02/2026	RR87 On 05-November-26			Bond Future	4.7667	4.9144	102.9488	102.9318	0
10/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	61.5467	47.5740	0.0615	0.0476	0
10/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	3.6767	6.7040	0.0037	0.0067	0
10/02/2026	RR88 On 05-February-26			Bond Future	6.8900	6.8900	108.5801	108.5801	0
10/02/2026	RR88 On 07-May-26			Bond Future	6.7789	6.8018	106.4672	106.4321	0
10/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	225.7875	206.8216	0.2258	0.2068	0
10/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	132.4375	148.5516	0.1324	0.1486	0
10/02/2026	RR88 On 06-August-26			Bond Future	6.7022	6.7298	105.4530	105.4196	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	314.2781	296.4076	0.3143	0.2964	0
10/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	208.0281	223.5776	0.2080	0.2236	0
10/02/2026	RR88 On 05-November-26			Bond Future	6.6163	6.6507	106.6957	106.6595	0
10/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	329.2407	309.9299	0.3292	0.3099	0
10/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	230.4907	247.3899	0.2305	0.2474	0
10/02/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/02/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0