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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
11/02/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	2029 On 07-May-26			Bond Future	147.0587	146.8269	147.0587	146.8269	4,593
11/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5238.7000	5006.9000	5.2387	5.0069	0
11/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2029 On 06-August-26			Bond Future	149.7263	149.4900	149.7263	149.4900	0
11/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5626.3400	5389.9700	5.6263	5.3900	0
11/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2029 On 05-November-26			Bond Future	150.8654	150.6237	150.8654	150.6237	0
11/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3305.4000	3063.7000	3.3054	3.0637	0
11/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2029 On 04-February-27			Bond Future	153.5091	153.2621	153.5091	153.2621	0
11/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3789.1300	3542.0800	3.7891	3.5421	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2029 On 06-May-27			Bond Future	154.6190	141.3824	154.6190	141.3824	0
11/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1298.9600	0.0000	1.2990	0.0000	0
11/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	11937.5800	0.0000	11.9376	0
11/02/2026	2030 On 07-May-26			Bond Future	7.1317	7.1375	105.0092	104.9904	152,679
11/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	607.9500	599.6000	0.6080	0.5996	1,000
11/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	351.9000	362.4200	0.3519	0.3624	0
11/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1940.0200	1924.5000	1.9400	1.9245	1,000
11/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	66.9900	70.3400	0.0670	0.0703	0
11/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2576.4700	2559.5600	2.5765	2.5596	0
11/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	33.6400	35.6000	0.0336	0.0356	1,000
11/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7082.0100	7063.1700	7.0820	7.0632	0
11/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.2700	0.3000	0.0003	0.0003	0
11/02/2026	2030 On 06-August-26			Bond Future	7.1329	7.1393	102.8792	102.8597	49,211
11/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	816.4500	807.5900	0.8165	0.8076	1,000
11/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	579.9000	590.5000	0.5799	0.5905	0
11/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1985.0100	1971.0500	1.9850	1.9711	1,000
11/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	229.9800	235.4800	0.2300	0.2355	0
11/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2923.7900	2907.7000	2.9238	2.9077	0
11/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	122.3000	125.6700	0.1223	0.1257	1,000
11/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6191.6400	6172.8100	6.1916	6.1728	0
11/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	16.1800	16.8100	0.0162	0.0168	0
11/02/2026	2030 On 05-November-26			Bond Future	7.1351	7.1422	104.6517	104.6312	0
11/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3683.3500	3666.0000	3.6834	3.6660	0
11/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	147.0900	150.2400	0.1471	0.1502	0
11/02/2026	2030 On 04-February-27			Bond Future	7.1439	7.1520	102.4540	102.4324	0
11/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2225.2800	2210.4700	2.2253	2.2105	0
11/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	436.2200	443.0300	0.4362	0.4430	0
11/02/2026	2030 On 06-May-27			Bond Future	7.1890	11.0193	104.1667	95.2415	0
11/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1121.8600	0.1100	1.1219	0.0001	0
11/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	922.3400	8725.7600	0.9223	8.7258	0
11/02/2026	2031 On 07-May-26			Bond Future	115.6448	115.4295	115.6448	115.4295	1,580
11/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	1811.5600	1602.6900	1.8116	1.6027	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	6.8100	13.1800	0.0068	0.0132	0
11/02/2026	2031 On 06-August-26			Bond Future	115.3286	115.1090	115.3286	115.1090	1,893
11/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	1591.0400	1401.5700	1.5910	1.4016	0
11/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	72.4400	102.5300	0.0724	0.1025	0
11/02/2026	2031 On 05-November-26			Bond Future	117.3429	117.1187	117.3429	117.1187	0
11/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	5852.9400	5628.7200	5.8529	5.6287	0
11/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
11/02/2026	2031 On 04-February-27			Bond Future	116.9494	116.7200	116.9494	116.7200	0
11/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1146.7800	998.7900	1.1468	0.9988	0
11/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	377.3700	458.7900	0.3774	0.4588	0
11/02/2026	2031 On 06-May-27			Bond Future	118.9332	108.6259	118.9332	108.6259	0
11/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2187.8600	0.0000	2.1879	0.0000	0
11/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	124.6200	8244.0800	0.1246	8.2441	0
11/02/2026	2032 On 07-May-26			Bond Future	7.5940	7.6055	104.0008	103.9459	167,667
11/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11297.5000	11242.6000	11.2975	11.2426	0
11/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.1900	0.2200	0.0002	0.0002	0
11/02/2026	2032 On 06-August-26			Bond Future	7.6170	7.6292	105.8619	105.8058	230
11/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10753.1400	10697.5900	10.7531	10.6976	0
11/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	8.6700	9.2300	0.0087	0.0092	0
11/02/2026	2032 On 05-November-26			Bond Future	7.6491	7.6622	103.5288	103.4709	0
11/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6586.1500	6534.1400	6.5862	6.5341	0
11/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	167.9300	173.7600	0.1679	0.1738	0
11/02/2026	2032 On 04-February-27			Bond Future	7.6897	7.7037	105.3177	105.2581	0
11/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3899.9500	3855.9300	3.9000	3.8559	0
11/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	614.8400	630.4200	0.6148	0.6304	0
11/02/2026	2032 On 06-May-27			Bond Future	7.7476	10.0937	102.9232	93.9285	0
11/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1816.9500	23.4900	1.8170	0.0235	0
11/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1604.4900	8805.7200	1.6045	8.8057	0
11/02/2026	2033 On 07-May-26			Bond Future	145.2955	145.1597	145.2955	145.1597	7,871
11/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	10135.5200	9999.7300	10.1355	9.9997	0
11/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2033 On 06-August-26			Bond Future	147.9312	147.7925	147.9312	147.7925	0
11/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	13681.2300	13542.5200	13.6812	13.5425	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2033 On 05-November-26			Bond Future	148.9366	148.7943	148.9366	148.7943	0
11/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	11676.5900	11534.2900	11.6766	11.5343	0
11/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2033 On 04-February-27			Bond Future	151.5467	151.4008	151.5467	151.4008	0
11/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	8836.7300	8690.8200	8.8367	8.6908	0
11/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2033 On 06-May-27			Bond Future	152.5184	139.5649	152.5184	139.5649	0
11/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	1308.4000	0.0000	1.3084	0.0000	0
11/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	11645.1400	0.0000	11.6451	0
11/02/2026	2037 On 07-May-26			Bond Future	8.2593	8.2815	104.0408	103.8835	191,278
11/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	5192.8100	5049.5800	5.1928	5.0496	1,500
11/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	106.8500	120.8900	0.1069	0.1209	0
11/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8291.3300	8138.1100	8.2913	8.1381	1,500
11/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	26.5000	30.5500	0.0265	0.0306	0
11/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	11793.3800	11637.0800	11.7934	11.6371	0
11/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	5.5500	6.5200	0.0056	0.0065	1,500
11/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	16937.0500	16779.8300	16.9371	16.7798	142
11/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.2100	0.2600	0.0002	0.0003	0
11/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	18958.9100	18801.6500	18.9589	18.8017	0
11/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	0
11/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24493.1200	24335.8500	24.4931	24.3359	0
11/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
11/02/2026	2037 On 06-August-26			Bond Future	8.3015	8.3245	101.6428	101.4825	2,639
11/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	11179.7000	11026.4600	11.1797	11.0265	2,541
11/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	89.6600	96.7200	0.0897	0.0967	0
11/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	15054.2500	14896.3100	15.0543	14.8963	0
11/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	26.6200	28.9800	0.0266	0.0290	2,541
11/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18315.0200	18155.2300	18.3150	18.1552	0
11/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	4.6900	5.2000	0.0047	0.0052	2,541
11/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20457.0900	20296.9500	20.4571	20.2970	0
11/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	1.2500	1.4100	0.0013	0.0014	0
11/02/2026	2037 On 05-November-26			Bond Future	8.3439	8.3679	103.3939	103.2301	0
11/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	7756.8400	7618.3800	7.7568	7.6184	4,490

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11/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	491.3400	516.6900	0.4913	0.5167	0
11/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	12074.3300	11921.5700	12.0743	11.9216	0
11/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	197.6300	208.6800	0.1976	0.2087	4,490
11/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	14213.8000	14056.9300	14.2138	14.0569	0
11/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	117.5100	124.4500	0.1175	0.1245	0
11/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15338.0600	15179.1300	15.3381	15.1791	0
11/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	77.4700	82.3500	0.0775	0.0824	4,490
11/02/2026	2037 On 04-February-27			Bond Future	8.3925	8.4175	100.9240	100.7566	0
11/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2678.0600	2593.3200	2.6781	2.5933	4,490
11/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2360.5500	2443.1800	2.3606	2.4432	0
11/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6832.9600	6703.5200	6.8330	6.7035	0
11/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	925.5700	963.5000	0.9256	0.9635	4,490
11/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7891.2500	7755.5700	7.8913	7.7556	0
11/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	757.4600	789.1500	0.7575	0.7892	0
11/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9491.2400	9347.9500	9.4912	9.3480	0
11/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	557.1600	581.2400	0.5572	0.5812	4,490
11/02/2026	2037 On 06-May-27			Bond Future	8.4566	9.9094	102.6105	93.6531	0
11/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3207.5700	359.8100	3.2076	0.3598	0
11/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2402.6200	8512.2300	2.4026	8.5122	0
11/02/2026	2038 On 07-May-26			Bond Future	163.8824	162.1989	163.8824	162.1989	6,225
11/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	19352.4000	17668.8500	19.3524	17.6689	0
11/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2038 On 06-August-26			Bond Future	164.6636	162.9491	164.6636	162.9491	0
11/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	19943.5900	18229.0900	19.9436	18.2291	0
11/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2038 On 05-November-26			Bond Future	167.5402	165.7945	167.5402	165.7945	0
11/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	21230.1800	19484.5000	21.2302	19.4845	0
11/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2038 On 04-February-27			Bond Future	168.2523	166.4744	168.2523	166.4744	0
11/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	14422.3300	12644.4000	14.4223	12.6444	0
11/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2038 On 06-May-27			Bond Future	171.1087	155.0524	171.1087	155.0524	0
11/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	5008.6900	0.0000	5.0087	0.0000	0
11/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	11047.6400	0.0000	11.0476	0

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11/02/2026	2040 On 07-May-26			Bond Future	8.5275	8.5600	106.2673	106.0008	57,661
11/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1849.0800	1693.4300	1.8491	1.6934	27,500
11/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	849.5100	960.3500	0.8495	0.9604	0
11/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	15874.9200	15609.1700	15.8749	15.6092	1,460
11/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	3.1100	3.8500	0.0031	0.0039	0
11/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	18532.8000	18266.4500	18.5328	18.2665	0
11/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.5000	0.6400	0.0005	0.0006	0
11/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	21841.2600	21574.7800	21.8413	21.5748	0
11/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	0
11/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	22132.6300	21866.1500	22.1326	21.8662	0
11/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	1,460
11/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	23905.3000	23638.8200	23.9053	23.6388	0
11/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
11/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	24963.6400	24697.1500	24.9636	24.6972	0
11/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
11/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	26645.9600	26379.4700	26.6460	26.3795	0
11/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2040 On 06-August-26			Bond Future	8.5732	8.6069	103.6586	103.3871	41,462
11/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	24225.6600	23954.3500	24.2257	23.9544	0
11/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.9200	1.0800	0.0009	0.0011	0
11/02/2026	2040 On 05-November-26			Bond Future	8.6189	8.6537	105.4444	105.1674	0
11/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	10082.5100	9840.4800	10.0825	9.8405	2,300
11/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	478.9400	513.8800	0.4789	0.5139	0
11/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	14877.6200	14616.5300	14.8776	14.6165	0
11/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	206.6800	222.5600	0.2067	0.2226	2,300
11/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	17225.2900	16957.3100	17.2253	16.9573	0
11/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	106.4800	115.4700	0.1065	0.1155	0
11/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	18466.6200	18195.9400	18.4666	18.1959	0
11/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	70.2800	76.5700	0.0703	0.0766	2,300
11/02/2026	2040 On 04-February-27			Bond Future	8.6701	8.7062	102.7594	102.4769	0
11/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3283.4800	3130.9700	3.2835	3.1310	2,300
11/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2427.2800	2557.2500	2.4273	2.5573	0
11/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8330.3400	8103.1200	8.3303	8.1031	0
11/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	895.8000	951.0600	0.8958	0.9511	2,300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	9931.8700	9692.6800	9.9319	9.6927	0
11/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	688.8800	732.1700	0.6889	0.7322	0
11/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	11410.8800	11162.9900	11.4109	11.1630	0
11/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	541.5700	576.1600	0.5416	0.5762	2,300
11/02/2026	2040 On 06-May-27			Bond Future	8.7347	10.0168	104.4763	95.2351	0
11/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	3909.5600	638.5100	3.9096	0.6385	0
11/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	2799.3000	8769.3700	2.7993	8.7694	0
11/02/2026	2043 On 07-May-26			Bond Future	127.7173	126.8715	127.7173	126.8715	0
11/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	16017.2900	15171.4900	16.0173	15.1715	0
11/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2043 On 06-August-26			Bond Future	127.1906	126.3289	127.1906	126.3289	3,416
11/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	16310.6210	15448.9234	16.3106	15.4489	0
11/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0010	0.0034	0.0000	0.0000	0
11/02/2026	2043 On 05-November-26			Bond Future	129.4120	128.5344	129.4120	128.5344	0
11/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	16572.1215	15694.5621	16.5721	15.6946	0
11/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0815	0.1821	0.0001	0.0002	0
11/02/2026	2043 On 04-February-27			Bond Future	128.7940	127.8995	128.7940	127.8995	0
11/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	11197.2973	10321.3908	11.1973	10.3214	0
11/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	33.3273	51.9208	0.0333	0.0519	0
11/02/2026	2043 On 06-May-27			Bond Future	130.9784	119.0108	130.9784	119.0108	0
11/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	4612.9380	205.1753	4.6129	0.2052	0
11/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	1114.5280	8674.4253	1.1145	8.6744	0
11/02/2026	2044 On 07-May-26		Call	Bond Future	3491.5200	3292.0100	3.4915	3.2920	0
11/02/2026	2044 On 07-May-26			Bond Future	8.7175	8.7499	102.7092	102.4192	123,369
11/02/2026	2044 On 07-May-26		Put	Bond Future	782.3600	872.8500	0.7824	0.8729	0
11/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	10607.2900	10323.7000	10.6073	10.3237	0
11/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	30.8600	37.2700	0.0309	0.0373	15,000
11/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	22757.4800	22467.5000	22.7575	22.4675	0
11/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0700	0.0900	0.0001	0.0001	0
11/02/2026	2044 On 06-August-26			Bond Future	8.7633	8.7967	100.1621	99.8667	7,681
11/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	25833.7700	25538.5800	25.8338	25.5386	0
11/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	1.2700	1.4800	0.0013	0.0015	0
11/02/2026	2044 On 05-November-26			Bond Future	8.8086	8.8431	101.8875	101.5864	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	19023.9000	18731.8700	19.0239	18.7319	0
11/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	109.3800	118.5200	0.1094	0.1185	0
11/02/2026	2044 On 04-February-27			Bond Future	8.8589	8.8945	99.2662	98.9591	0
11/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11315.8100	11056.4100	11.3158	11.0564	0
11/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	818.4800	866.1600	0.8185	0.8662	0
11/02/2026	2044 On 06-May-27			Bond Future	8.9207	10.0502	100.9247	91.9632	0
11/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	4367.5800	930.3000	4.3676	0.9303	0
11/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	3024.7200	8549.0200	3.0247	8.5490	0
11/02/2026	2046 On 07-May-26			Bond Future	145.0054	144.4037	145.0054	144.4037	18,662
11/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	20055.4000	19453.7000	20.0554	19.4537	0
11/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2046 On 06-August-26			Bond Future	147.6357	147.0227	147.6357	147.0227	0
11/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	25255.6600	24642.6800	25.2557	24.6427	0
11/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2046 On 05-November-26			Bond Future	147.8942	147.2692	147.8942	147.2692	0
11/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	22414.1600	21789.2400	22.4142	21.7892	0
11/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2046 On 04-February-27			Bond Future	150.4854	149.8483	150.4854	149.8483	0
11/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	19395.3700	18758.2700	19.3954	18.7583	0
11/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2046 On 06-May-27			Bond Future	150.6869	137.3064	150.6869	137.3064	0
11/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	1696.9200	0.0000	1.6969	0.0000	0
11/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	11683.6500	0.0000	11.6837	0
11/02/2026	2050 On 07-May-26			Bond Future	150.8426	148.1982	150.8426	148.1982	17,225
11/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	26772.6100	24128.1500	26.7726	24.1282	0
11/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2050 On 06-August-26			Bond Future	151.1375	148.4447	151.1375	148.4447	0
11/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	27867.5000	25174.6900	27.8675	25.1747	0
11/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2050 On 05-November-26			Bond Future	153.7780	151.0367	153.7780	151.0367	0
11/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	29937.9600	27196.7400	29.9380	27.1967	0
11/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2050 On 04-February-27			Bond Future	153.9944	151.2037	153.9944	151.2037	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	21604.3600	18813.7400	21.6044	18.8137	0
11/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	2050 On 06-May-27			Bond Future	156.6084	140.8151	156.6084	140.8151	0
11/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	6148.4400	0.0000	6.1484	0.0000	0
11/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	9644.9100	0.0000	9.6449	0
11/02/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	AL37 On 05-February-26			Index Future	1273.4360	1273.4360	1273.4360	1,273.4360	0
11/02/2026	AL37 On 07-May-26			Index Future	1300.5350	1300.0780	1300.5350	1,300.0780	0
11/02/2026	AL37 On 06-August-26			Index Future	1323.5600	1323.0940	1323.5600	1,323.0940	0
11/02/2026	AL37 On 05-November-26			Index Future	1346.6380	1346.1610	1346.6380	1,346.1610	0
11/02/2026	AL37 On 04-February-27			Index Future	1369.9420	1369.4540	1369.9420	1,369.4540	0
11/02/2026	AL37 On 06-May-27			Index Future	1392.9320	1393.1500	1392.9320	1,393.1500	0
11/02/2026	AL7T On 05-February-26			Index Future	1655.6690	1655.6690	1655.6690	1,655.6690	0
11/02/2026	AL7T On 07-May-26			Index Future	1700.0110	1698.1290	1700.0110	1,698.1290	0
11/02/2026	AL7T On 06-August-26			Index Future	1730.1090	1728.1920	1730.1090	1,728.1920	0
11/02/2026	AL7T On 05-November-26			Index Future	1760.2750	1758.3210	1760.2750	1,758.3210	0
11/02/2026	AL7T On 04-February-27			Index Future	1790.7380	1788.7460	1790.7380	1,788.7460	0
11/02/2026	AL7T On 06-May-27			Index Future	1820.7890	1819.6970	1820.7890	1,819.6970	0
11/02/2026	ALBI On 05-February-26			Index Future	1397.7070	1397.7070	1397.7070	1,397.7070	0
11/02/2026	ALBI On 07-May-26			Index Future	1439.0100	1436.7310	1439.0100	1,436.7310	75
11/02/2026	ALBI On 06-August-26			Index Future	1464.4870	1462.1660	1464.4870	1,462.1660	0
11/02/2026	ALBI On 05-November-26			Index Future	1490.0220	1487.6570	1490.0220	1,487.6570	0
11/02/2026	ALBI On 04-February-27			Index Future	1515.8070	1513.3990	1515.8070	1,513.3990	0
11/02/2026	ALBI On 06-May-27			Index Future	1541.2450	1539.5860	1541.2450	1,539.5860	0
11/02/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C030 On 31-January-30			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
11/02/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/02/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/02/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/02/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	C871 On 21-December-26			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
11/02/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	ES33 On 07-May-26			Bond Future	8.4546	8.4619	96.0216	95.9837	0
11/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15141.0200	15103.1700	15.1410	15.1032	0
11/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	ES33 On 06-August-26			Bond Future	8.5071	8.5148	97.7633	97.7246	0
11/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15894.6700	15855.9400	15.8947	15.8559	0
11/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	ES33 On 05-November-26			Bond Future	8.5716	8.5798	95.6796	95.6395	0
11/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10351.2400	10311.1100	10.3512	10.3111	0
11/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	ES33 On 04-February-27			Bond Future	8.6480	8.6567	97.3547	97.3131	0
11/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4858.1300	4816.5400	4.8581	4.8165	0
11/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	ES33 On 06-May-27			Bond Future	8.7374	10.6584	95.2139	86.8409	0
11/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	288.5400	0.0000	0.2885	0.0000	0
11/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0.0000	8084.3800	0.0000	8.0844	0
11/02/2026	ES42 On 07-May-26			Bond Future	8.9368	8.9695	96.7109	96.4441	0
11/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	22069.5200	21802.6500	22.0695	21.8027	0
11/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	ES42 On 06-August-26			Bond Future	8.9855	9.0192	98.4650	98.1931	0
11/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	23990.7000	23718.7600	23.9907	23.7188	0
11/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	ES42 On 05-November-26			Bond Future	9.0393	9.0742	95.9214	95.6440	0
11/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	17956.5700	17679.2000	17.9566	17.6792	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	ES42 On 04-February-27			Bond Future	9.0983	9.1344	97.5996	97.3165	0
11/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	8739.6500	8456.6100	8.7397	8.4566	0
11/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	ES42 On 06-May-27			Bond Future	9.1672	10.3772	94.9905	86.2572	0
11/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	1248.1200	0.0000	1.2481	0.0000	0
11/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0.0000	7485.2000	0.0000	7.4852	0
11/02/2026	GOVI On 05-February-26			GOVI	1371.6830	1371.6830	1371.6830	1,371.6830	0
11/02/2026	GOVI On 07-May-26			GOVI	1412.5720	1410.2420	1412.5720	1,410.2420	643
11/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2355720.0000	2332420.0000	235.5720	233.2420	0
11/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	GOVI On 06-August-26			GOVI	1437.5810	1435.2080	1437.5810	1,435.2080	0
11/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2485810.0000	2462080.0000	248.5810	246.2080	0
11/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	GOVI On 05-November-26			GOVI	1462.6470	1460.2290	1462.6470	1,460.2290	0
11/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1856470.0000	1832290.0000	185.6470	183.2290	0
11/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	GOVI On 04-February-27			GOVI	1487.9590	1485.4960	1487.9590	1,485.4960	0
11/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1189590.0000	1164960.0000	118.9590	116.4960	0
11/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	GOVI On 06-May-27			GOVI	1512.9290	1511.2000	1512.9290	1,511.2000	0
11/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	859290.0000	842000.0000	85.9290	84.2000	0
11/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/02/2026	I258 On 07-May-26			Bond Future	135.3686	134.0360	135.3686	134.0360	0
11/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	21638.6000	20305.9900	21.6386	20.3060	0
11/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	I258 On 06-August-26			Bond Future	134.9806	133.6235	134.9806	133.6235	0
11/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	22030.6175	20673.6150	22.0306	20.6736	0
11/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0375	0.1050	0.0000	0.0001	0
11/02/2026	I258 On 05-November-26			Bond Future	137.3382	135.9563	137.3382	135.9563	0
11/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	22389.4133	21008.6918	22.3894	21.0087	0
11/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	1.2133	2.4018	0.0012	0.0024	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2026	I258 On 04-February-27			Bond Future	136.8592	135.4516	136.8592	135.4516	0
11/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	18009.8733	16629.4629	18.0099	16.6295	0
11/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	50.7233	77.8529	0.0507	0.0779	0
11/02/2026	I258 On 06-May-27			Bond Future	139.1805	126.0544	139.1805	126.0544	0
11/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	6655.7017	989.4501	6.6557	0.9895	0
11/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	2255.2017	9715.0301	2.2552	9.7150	0
11/02/2026	IGOV On 05-February-26			Index Future	438.7740	438.7740	438.7740	438.7740	0
11/02/2026	IGOV On 07-May-26			Index Future	450.7800	447.6560	450.7800	447.6560	248
11/02/2026	IGOV On 06-August-26			Index Future	458.8700	455.6890	458.8700	455.6890	0
11/02/2026	IGOV On 05-November-26			Index Future	466.9780	463.7390	466.9780	463.7390	0
11/02/2026	IGOV On 04-February-27			Index Future	475.1640	471.8680	475.1640	471.8680	0
11/02/2026	IGOV On 06-May-27			Index Future	483.2410	480.1390	483.2410	480.1390	0
11/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/02/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
11/02/2026	R033 On 07-May-26			Bond Future	7.6968	7.7136	113.2648	113.1696	9,464
11/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	13982.2300	13887.6900	13.9822	13.8877	0
11/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	5.6500	6.3200	0.0057	0.0063	0
11/02/2026	R033 On 06-August-26			Bond Future	7.7230	7.7407	115.2917	115.1945	223
11/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12958.2800	12866.6800	12.9583	12.8667	0
11/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	120.8600	126.4500	0.1209	0.1265	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2026	R033 On 05-November-26			Bond Future	7.7575	7.7763	112.2390	112.1394	0
11/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8611.6900	8530.5500	8.6117	8.5306	0
11/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	649.5200	668.0400	0.6495	0.6680	0
11/02/2026	R033 On 04-February-27			Bond Future	7.7998	7.8198	114.1782	114.0760	0
11/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5733.1200	5664.0000	5.7331	5.6640	0
11/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1485.8400	1518.9700	1.4858	1.5190	0
11/02/2026	R033 On 06-May-27			Bond Future	7.8578	9.9674	111.0485	101.2419	0
11/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3107.6500	288.5400	3.1077	0.2885	0
11/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2752.6400	9740.1200	2.7526	9.7401	0
11/02/2026	R035 On 07-May-26			Bond Future	7.9804	7.9974	107.3200	107.2105	106,120
11/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2406.7600	2330.2400	2.4068	2.3302	1,000
11/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	430.2100	463.1000	0.4302	0.4631	0
11/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3803.1800	3711.9200	3.8032	3.7119	0
11/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	203.5100	221.6600	0.2035	0.2217	16,000
11/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5171.0100	5071.8200	5.1710	5.0718	1,000
11/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	102.2600	112.4800	0.1023	0.1125	0
11/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7547.3500	7441.6900	7.5474	7.4417	0
11/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	32.0500	35.8000	0.0321	0.0358	1,000
11/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	10064.6200	9956.4900	10.0646	9.9565	250
11/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	9.5400	10.8200	0.0095	0.0108	0
11/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10177.5100	10069.3200	10.1775	10.0693	200
11/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	9.0400	10.2600	0.0090	0.0103	0
11/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10459.1100	10350.7800	10.4591	10.3508	350
11/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	7.9400	9.0200	0.0079	0.0090	0
11/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12839.5500	12730.4500	12.8396	12.7305	0
11/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	2.0100	2.3200	0.0020	0.0023	250
11/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12948.4400	12839.3200	12.9484	12.8393	0
11/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	1.8300	2.1200	0.0018	0.0021	200
11/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13219.9800	13110.8100	13.2200	13.1108	0
11/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	1.4400	1.6800	0.0014	0.0017	350
11/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15514.4100	15405.0300	15.5144	15.4050	0
11/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.1600	0.1900	0.0002	0.0002	250
11/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15619.3200	15509.9400	15.6193	15.5099	0
11/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.1400	0.1700	0.0001	0.0002	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15880.9200	15771.5300	15.8809	15.7715	0
11/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.1100	0.1300	0.0001	0.0001	350
11/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16659.7200	16550.3200	16.6597	16.5503	0
11/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0500	0.0600	0.0001	0.0001	0
11/02/2026	R035 On 06-August-26			Bond Future	8.0120	8.0297	109.2406	109.1289	156
11/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2572.6500	2501.4800	2.5727	2.5015	1,000
11/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	836.5400	877.0200	0.8365	0.8770	0
11/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4677.3000	4587.1100	4.6773	4.5871	350
11/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	387.8200	409.2800	0.3878	0.4093	0
11/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5103.2700	5010.6100	5.1033	5.0106	1,000
11/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	336.7000	355.6900	0.3367	0.3557	0
11/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6949.0700	6848.7600	6.9491	6.8488	200
11/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	187.2200	198.5600	0.1872	0.1986	0
11/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7387.8700	7286.3000	7.3879	7.2863	0
11/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	164.0400	174.1200	0.1640	0.1741	350
11/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7442.8400	7341.1300	7.4428	7.3411	250
11/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	161.4700	171.4100	0.1615	0.1714	0
11/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8373.6300	8269.6400	8.3736	8.2696	0
11/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	120.6100	128.2700	0.1206	0.1283	1,000
11/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9684.1400	9577.8300	9.6841	9.5778	0
11/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	80.6600	86.0000	0.0807	0.0860	200
11/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	10119.0000	10012.0900	10.1190	10.0121	0
11/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	70.8300	75.5700	0.0708	0.0756	350
11/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10173.2700	10066.2900	10.1733	10.0663	0
11/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	69.7000	74.3700	0.0697	0.0744	250
11/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12376.0500	12267.0200	12.3761	12.2670	0
11/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	37.0600	39.6800	0.0371	0.0397	200
11/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12852.9600	12743.6300	12.8530	12.7436	0
11/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	32.5000	34.8200	0.0325	0.0348	250
11/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17162.5700	17051.1800	17.1626	17.0512	0
11/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	2.7500	3.0100	0.0028	0.0030	0
11/02/2026	R035 On 05-November-26			Bond Future	8.0536	8.0721	106.6249	106.5105	0
11/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1519.9200	1470.9900	1.5199	1.4710	600
11/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2036.2200	2101.6100	2.0362	2.1016	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3520.5300	3444.2800	3.5205	3.4443	0
11/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	994.9500	1033.0200	0.9950	1.0330	600
11/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5102.8700	5014.5300	5.1029	5.0145	200
11/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	631.3600	657.3400	0.6314	0.6573	0
11/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	5956.7900	5863.7600	5.9568	5.8638	0
11/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	501.4400	522.7300	0.5014	0.5227	600
11/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7654.7100	7554.9000	7.6547	7.5549	0
11/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	324.8800	339.3900	0.3249	0.3394	200
11/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10252.4600	10146.2200	10.2525	10.1462	0
11/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	168.8900	176.9700	0.1689	0.1770	200
11/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11443.5200	11335.4200	11.4435	11.3354	0
11/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	127.1600	133.3800	0.1272	0.1334	0
11/02/2026	R035 On 04-February-27			Bond Future	8.1025	8.1221	108.4679	108.3508	0
11/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	6064.7900	5973.5500	6.0648	5.9736	0
11/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	741.8200	767.6600	0.7418	0.7677	0
11/02/2026	R035 On 06-May-27			Bond Future	8.1598	9.8402	105.7846	96.5371	0
11/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	2768.7300	193.7100	2.7687	0.1937	0
11/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	2243.9600	8916.4400	2.2440	8.9164	0
11/02/2026	R038 On 07-May-26			Bond Future	8.3604	8.3775	119.9429	119.7997	3,814
11/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	22093.6900	21950.5700	22.0937	21.9506	0
11/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	0
11/02/2026	R038 On 06-August-26			Bond Future	8.4027	8.4204	122.0892	121.9433	0
11/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	23734.4600	23588.7500	23.7345	23.5888	0
11/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	2.1400	2.3500	0.0021	0.0024	0
11/02/2026	R038 On 05-November-26			Bond Future	8.4510	8.4695	118.7128	118.5635	0
11/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	16605.0200	16460.8600	16.6050	16.4609	0
11/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	98.1200	103.3000	0.0981	0.1033	0
11/02/2026	R038 On 04-February-27			Bond Future	8.5054	8.5247	120.7637	120.6109	0
11/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	9061.3000	8937.1700	9.0613	8.9372	0
11/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	822.9500	851.6500	0.8230	0.8517	0
11/02/2026	R038 On 06-May-27			Bond Future	8.5706	10.0056	117.3030	106.8829	0
11/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	3948.6600	501.3700	3.9487	0.5014	0
11/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2876.1800	9849.0100	2.8762	9.8490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2026	R053 On 07-May-26			Bond Future	8.5786	8.6158	133.1123	132.6231	74,998
11/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	32337.1900	31848.0500	32.3372	31.8481	0
11/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.1000	0.1400	0.0001	0.0001	0
11/02/2026	R053 On 06-August-26			Bond Future	8.6136	8.6518	135.4943	134.9960	0
11/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	36385.3800	35887.5100	36.3854	35.8875	0
11/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	2.3300	2.7600	0.0023	0.0028	0
11/02/2026	R053 On 05-November-26			Bond Future	8.6522	8.6916	131.9709	131.4631	0
11/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	27350.2200	26857.2400	27.3502	26.8572	0
11/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	155.0100	169.8400	0.1550	0.1698	0
11/02/2026	R053 On 04-February-27			Bond Future	8.6946	8.7351	134.2510	133.7335	0
11/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	16084.8500	15644.5500	16.0849	15.6446	0
11/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1107.0700	1184.3100	1.1071	1.1843	0
11/02/2026	R053 On 06-May-27			Bond Future	8.7436	9.7625	130.6394	118.7383	0
11/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	6598.4300	1712.5200	6.5984	1.7125	0
11/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	4397.4300	11412.6300	4.3974	11.4126	0
11/02/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
11/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	76.1000	76.5500	0.0761	0.0766	0
11/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	76.1000	76.5500	0.0761	0.0766	0
11/02/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
11/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	74.6800	74.8900	0.0747	0.0749	0
11/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	74.6800	74.8900	0.0747	0.0749	0
11/02/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
11/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	45.5500	45.6400	0.0456	0.0456	0
11/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	45.5500	45.6400	0.0456	0.0456	0
11/02/2026	R202 On 07-May-26			Bond Future	303.5686	301.8472	303.5686	301.8472	772
11/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	26018.5900	24297.1500	26.0186	24.2972	0
11/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	R202 On 06-August-26			Bond Future	303.6781	301.9243	303.6781	301.9243	253
11/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	24818.0700	23064.3400	24.8181	23.0643	0
11/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	R202 On 05-November-26			Bond Future	308.9831	307.1966	308.9831	307.1966	0
11/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	28523.0700	26736.6100	28.5231	26.7366	0
11/02/2026	R202 On 05-November-26	280.46	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
11/02/2026	R202 On 04-February-27			Bond Future	308.9170	307.0963	308.9170	307.0963	0
11/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	14186.9900	12366.2600	14.1870	12.3663	0
11/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	R202 On 06-May-27			Bond Future	314.1610	286.0082	314.1610	286.0082	0
11/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	7171.0200	0.0000	7.1710	0.0000	0
11/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	20981.8300	0.0000	20.9818	0
11/02/2026	R209 On 07-May-26			Bond Future	8.1278	8.1446	88.1137	88.0104	45,220
11/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15943.9100	15840.6300	15.9439	15.8406	0
11/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	0
11/02/2026	R209 On 06-August-26			Bond Future	8.1618	8.1792	89.6906	89.5852	3,673
11/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	17025.7300	16920.5400	17.0257	16.9205	0
11/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	1.6800	1.8500	0.0017	0.0019	0
11/02/2026	R209 On 05-November-26			Bond Future	8.2016	8.2198	88.0867	87.9790	0
11/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11625.0800	11523.0700	11.6251	11.5231	0
11/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	125.4200	131.1800	0.1254	0.1312	0
11/02/2026	R209 On 04-February-27			Bond Future	8.2472	8.2662	89.6091	89.4988	0
11/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1401.1300	1359.1500	1.4011	1.3592	3,237
11/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2675.7700	2744.0800	2.6758	2.7441	0
11/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	4910.5800	4829.6400	4.9106	4.8296	0
11/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	886.7100	916.0600	0.8867	0.9161	3,237
11/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6375.3700	6286.6100	6.3754	6.2866	0
11/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	621.2900	642.8200	0.6213	0.6428	0
11/02/2026	R209 On 06-May-27			Bond Future	8.3033	9.7353	87.9599	80.2672	0
11/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	2728.2200	308.7200	2.7282	0.3087	0
11/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	2123.7400	7396.9400	2.1237	7.3969	0
11/02/2026	R210 On 07-May-26			Bond Future	260.4279	260.6296	260.4279	260.6296	1,191
11/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5027.9000	5229.5800	5.0279	5.2296	0
11/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	R210 On 06-August-26			Bond Future	265.1520	265.3567	265.1520	265.3567	0
11/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5311.9800	5516.7200	5.3120	5.5167	0
11/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	R210 On 05-November-26			Bond Future	266.2664	266.4724	266.2664	266.4724	0
11/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	12936.3700	13142.4100	12.9364	13.1424	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	R210 On 04-February-27			Bond Future	270.9317	271.1394	270.9317	271.1394	0
11/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	4901.7300	5109.4400	4.9017	5.1094	0
11/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	R210 On 06-May-27			Bond Future	271.9651	249.1659	271.9651	249.1659	0
11/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	835.1000	0.0000	0.8351	0.0000	0
11/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	21964.1000	0.0000	21.9641	0
11/02/2026	R213 On 07-May-26			Bond Future	7.3940	7.4054	99.8050	99.7598	70,585
11/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8960.5100	8915.3900	8.9605	8.9154	0
11/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.2800	0.3200	0.0003	0.0003	0
11/02/2026	R213 On 06-August-26			Bond Future	7.4051	7.4174	101.5911	101.5449	0
11/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8187.3300	8141.9100	8.1873	8.1419	0
11/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	12.3900	13.1400	0.0124	0.0131	0
11/02/2026	R213 On 05-November-26			Bond Future	7.4312	7.4444	99.7941	99.7464	0
11/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4778.9000	4737.1800	4.7789	4.7372	0
11/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	174.2000	180.1600	0.1742	0.1802	0
11/02/2026	R213 On 04-February-27			Bond Future	7.4669	7.4814	101.5193	101.4701	0
11/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2834.8000	2800.0100	2.8348	2.8000	0
11/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	572.3500	586.8000	0.5724	0.5868	0
11/02/2026	R213 On 06-May-27			Bond Future	7.5170	10.3298	99.6709	91.0882	0
11/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1434.8300	5.1200	1.4348	0.0051	0
11/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1296.1500	8449.1700	1.2962	8.4492	0
11/02/2026	R214 On 07-May-26			Bond Future	8.5250	8.5573	84.4232	84.1871	39,563
11/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18479.7800	18243.6900	18.4798	18.2437	0
11/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0500	0.0700	0.0001	0.0001	0
11/02/2026	R214 On 06-August-26			Bond Future	8.5622	8.5954	85.9340	85.6935	0
11/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20309.8400	20069.5800	20.3098	20.0696	0
11/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	1.6200	1.8800	0.0016	0.0019	0
11/02/2026	R214 On 05-November-26			Bond Future	8.6058	8.6402	84.1205	83.8752	0
11/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	14876.1400	14639.6500	14.8761	14.6397	0
11/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	106.7500	115.5100	0.1068	0.1155	0
11/02/2026	R214 On 04-February-27			Bond Future	8.6548	8.6903	85.5746	85.3245	0
11/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	8794.6700	8582.7800	8.7947	8.5828	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	611.5400	649.7500	0.6115	0.6498	0
11/02/2026	R214 On 06-May-27			Bond Future	8.7086	9.8478	83.7123	76.2755	0
11/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	3607.6000	748.7600	3.6076	0.7488	0
11/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2425.8700	7003.8400	2.4259	7.0038	0
11/02/2026	R248 On 07-May-26			Bond Future	8.7010	8.7384	102.1889	101.8257	284,007
11/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	229.1400	188.8100	0.2291	0.1888	1,620
11/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	4255.6900	4578.5900	4.2557	4.5786	0
11/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1424.3000	1256.2000	1.4243	1.2562	1,620
11/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1433.8400	1628.9700	1.4338	1.6290	0
11/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	4805.4800	4501.8600	4.8055	4.5019	0
11/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	306.6800	366.2900	0.3067	0.3663	0
11/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	4886.6000	4581.4100	4.8866	4.5814	0
11/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	297.3000	355.3400	0.2973	0.3553	1,620
11/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	23708.7000	23345.5100	23.7087	23.3455	0
11/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.1200	0.1600	0.0001	0.0002	0
11/02/2026	R248 On 06-August-26			Bond Future	8.7393	8.7778	104.0176	103.6477	0
11/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	27170.2100	26800.6700	27.1702	26.8007	0
11/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	1.8400	2.1800	0.0018	0.0022	0
11/02/2026	R248 On 05-November-26			Bond Future	8.7833	8.8230	101.3752	100.9982	0
11/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	20273.1000	19907.6600	20.2731	19.9077	0
11/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	122.6700	134.2700	0.1227	0.1343	0
11/02/2026	R248 On 04-February-27			Bond Future	8.8322	8.8730	103.1274	102.7430	0
11/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	11900.9300	11577.7700	11.9009	11.5778	0
11/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	913.7700	974.9400	0.9138	0.9749	0
11/02/2026	R248 On 06-May-27			Bond Future	8.8851	9.9324	100.4179	91.3671	0
11/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	4962.0600	1291.5700	4.9621	1.2916	0
11/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	3443.8700	8824.2100	3.4439	8.8242	0
11/02/2026	R2R9 On 07-May-26			Bond Future	8.4764	8.4935	111.9538	111.8117	0
11/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	101104.1100	100961.9500	101.1041	100.9620	0
11/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	R2R9 On 06-August-26			Bond Future	8.5199	8.5376	113.9573	113.8123	0
11/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	100837.7600	100692.7800	100.8378	100.6928	0
11/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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11/02/2026	R2R9 On 05-November-26			Bond Future	8.5690	8.5875	110.9446	110.7963	0
11/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	99974.5400	99826.2500	99.9745	99.8263	0
11/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	R2R9 On 04-February-27			Bond Future	8.6239	8.6431	112.8614	112.7097	0
11/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9743.4300	9607.8000	9.7434	9.6078	0
11/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	334.6000	350.6100	0.3346	0.3506	0
11/02/2026	R2R9 On 06-May-27			Bond Future	8.6888	10.0288	109.7736	100.0312	0
11/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	4006.8700	621.3800	4.0069	0.6214	0
11/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2918.7500	9275.6900	2.9188	9.2757	0
11/02/2026	R4R2 On 07-May-26			Bond Future	8.6267	8.6592	113.9712	113.6675	2,761
11/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	102882.0800	102578.4000	102.8821	102.5784	0
11/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	R4R2 On 06-August-26			Bond Future	8.6705	8.7041	116.0107	115.7014	0
11/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	102593.4400	102284.0900	102.5934	102.2841	0
11/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	R4R2 On 05-November-26			Bond Future	8.7193	8.7541	112.9074	112.5920	0
11/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	101684.8600	101369.4100	101.6849	101.3694	0
11/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2026	R4R2 On 04-February-27			Bond Future	8.7732	8.8092	114.8582	114.5363	0
11/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	11564.7600	11270.9600	11.5648	11.2710	0
11/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	315.0000	343.0700	0.3150	0.3431	0
11/02/2026	R4R2 On 06-May-27			Bond Future	8.8359	10.0605	111.6777	101.6051	0
11/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4655.5700	893.3400	4.6556	0.8933	0
11/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3222.1900	9532.6200	3.2222	9.5326	0
11/02/2026	RR87 On 07-May-26			Bond Future	6.6978	6.6734	103.0883	103.1021	0
11/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	94.8358	104.6462	0.0948	0.1046	0
11/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	31.2458	27.2162	0.0312	0.0272	0
11/02/2026	RR87 On 06-August-26			Bond Future	6.3569	6.3160	101.1913	101.2058	0
11/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	97.1691	107.0862	0.0972	0.1071	0
11/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	35.7491	31.1362	0.0357	0.0311	0
11/02/2026	RR87 On 05-November-26			Bond Future	4.8889	4.7667	102.9347	102.9488	0
11/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	49.8264	61.5467	0.0498	0.0615	0
11/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	6.0264	3.6767	0.0060	0.0037	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2026	RR88 On 07-May-26			Bond Future	6.7800	6.7789	106.4656	106.4672	0
11/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	223.8242	225.7875	0.2238	0.2258	0
11/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	132.1242	132.4375	0.1321	0.1324	0
11/02/2026	RR88 On 06-August-26			Bond Future	6.7033	6.7022	105.4517	105.4530	0
11/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	312.8058	314.2781	0.3128	0.3143	0
11/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	207.8858	208.0281	0.2079	0.2080	0
11/02/2026	RR88 On 05-November-26			Bond Future	6.6170	6.6163	106.6950	106.6957	0
11/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	328.3436	329.2407	0.3283	0.3292	0
11/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	230.2836	230.4907	0.2303	0.2305	0
11/02/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/02/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0