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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
12/02/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	2029 On 07-May-26			Bond Future	147.4586	147.0587	147.4586	147.0587	4,593
12/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5638.6000	5238.7000	5.6386	5.2387	0
12/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2029 On 06-August-26			Bond Future	150.1336	149.7263	150.1336	149.7263	0
12/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	6033.6300	5626.3400	6.0336	5.6263	0
12/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2029 On 05-November-26			Bond Future	151.2794	150.8654	151.2794	150.8654	0
12/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3719.3800	3305.4000	3.7194	3.3054	0
12/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2029 On 04-February-27			Bond Future	153.9307	153.5091	153.9307	153.5091	0
12/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	4210.7300	3789.1300	4.2107	3.7891	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2029 On 06-May-27			Bond Future	155.0467	154.6190	155.0467	154.6190	0
12/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1726.6700	1298.9600	1.7267	1.2990	0
12/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2030 On 07-May-26			Bond Future	7.1316	7.1317	105.0097	105.0092	153,179
12/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	605.5000	607.9500	0.6055	0.6080	1,000
12/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	349.0300	351.9000	0.3490	0.3519	0
12/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1938.9300	1940.0200	1.9389	1.9400	1,000
12/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	65.4800	66.9900	0.0655	0.0670	0
12/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2575.9100	2576.4700	2.5759	2.5765	0
12/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	32.6600	33.6400	0.0327	0.0336	1,000
12/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7082.4100	7082.0100	7.0824	7.0820	0
12/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.2500	0.2700	0.0003	0.0003	0
12/02/2026	2030 On 06-August-26			Bond Future	7.1328	7.1329	102.8797	102.8792	49,211
12/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	814.7900	816.4500	0.8148	0.8165	1,000
12/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	577.7200	579.9000	0.5777	0.5799	0
12/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1983.7900	1985.0100	1.9838	1.9850	1,000
12/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	228.2400	229.9800	0.2282	0.2300	0
12/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2923.0300	2923.7900	2.9230	2.9238	0
12/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	121.0200	122.3000	0.1210	0.1223	1,000
12/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6191.8300	6191.6400	6.1918	6.1916	0
12/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	15.8500	16.1800	0.0159	0.0162	0
12/02/2026	2030 On 05-November-26			Bond Future	7.1348	7.1351	104.6524	104.6517	0
12/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3683.0600	3683.3500	3.6831	3.6834	0
12/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	146.0200	147.0900	0.1460	0.1471	0
12/02/2026	2030 On 04-February-27			Bond Future	7.1436	7.1439	102.4551	102.4540	0
12/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2224.7700	2225.2800	2.2248	2.2253	0
12/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	434.7000	436.2200	0.4347	0.4362	0
12/02/2026	2030 On 06-May-27			Bond Future	7.1885	7.1890	104.1680	104.1667	0
12/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1121.4600	1121.8600	1.1215	1.1219	0
12/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	920.5600	922.3400	0.9206	0.9223	0
12/02/2026	2031 On 07-May-26			Bond Future	116.4533	115.6448	116.4533	115.6448	1,580
12/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2613.7000	1811.5600	2.6137	1.8116	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.3900	6.8100	0.0004	0.0068	0
12/02/2026	2031 On 06-August-26			Bond Future	116.1511	115.3286	116.1511	115.3286	1,893
12/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	2357.6500	1591.0400	2.3577	1.5910	0
12/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	16.5200	72.4400	0.0165	0.0724	0
12/02/2026	2031 On 05-November-26			Bond Future	118.1801	117.3429	118.1801	117.3429	0
12/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6690.0700	5852.9400	6.6901	5.8529	0
12/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
12/02/2026	2031 On 04-February-27			Bond Future	117.7994	116.9494	117.7994	116.9494	0
12/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1786.3600	1146.7800	1.7864	1.1468	0
12/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	166.9600	377.3700	0.1670	0.3774	0
12/02/2026	2031 On 06-May-27			Bond Future	119.7981	118.9332	119.7981	118.9332	0
12/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2974.1900	2187.8600	2.9742	2.1879	0
12/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	46.1000	124.6200	0.0461	0.1246	0
12/02/2026	2032 On 07-May-26			Bond Future	7.5884	7.5940	104.0274	104.0008	167,667
12/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11324.0800	11297.5000	11.3241	11.2975	0
12/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.1700	0.1900	0.0002	0.0002	0
12/02/2026	2032 On 06-August-26			Bond Future	7.6111	7.6170	105.8890	105.8619	230
12/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10779.9200	10753.1400	10.7799	10.7531	0
12/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	8.3000	8.6700	0.0083	0.0087	0
12/02/2026	2032 On 05-November-26			Bond Future	7.6428	7.6491	103.5567	103.5288	0
12/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6610.6200	6586.1500	6.6106	6.5862	0
12/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	164.5100	167.9300	0.1645	0.1679	0
12/02/2026	2032 On 04-February-27			Bond Future	7.6829	7.6897	105.3464	105.3177	0
12/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3920.2000	3899.9500	3.9202	3.9000	0
12/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	606.4600	614.8400	0.6065	0.6148	0
12/02/2026	2032 On 06-May-27			Bond Future	7.7403	7.7476	102.9526	102.9232	0
12/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1830.6200	1816.9500	1.8306	1.8170	0
12/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1588.7500	1604.4900	1.5888	1.6045	0
12/02/2026	2033 On 07-May-26			Bond Future	146.6935	145.2955	146.6935	145.2955	7,871
12/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	11533.4800	10135.5200	11.5335	10.1355	0
12/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2033 On 06-August-26			Bond Future	149.3546	147.9312	149.3546	147.9312	0
12/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	15104.6200	13681.2300	15.1046	13.6812	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2033 On 05-November-26			Bond Future	150.3846	148.9366	150.3846	148.9366	0
12/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	13124.5500	11676.5900	13.1246	11.6766	0
12/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2033 On 04-February-27			Bond Future	153.0204	151.5467	153.0204	151.5467	0
12/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	10310.3800	8836.7300	10.3104	8.8367	0
12/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2033 On 06-May-27			Bond Future	154.0160	152.5184	154.0160	152.5184	0
12/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	2806.0400	1308.4000	2.8060	1.3084	0
12/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2037 On 07-May-26			Bond Future	8.2588	8.2593	104.0442	104.0408	191,278
12/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	5193.3400	5192.8100	5.1933	5.1928	1,500
12/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	103.9000	106.8500	0.1039	0.1069	0
12/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8293.7100	8291.3300	8.2937	8.2913	1,500
12/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	25.4000	26.5000	0.0254	0.0265	0
12/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	11796.5400	11793.3800	11.7965	11.7934	0
12/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	5.2300	5.5500	0.0052	0.0056	1,500
12/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	16940.5100	16937.0500	16.9405	16.9371	142
12/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.1900	0.2100	0.0002	0.0002	0
12/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	18962.3800	18958.9100	18.9624	18.9589	0
12/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
12/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24496.6000	24493.1200	24.4966	24.4931	0
12/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
12/02/2026	2037 On 06-August-26			Bond Future	8.3009	8.3015	101.6464	101.6428	2,639
12/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	11181.8000	11179.7000	11.1818	11.1797	2,541
12/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	88.1400	89.6600	0.0881	0.0897	0
12/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	15057.2600	15054.2500	15.0573	15.0543	0
12/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	26.0100	26.6200	0.0260	0.0266	2,541
12/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18318.4900	18315.0200	18.3185	18.3150	0
12/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	4.5400	4.6900	0.0045	0.0047	2,541
12/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20460.6700	20457.0900	20.4607	20.4571	0
12/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	1.2100	1.2500	0.0012	0.0013	0
12/02/2026	2037 On 05-November-26			Bond Future	8.3434	8.3439	103.3978	103.3939	0
12/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	7757.3600	7756.8400	7.7574	7.7568	4,490

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12/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	487.9700	491.3400	0.4880	0.4913	0
12/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	12076.3000	12074.3300	12.0763	12.0743	0
12/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	195.7100	197.6300	0.1957	0.1976	4,490
12/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	14216.3600	14213.8000	14.2164	14.2138	0
12/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	116.1800	117.5100	0.1162	0.1175	0
12/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15340.9700	15338.0600	15.3410	15.3381	0
12/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	76.4900	77.4700	0.0765	0.0775	4,490
12/02/2026	2037 On 04-February-27			Bond Future	8.3919	8.3925	100.9282	100.9240	0
12/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2676.8000	2678.0600	2.6768	2.6781	4,490
12/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2355.0600	2360.5500	2.3551	2.3606	0
12/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6833.2500	6832.9600	6.8333	6.8330	0
12/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	921.6300	925.5700	0.9216	0.9256	4,490
12/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7891.9200	7891.2500	7.8919	7.8913	0
12/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	753.9000	757.4600	0.7539	0.7575	0
12/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9492.4700	9491.2400	9.4925	9.4912	0
12/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	554.1600	557.1600	0.5542	0.5572	4,490
12/02/2026	2037 On 06-May-27			Bond Future	8.4559	8.4566	102.6151	102.6105	0
12/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3207.0500	3207.5700	3.2071	3.2076	0
12/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2397.5100	2402.6200	2.3975	2.4026	0
12/02/2026	2038 On 07-May-26			Bond Future	165.7921	163.8824	165.7921	163.8824	6,223
12/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	21262.1000	19352.4000	21.2621	19.3524	0
12/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2038 On 06-August-26			Bond Future	166.6073	164.6636	166.6073	164.6636	0
12/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	21887.2700	19943.5900	21.8873	19.9436	0
12/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2038 On 05-November-26			Bond Future	169.5182	167.5402	169.5182	167.5402	0
12/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	23208.2100	21230.1800	23.2082	21.2302	0
12/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2038 On 04-February-27			Bond Future	170.2636	168.2523	170.2636	168.2523	0
12/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	16433.6300	14422.3300	16.4336	14.4223	0
12/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2038 On 06-May-27			Bond Future	173.1546	171.1087	173.1546	171.1087	0
12/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	7054.6200	5008.6900	7.0546	5.0087	0
12/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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12/02/2026	2040 On 07-May-26			Bond Future	8.5269	8.5275	106.2716	106.2673	57,661
12/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1844.5200	1849.0800	1.8445	1.8491	27,500
12/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	840.6800	849.5100	0.8407	0.8495	0
12/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	15878.9900	15874.9200	15.8790	15.8749	1,460
12/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	2.9100	3.1100	0.0029	0.0031	0
12/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	18537.0300	18532.8000	18.5370	18.5328	0
12/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.4600	0.5000	0.0005	0.0005	0
12/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	21845.5300	21841.2600	21.8455	21.8413	0
12/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	0
12/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	22136.9000	22132.6300	22.1369	22.1326	0
12/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	1,460
12/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	23909.5700	23905.3000	23.9096	23.9053	0
12/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	24967.9100	24963.6400	24.9679	24.9636	0
12/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
12/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	26650.2300	26645.9600	26.6502	26.6460	0
12/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2040 On 06-August-26			Bond Future	8.5727	8.5732	103.6630	103.6586	41,462
12/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	24230.0700	24225.6600	24.2301	24.2257	0
12/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.8900	0.9200	0.0009	0.0009	0
12/02/2026	2040 On 05-November-26			Bond Future	8.6183	8.6189	105.4491	105.4444	0
12/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	10083.6500	10082.5100	10.0837	10.0825	2,300
12/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	475.3800	478.9400	0.4754	0.4789	0
12/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	14880.2400	14877.6200	14.8802	14.8776	0
12/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	204.6000	206.6800	0.2046	0.2067	2,300
12/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	17228.7100	17225.2900	17.2287	17.2253	0
12/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	105.2000	106.4800	0.1052	0.1065	0
12/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	18470.3800	18466.6200	18.4704	18.4666	0
12/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	69.3400	70.2800	0.0693	0.0703	2,300
12/02/2026	2040 On 04-February-27			Bond Future	8.6694	8.6701	102.7645	102.7594	0
12/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3282.4100	3283.4800	3.2824	3.2835	2,300
12/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2421.1200	2427.2800	2.4211	2.4273	0
12/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8331.2800	8330.3400	8.3313	8.3303	0
12/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	891.6500	895.8000	0.8917	0.8958	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
12/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	9933.3700	9931.8700	9.9334	9.9319	0
12/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	685.2900	688.8800	0.6853	0.6889	0
12/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	11412.8400	11410.8800	11.4128	11.4109	0
12/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	538.4400	541.5700	0.5384	0.5416	2,300
12/02/2026	2040 On 06-May-27			Bond Future	8.7340	8.7347	104.4818	104.4763	0
12/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	3909.0500	3909.5600	3.9091	3.9096	0
12/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	2793.2400	2799.3000	2.7932	2.7993	0
12/02/2026	2043 On 07-May-26			Bond Future	129.1280	127.7173	129.1280	127.7173	0
12/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	17428.0000	16017.2900	17.4280	16.0173	0
12/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2043 On 06-August-26			Bond Future	128.6260	127.1906	128.6260	127.1906	3,416
12/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	17745.9601	16310.6210	17.7460	16.3106	0
12/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0001	0.0010	0.0000	0.0000	0
12/02/2026	2043 On 05-November-26			Bond Future	130.8727	129.4120	130.8727	129.4120	0
12/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	18032.7104	16572.1215	18.0327	16.5721	0
12/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0204	0.0815	0.0000	0.0001	0
12/02/2026	2043 On 04-February-27			Bond Future	130.2782	128.7940	130.2782	128.7940	0
12/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	12663.5242	11197.2973	12.6635	11.1973	0
12/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	15.3742	33.3273	0.0154	0.0333	0
12/02/2026	2043 On 06-May-27			Bond Future	132.4881	130.9784	132.4881	130.9784	0
12/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	5757.2737	4612.9380	5.7573	4.6129	0
12/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	749.1437	1114.5280	0.7491	1.1145	0
12/02/2026	2044 On 07-May-26		Call	Bond Future	3452.2500	3491.5200	3.4523	3.4915	0
12/02/2026	2044 On 07-May-26			Bond Future	8.7221	8.7175	102.6678	102.7092	122,265
12/02/2026	2044 On 07-May-26		Put	Bond Future	784.5000	782.3600	0.7845	0.7824	0
12/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	10565.3000	10607.2900	10.5653	10.6073	0
12/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	30.2800	30.8600	0.0303	0.0309	15,000
12/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	22716.0600	22757.4800	22.7161	22.7575	0
12/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0600	0.0700	0.0001	0.0001	0
12/02/2026	2044 On 06-August-26			Bond Future	8.7680	8.7633	100.1199	100.1621	7,681
12/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	25791.6100	25833.7700	25.7916	25.8338	0
12/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	1.2400	1.2700	0.0012	0.0013	0
12/02/2026	2044 On 05-November-26			Bond Future	8.8135	8.8086	101.8450	101.8875	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	18981.2500	19023.9000	18.9813	19.0239	0
12/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	109.2300	109.3800	0.1092	0.1094	0
12/02/2026	2044 On 04-February-27			Bond Future	8.8639	8.8589	99.2232	99.2662	0
12/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11275.4800	11315.8100	11.2755	11.3158	0
12/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	821.1500	818.4800	0.8212	0.8185	0
12/02/2026	2044 On 06-May-27			Bond Future	8.9258	8.9207	100.8813	100.9247	0
12/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	4338.5800	4367.5800	4.3386	4.3676	0
12/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	3039.1300	3024.7200	3.0391	3.0247	0
12/02/2026	2046 On 07-May-26			Bond Future	148.8673	145.0054	148.8673	145.0054	18,662
12/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	23917.3100	20055.4000	23.9173	20.0554	0
12/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2046 On 06-August-26			Bond Future	151.5679	147.6357	151.5679	147.6357	0
12/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	29187.8700	25255.6600	29.1879	25.2557	0
12/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2046 On 05-November-26			Bond Future	151.8941	147.8942	151.8941	147.8942	0
12/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	26414.1000	22414.1600	26.4141	22.4142	0
12/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2046 On 04-February-27			Bond Future	154.5558	150.4854	154.5558	150.4854	0
12/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	23465.7500	19395.3700	23.4658	19.3954	0
12/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2046 On 06-May-27			Bond Future	154.8247	150.6869	154.8247	150.6869	0
12/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	5834.7200	1696.9200	5.8347	1.6969	0
12/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2050 On 07-May-26			Bond Future	153.8486	150.8426	153.8486	150.8426	17,225
12/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	29778.5900	26772.6100	29.7786	26.7726	0
12/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2050 On 06-August-26			Bond Future	154.1977	151.1375	154.1977	151.1375	0
12/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	30927.7200	27867.5000	30.9277	27.8675	0
12/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2050 On 05-November-26			Bond Future	156.8916	153.7780	156.8916	153.7780	0
12/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	33051.6100	29937.9600	33.0516	29.9380	0
12/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2050 On 04-February-27			Bond Future	157.1615	153.9944	157.1615	153.9944	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	24771.4600	21604.3600	24.7715	21.6044	0
12/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	2050 On 06-May-27			Bond Future	159.8296	156.6084	159.8296	156.6084	0
12/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	9369.6300	6148.4400	9.3696	6.1484	0
12/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	AL37 On 05-February-26			Index Future	1273.4360	1273.4360	1273.4360	1,273.4360	0
12/02/2026	AL37 On 07-May-26			Index Future	1300.7300	1300.5350	1300.7300	1,300.5350	0
12/02/2026	AL37 On 06-August-26			Index Future	1323.7590	1323.5600	1323.7590	1,323.5600	0
12/02/2026	AL37 On 05-November-26			Index Future	1346.8430	1346.6380	1346.8430	1,346.6380	0
12/02/2026	AL37 On 04-February-27			Index Future	1370.1540	1369.9420	1370.1540	1,369.9420	0
12/02/2026	AL37 On 06-May-27			Index Future	1393.1520	1392.9320	1393.1520	1,392.9320	0
12/02/2026	AL7T On 05-February-26			Index Future	1655.6690	1655.6690	1655.6690	1,655.6690	0
12/02/2026	AL7T On 07-May-26			Index Future	1700.2360	1700.0110	1700.2360	1,700.0110	0
12/02/2026	AL7T On 06-August-26			Index Future	1730.3380	1730.1090	1730.3380	1,730.1090	0
12/02/2026	AL7T On 05-November-26			Index Future	1760.5130	1760.2750	1760.5130	1,760.2750	0
12/02/2026	AL7T On 04-February-27			Index Future	1790.9830	1790.7380	1790.9830	1,790.7380	0
12/02/2026	AL7T On 06-May-27			Index Future	1821.0440	1820.7890	1821.0440	1,820.7890	0
12/02/2026	ALBI On 05-February-26			Index Future	1397.7070	1397.7070	1397.7070	1,397.7070	0
12/02/2026	ALBI On 07-May-26			Index Future	1439.1540	1439.0100	1439.1540	1,439.0100	75
12/02/2026	ALBI On 06-August-26			Index Future	1464.6340	1464.4870	1464.6340	1,464.4870	0
12/02/2026	ALBI On 05-November-26			Index Future	1490.1750	1490.0220	1490.1750	1,490.0220	0
12/02/2026	ALBI On 04-February-27			Index Future	1515.9670	1515.8070	1515.9670	1,515.8070	0
12/02/2026	ALBI On 06-May-27			Index Future	1541.4120	1541.2450	1541.4120	1,541.2450	0
12/02/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	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
12/02/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/02/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/02/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/02/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	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
12/02/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	ES33 On 07-May-26			Bond Future	8.4748	8.4546	95.9165	96.0216	0
12/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15035.9600	15141.0200	15.0360	15.1410	0
12/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	ES33 On 06-August-26			Bond Future	8.5282	8.5071	97.6564	97.7633	0
12/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15787.8000	15894.6700	15.7878	15.8947	0
12/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	ES33 On 05-November-26			Bond Future	8.5937	8.5716	95.5711	95.6796	0
12/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10242.7200	10351.2400	10.2427	10.3512	0
12/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	ES33 On 04-February-27			Bond Future	8.6711	8.6480	97.2446	97.3547	0
12/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4747.9900	4858.1300	4.7480	4.8581	0
12/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	ES33 On 06-May-27			Bond Future	8.7616	8.7374	95.1022	95.2139	0
12/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	176.8500	288.5400	0.1769	0.2885	0
12/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	ES42 On 07-May-26			Bond Future	8.9362	8.9368	96.7157	96.7109	0
12/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	22074.2800	22069.5200	22.0743	22.0695	0
12/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	ES42 On 06-August-26			Bond Future	8.9849	8.9855	98.4700	98.4650	0
12/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	23995.6400	23990.7000	23.9956	23.9907	0
12/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	ES42 On 05-November-26			Bond Future	9.0386	9.0393	95.9266	95.9214	0
12/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	17961.8300	17956.5700	17.9618	17.9566	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	ES42 On 04-February-27			Bond Future	9.0976	9.0983	97.6051	97.5996	0
12/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	8745.2300	8739.6500	8.7452	8.7397	0
12/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	ES42 On 06-May-27			Bond Future	9.1664	9.1672	94.9965	94.9905	0
12/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	1254.1600	1248.1200	1.2542	1.2481	0
12/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	GOVI On 05-February-26			GOVI	1371.6830	1371.6830	1371.6830	1,371.6830	0
12/02/2026	GOVI On 07-May-26			GOVI	1412.7410	1412.5720	1412.7410	1,412.5720	642
12/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2357410.0000	2355720.0000	235.7410	235.5720	0
12/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	GOVI On 06-August-26			GOVI	1437.7530	1437.5810	1437.7530	1,437.5810	0
12/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2487530.0000	2485810.0000	248.7530	248.5810	0
12/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	GOVI On 05-November-26			GOVI	1462.8250	1462.6470	1462.8250	1,462.6470	0
12/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1858250.0000	1856470.0000	185.8250	185.6470	0
12/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	GOVI On 04-February-27			GOVI	1488.1440	1487.9590	1488.1440	1,487.9590	0
12/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1191440.0000	1189590.0000	119.1440	118.9590	0
12/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	GOVI On 06-May-27			GOVI	1513.1220	1512.9290	1513.1220	1,512.9290	0
12/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	861220.0000	859290.0000	86.1220	85.9290	0
12/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/02/2026	I258 On 07-May-26			Bond Future	137.4599	135.3686	137.4599	135.3686	0
12/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	23729.9400	21638.6000	23.7299	21.6386	0
12/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	I258 On 06-August-26			Bond Future	137.1092	134.9806	137.1092	134.9806	0
12/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	24159.1570	22030.6175	24.1592	22.0306	0
12/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0070	0.0375	0.0000	0.0000	0
12/02/2026	I258 On 05-November-26			Bond Future	139.5041	137.3382	139.5041	137.3382	0
12/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	24554.4801	22389.4133	24.5545	22.3894	0
12/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.4001	1.2133	0.0004	0.0012	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	I258 On 04-February-27			Bond Future	139.0607	136.8592	139.0607	136.8592	0
12/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	20185.9293	18009.8733	20.1859	18.0099	0
12/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	25.2093	50.7233	0.0252	0.0507	0
12/02/2026	I258 On 06-May-27			Bond Future	141.4203	139.1805	141.4203	139.1805	0
12/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	8257.2724	6655.7017	8.2573	6.6557	0
12/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1616.9924	2255.2017	1.6170	2.2552	0
12/02/2026	IGOV On 05-February-26			Index Future	438.7740	438.7740	438.7740	438.7740	0
12/02/2026	IGOV On 07-May-26			Index Future	456.6300	450.7800	456.6300	450.7800	248
12/02/2026	IGOV On 06-August-26			Index Future	464.8250	458.8700	464.8250	458.8700	0
12/02/2026	IGOV On 05-November-26			Index Future	473.0390	466.9780	473.0390	466.9780	0
12/02/2026	IGOV On 04-February-27			Index Future	481.3330	475.1640	481.3330	475.1640	0
12/02/2026	IGOV On 06-May-27			Index Future	489.5160	483.2410	489.5160	483.2410	0
12/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/02/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
12/02/2026	R033 On 07-May-26			Bond Future	7.6912	7.6968	113.2965	113.2648	9,512
12/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	14013.5100	13982.2300	14.0135	13.9822	0
12/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	5.2400	5.6500	0.0052	0.0057	0
12/02/2026	R033 On 06-August-26			Bond Future	7.7171	7.7230	115.3240	115.2917	223
12/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12987.5900	12958.2800	12.9876	12.9583	0
12/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	117.8400	120.8600	0.1178	0.1209	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	R033 On 05-November-26			Bond Future	7.7513	7.7575	112.2722	112.2390	0
12/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8636.4100	8611.6900	8.6364	8.6117	0
12/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	641.0700	649.5200	0.6411	0.6495	0
12/02/2026	R033 On 04-February-27			Bond Future	7.7932	7.7998	114.2122	114.1782	0
12/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5753.6500	5733.1200	5.7537	5.7331	0
12/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1472.3700	1485.8400	1.4724	1.4858	0
12/02/2026	R033 On 06-May-27			Bond Future	7.8507	7.8578	111.0835	111.0485	0
12/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3123.0700	3107.6500	3.1231	3.1077	0
12/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2733.0500	2752.6400	2.7331	2.7526	0
12/02/2026	R035 On 07-May-26			Bond Future	7.9748	7.9804	107.3564	107.3200	106,120
12/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2428.9600	2406.7600	2.4290	2.4068	1,000
12/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	416.0100	430.2100	0.4160	0.4302	0
12/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3831.2000	3803.1800	3.8312	3.8032	0
12/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	195.1300	203.5100	0.1951	0.2035	16,000
12/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5202.4400	5171.0100	5.2024	5.1710	1,000
12/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	97.2900	102.2600	0.0973	0.1023	0
12/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7581.8000	7547.3500	7.5818	7.5474	0
12/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	30.1000	32.0500	0.0301	0.0321	1,000
12/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	10100.3200	10064.6200	10.1003	10.0646	250
12/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	8.8400	9.5400	0.0088	0.0095	0
12/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10213.2400	10177.5100	10.2132	10.1775	200
12/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	8.3700	9.0400	0.0084	0.0090	0
12/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10494.9100	10459.1100	10.4949	10.4591	350
12/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	7.3400	7.9400	0.0073	0.0079	0
12/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12875.7700	12839.5500	12.8758	12.8396	0
12/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	1.8300	2.0100	0.0018	0.0020	250
12/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12984.6700	12948.4400	12.9847	12.9484	0
12/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	1.6600	1.8300	0.0017	0.0018	200
12/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13256.2400	13219.9800	13.2562	13.2200	0
12/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	1.3000	1.4400	0.0013	0.0014	350
12/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15550.7900	15514.4100	15.5508	15.5144	0
12/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.1400	0.1600	0.0001	0.0002	250
12/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15655.7100	15619.3200	15.6557	15.6193	0
12/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.1300	0.1400	0.0001	0.0001	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15917.3100	15880.9200	15.9173	15.8809	0
12/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.1000	0.1100	0.0001	0.0001	350
12/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16696.1100	16659.7200	16.6961	16.6597	0
12/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	0
12/02/2026	R035 On 06-August-26			Bond Future	8.0061	8.0120	109.2777	109.2406	156
12/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2593.9200	2572.6500	2.5939	2.5727	1,000
12/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	820.6900	836.5400	0.8207	0.8365	0
12/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4705.4100	4677.3000	4.7054	4.6773	350
12/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	378.8100	387.8200	0.3788	0.3878	0
12/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5132.3000	5103.2700	5.1323	5.1033	1,000
12/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	328.6100	336.7000	0.3286	0.3367	0
12/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6981.1200	6949.0700	6.9811	6.9491	200
12/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	182.1500	187.2200	0.1822	0.1872	0
12/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7420.4400	7387.8700	7.4204	7.3879	0
12/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	159.4900	164.0400	0.1595	0.1640	350
12/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7475.4700	7442.8400	7.4755	7.4428	250
12/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	156.9800	161.4700	0.1570	0.1615	0
12/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8407.2000	8373.6300	8.4072	8.3736	0
12/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	117.0600	120.6100	0.1171	0.1206	1,000
12/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9718.7300	9684.1400	9.7187	9.6841	0
12/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	78.1300	80.6600	0.0781	0.0807	200
12/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	10153.8500	10119.0000	10.1539	10.1190	0
12/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	68.5600	70.8300	0.0686	0.0708	350
12/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10208.1400	10173.2700	10.2081	10.1733	0
12/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	67.4500	69.7000	0.0675	0.0697	250
12/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12411.8600	12376.0500	12.4119	12.3761	0
12/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	35.7500	37.0600	0.0358	0.0371	200
12/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12888.9100	12852.9600	12.8889	12.8530	0
12/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	31.3300	32.5000	0.0313	0.0325	250
12/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17199.5500	17162.5700	17.1996	17.1626	0
12/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	2.6100	2.7500	0.0026	0.0028	0
12/02/2026	R035 On 05-November-26			Bond Future	8.0474	8.0536	106.6629	106.6249	0
12/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1534.2800	1519.9200	1.5343	1.5199	600
12/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2012.5000	2036.2200	2.0125	2.0362	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3543.9400	3520.5300	3.5439	3.5205	0
12/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	980.2800	994.9500	0.9803	0.9950	600
12/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5130.5300	5102.8700	5.1305	5.1029	200
12/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	620.9400	631.3600	0.6209	0.6314	0
12/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	5986.1700	5956.7900	5.9862	5.9568	0
12/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	492.7400	501.4400	0.4927	0.5014	600
12/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7686.6500	7654.7100	7.6867	7.6547	0
12/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	318.7400	324.8800	0.3187	0.3249	200
12/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10286.9600	10252.4600	10.2870	10.2525	0
12/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	165.3100	168.8900	0.1653	0.1689	200
12/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11478.7800	11443.5200	11.4788	11.4435	0
12/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	124.3400	127.1600	0.1243	0.1272	0
12/02/2026	R035 On 04-February-27			Bond Future	8.0961	8.1025	108.5068	108.4679	0
12/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	6093.5800	6064.7900	6.0936	6.0648	0
12/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	731.6600	741.8200	0.7317	0.7418	0
12/02/2026	R035 On 06-May-27			Bond Future	8.1530	8.1598	105.8245	105.7846	0
12/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	2787.7900	2768.7300	2.7878	2.7687	0
12/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	2223.0700	2243.9600	2.2231	2.2440	0
12/02/2026	R038 On 07-May-26			Bond Future	8.3598	8.3604	119.9482	119.9429	3,814
12/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	22099.0600	22093.6900	22.0991	22.0937	0
12/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	0
12/02/2026	R038 On 06-August-26			Bond Future	8.4020	8.4027	122.0948	122.0892	0
12/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	23739.9800	23734.4600	23.7400	23.7345	0
12/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	2.0600	2.1400	0.0021	0.0021	0
12/02/2026	R038 On 05-November-26			Bond Future	8.4503	8.4510	118.7187	118.7128	0
12/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	16609.6800	16605.0200	16.6097	16.6050	0
12/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	96.8800	98.1200	0.0969	0.0981	0
12/02/2026	R038 On 04-February-27			Bond Future	8.5046	8.5054	120.7700	120.7637	0
12/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	9063.4400	9061.3000	9.0634	9.0613	0
12/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	818.7600	822.9500	0.8188	0.8230	0
12/02/2026	R038 On 06-May-27			Bond Future	8.5696	8.5706	117.3109	117.3030	0
12/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	3949.3900	3948.6600	3.9494	3.9487	0
12/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2869.0100	2876.1800	2.8690	2.8762	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	R053 On 07-May-26			Bond Future	8.5833	8.5786	133.0503	133.1123	75,280
12/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	32275.2100	32337.1900	32.2752	32.3372	0
12/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0900	0.1000	0.0001	0.0001	0
12/02/2026	R053 On 06-August-26			Bond Future	8.6184	8.6136	135.4314	135.4943	0
12/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	36322.3700	36385.3800	36.3224	36.3854	0
12/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	2.2900	2.3300	0.0023	0.0023	0
12/02/2026	R053 On 05-November-26			Bond Future	8.6571	8.6522	131.9072	131.9709	0
12/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	27286.3000	27350.2200	27.2863	27.3502	0
12/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	154.8500	155.0100	0.1549	0.1550	0
12/02/2026	R053 On 04-February-27			Bond Future	8.6996	8.6946	134.1865	134.2510	0
12/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	16024.4800	16084.8500	16.0245	16.0849	0
12/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1111.2100	1107.0700	1.1112	1.1071	0
12/02/2026	R053 On 06-May-27			Bond Future	8.7488	8.7436	130.5743	130.6394	0
12/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	6554.4100	6598.4300	6.5544	6.5984	0
12/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	4418.5700	4397.4300	4.4186	4.3974	0
12/02/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
12/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	75.6500	76.1000	0.0757	0.0761	0
12/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	75.6500	76.1000	0.0757	0.0761	0
12/02/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
12/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	74.4700	74.6800	0.0745	0.0747	0
12/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	74.4700	74.6800	0.0745	0.0747	0
12/02/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
12/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	45.4700	45.5500	0.0455	0.0456	0
12/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	45.4700	45.5500	0.0455	0.0456	0
12/02/2026	R202 On 07-May-26			Bond Future	305.9874	303.5686	305.9874	303.5686	772
12/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	28437.4000	26018.5900	28.4374	26.0186	0
12/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	R202 On 06-August-26			Bond Future	306.1398	303.6781	306.1398	303.6781	253
12/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	27279.8300	24818.0700	27.2798	24.8181	0
12/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	R202 On 05-November-26			Bond Future	311.4887	308.9831	311.4887	308.9831	0
12/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	31028.6700	28523.0700	31.0287	28.5231	0
12/02/2026	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
12/02/2026	R202 On 04-February-27			Bond Future	311.4634	308.9170	311.4634	308.9170	0
12/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	16733.4200	14186.9900	16.7334	14.1870	0
12/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	R202 On 06-May-27			Bond Future	316.7516	314.1610	316.7516	314.1610	0
12/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	9761.6200	7171.0200	9.7616	7.1710	0
12/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	R209 On 07-May-26			Bond Future	8.1274	8.1278	88.1164	88.1137	45,227
12/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15946.5500	15943.9100	15.9466	15.9439	0
12/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	0
12/02/2026	R209 On 06-August-26			Bond Future	8.1613	8.1618	89.6933	89.6906	3,673
12/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	17028.3900	17025.7300	17.0284	17.0257	0
12/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	1.6200	1.6800	0.0016	0.0017	0
12/02/2026	R209 On 05-November-26			Bond Future	8.2011	8.2016	88.0897	88.0867	0
12/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11626.7300	11625.0800	11.6267	11.6251	0
12/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	124.1000	125.4200	0.1241	0.1254	0
12/02/2026	R209 On 04-February-27			Bond Future	8.2467	8.2472	89.6124	89.6091	0
12/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1399.7900	1401.1300	1.3998	1.4011	3,237
12/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2671.1800	2675.7700	2.6712	2.6758	0
12/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	4910.4200	4910.5800	4.9104	4.9106	0
12/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	883.3000	886.7100	0.8833	0.8867	3,237
12/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6375.7400	6375.3700	6.3757	6.3754	0
12/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	618.4100	621.2900	0.6184	0.6213	0
12/02/2026	R209 On 06-May-27			Bond Future	8.3027	8.3033	87.9635	87.9599	0
12/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	2727.5300	2728.2200	2.7275	2.7282	0
12/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	2119.4600	2123.7400	2.1195	2.1237	0
12/02/2026	R210 On 07-May-26			Bond Future	260.9276	260.4279	260.9276	260.4279	1,191
12/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5527.6100	5027.9000	5.5276	5.0279	0
12/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	R210 On 06-August-26			Bond Future	265.6610	265.1520	265.6610	265.1520	0
12/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5821.0000	5311.9800	5.8210	5.3120	0
12/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	R210 On 05-November-26			Bond Future	266.7831	266.2664	266.7831	266.2664	0
12/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13453.0900	12936.3700	13.4531	12.9364	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	R210 On 04-February-27			Bond Future	271.4582	270.9317	271.4582	270.9317	0
12/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5428.1800	4901.7300	5.4282	4.9017	0
12/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	R210 On 06-May-27			Bond Future	272.4977	271.9651	272.4977	271.9651	0
12/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1367.6600	835.1000	1.3677	0.8351	0
12/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	R213 On 07-May-26			Bond Future	7.3884	7.3940	99.8269	99.8050	69,591
12/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8982.4100	8960.5100	8.9824	8.9605	0
12/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.2500	0.2800	0.0003	0.0003	0
12/02/2026	R213 On 06-August-26			Bond Future	7.3992	7.4051	101.6135	101.5911	0
12/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8209.2400	8187.3300	8.2092	8.1873	0
12/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	11.9000	12.3900	0.0119	0.0124	0
12/02/2026	R213 On 05-November-26			Bond Future	7.4248	7.4312	99.8171	99.7941	0
12/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4798.5000	4778.9000	4.7985	4.7789	0
12/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	170.7600	174.2000	0.1708	0.1742	0
12/02/2026	R213 On 04-February-27			Bond Future	7.4600	7.4669	101.5430	101.5193	0
12/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2850.7700	2834.8000	2.8508	2.8348	0
12/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	564.6500	572.3500	0.5647	0.5724	0
12/02/2026	R213 On 06-May-27			Bond Future	7.5094	7.5170	99.6953	99.6709	0
12/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1446.1200	1434.8300	1.4461	1.4348	0
12/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1283.0300	1296.1500	1.2830	1.2962	0
12/02/2026	R214 On 07-May-26			Bond Future	8.5245	8.5250	84.4267	84.4232	39,563
12/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18483.2800	18479.7800	18.4833	18.4798	0
12/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	0
12/02/2026	R214 On 06-August-26			Bond Future	8.5617	8.5622	85.9377	85.9340	0
12/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20313.4000	20309.8400	20.3134	20.3098	0
12/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	1.5600	1.6200	0.0016	0.0016	0
12/02/2026	R214 On 05-November-26			Bond Future	8.6053	8.6058	84.1244	84.1205	0
12/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	14878.8200	14876.1400	14.8788	14.8761	0
12/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	105.5000	106.7500	0.1055	0.1068	0
12/02/2026	R214 On 04-February-27			Bond Future	8.6542	8.6548	85.5789	85.5746	0
12/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	8795.7600	8794.6700	8.7958	8.7947	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	608.3900	611.5400	0.6084	0.6115	0
12/02/2026	R214 On 06-May-27			Bond Future	8.7080	8.7086	83.7169	83.7123	0
12/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	3606.9900	3607.6000	3.6070	3.6076	0
12/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2420.6700	2425.8700	2.4207	2.4259	0
12/02/2026	R248 On 07-May-26			Bond Future	8.6954	8.7010	102.2435	102.1889	284,492
12/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	232.0000	229.1400	0.2320	0.2291	1,620
12/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	4203.9100	4255.6900	4.2039	4.2557	0
12/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1443.6800	1424.3000	1.4437	1.4243	1,620
12/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1398.5800	1433.8400	1.3986	1.4338	0
12/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	4847.1700	4805.4800	4.8472	4.8055	0
12/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	293.7300	306.6800	0.2937	0.3067	0
12/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	4928.5900	4886.6000	4.9286	4.8866	0
12/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	284.6500	297.3000	0.2847	0.2973	1,620
12/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	23763.3200	23708.7000	23.7633	23.7087	0
12/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.1000	0.1200	0.0001	0.0001	0
12/02/2026	R248 On 06-August-26			Bond Future	8.7335	8.7393	104.0734	104.0176	0
12/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	27225.9500	27170.2100	27.2260	27.1702	0
12/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	1.7400	1.8400	0.0017	0.0018	0
12/02/2026	R248 On 05-November-26			Bond Future	8.7774	8.7833	101.4322	101.3752	0
12/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	20327.2700	20273.1000	20.3273	20.2731	0
12/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	119.8600	122.6700	0.1199	0.1227	0
12/02/2026	R248 On 04-February-27			Bond Future	8.8260	8.8322	103.1856	103.1274	0
12/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	11947.0200	11900.9300	11.9470	11.9009	0
12/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	901.6500	913.7700	0.9017	0.9138	0
12/02/2026	R248 On 06-May-27			Bond Future	8.8787	8.8851	100.4775	100.4179	0
12/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	4992.0100	4962.0600	4.9920	4.9621	0
12/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	3414.2400	3443.8700	3.4142	3.4439	0
12/02/2026	R2R9 On 07-May-26			Bond Future	8.4810	8.4764	111.9153	111.9538	0
12/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	101065.5500	101104.1100	101.0656	101.1041	0
12/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	R2R9 On 06-August-26			Bond Future	8.5247	8.5199	113.9181	113.9573	0
12/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	100798.6000	100837.7600	100.7986	100.8378	0
12/02/2026	R2R9 On 06-August-26	101.74	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
12/02/2026	R2R9 On 05-November-26			Bond Future	8.5739	8.5690	110.9051	110.9446	0
12/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	99935.0100	99974.5400	99.9350	99.9745	0
12/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	R2R9 On 04-February-27			Bond Future	8.6289	8.6239	112.8214	112.8614	0
12/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9705.3600	9743.4300	9.7054	9.7434	0
12/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	336.5400	334.6000	0.3365	0.3346	0
12/02/2026	R2R9 On 06-May-27			Bond Future	8.6940	8.6888	109.7333	109.7736	0
12/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3980.2900	4006.8700	3.9803	4.0069	0
12/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2932.5000	2918.7500	2.9325	2.9188	0
12/02/2026	R4R2 On 07-May-26			Bond Future	8.6261	8.6267	113.9762	113.9712	2,761
12/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	102887.0400	102882.0800	102.8870	102.8821	0
12/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	R4R2 On 06-August-26			Bond Future	8.6700	8.6705	116.0158	116.0107	0
12/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	102598.5200	102593.4400	102.5985	102.5934	0
12/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	R4R2 On 05-November-26			Bond Future	8.7187	8.7193	112.9129	112.9074	0
12/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	101690.3200	101684.8600	101.6903	101.6849	0
12/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2026	R4R2 On 04-February-27			Bond Future	8.7725	8.7732	114.8640	114.8582	0
12/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	11568.3700	11564.7600	11.5684	11.5648	0
12/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	312.7900	315.0000	0.3128	0.3150	0
12/02/2026	R4R2 On 06-May-27			Bond Future	8.8352	8.8359	111.6841	111.6777	0
12/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4654.9400	4655.5700	4.6549	4.6556	0
12/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3215.2100	3222.1900	3.2152	3.2222	0
12/02/2026	RR87 On 07-May-26			Bond Future	6.7134	6.6978	103.0794	103.0883	0
12/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	88.6777	94.8358	0.0887	0.0948	0
12/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	33.9477	31.2458	0.0339	0.0312	0
12/02/2026	RR87 On 06-August-26			Bond Future	6.3440	6.3569	101.1959	101.1913	0
12/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	100.0394	97.1691	0.1000	0.0972	0
12/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	34.0294	35.7491	0.0340	0.0357	0
12/02/2026	RR87 On 05-November-26			Bond Future	4.8461	4.8889	102.9397	102.9347	0
12/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	53.7995	49.8264	0.0538	0.0498	0
12/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	5.0595	6.0264	0.0051	0.0060	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	RR88 On 07-May-26			Bond Future	6.7803	6.7800	106.4650	106.4656	0
12/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	222.4981	223.8242	0.2225	0.2238	0
12/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	131.3481	132.1242	0.1313	0.1321	0
12/02/2026	RR88 On 06-August-26			Bond Future	6.7037	6.7033	105.4513	105.4517	0
12/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	311.8242	312.8058	0.3118	0.3128	0
12/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	207.3642	207.8858	0.2074	0.2079	0
12/02/2026	RR88 On 05-November-26			Bond Future	6.6172	6.6170	106.6948	106.6950	0
12/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	327.6855	328.3436	0.3277	0.3283	0
12/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	229.8855	230.2836	0.2299	0.2303	0
12/02/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/02/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0