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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For March 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	2029 On 07-May-26			Bond Future	147.1869	147.3857	147.1869	147.3857	4,468
05/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	5366.8700	5565.6700	5.3669	5.5657	0
05/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2029 On 06-August-26			Bond Future	149.8465	150.0487	149.8465	150.0487	0
05/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	5746.4600	5948.7200	5.7465	5.9487	0
05/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2029 On 05-November-26			Bond Future	150.9974	151.2030	150.9974	151.2030	0
05/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	3437.3500	3642.9600	3.4374	3.6430	0
05/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2029 On 04-February-27			Bond Future	153.6324	153.8411	153.6324	153.8411	0
05/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3912.3700	4121.1200	3.9124	4.1211	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2029 On 06-May-27			Bond Future	154.7517	154.9637	154.7517	154.9637	0
05/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1431.6800	1643.6700	1.4317	1.6437	0
05/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2030 On 07-May-26			Bond Future	7.4578	7.4318	103.9480	104.0320	152,582
05/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	130.1600	152.2900	0.1302	0.1523	1,000
05/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	935.3800	873.4800	0.9354	0.8735	0
05/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	1014.4200	1080.6200	1.0144	1.0806	1,000
05/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	202.6600	184.8300	0.2027	0.1848	0
05/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	1579.5300	1654.7300	1.5795	1.6547	0
05/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	97.9700	89.1400	0.0980	0.0891	1,000
05/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	6020.6300	6104.6500	6.0206	6.1047	0
05/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.1600	0.1500	0.0002	0.0002	0
05/03/2026	2030 On 06-August-26			Bond Future	7.4892	7.4610	101.7914	101.8768	36,959
05/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	312.0500	340.7000	0.3121	0.3407	1,000
05/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	1163.2900	1106.4700	1.1633	1.1065	0
05/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	1152.7000	1210.2700	1.1527	1.2103	1,000
05/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	485.4600	457.5600	0.4855	0.4576	0
05/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	1969.2100	2039.3200	1.9692	2.0393	0
05/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	255.5100	240.1500	0.2555	0.2402	1,000
05/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	5110.8000	5194.8000	5.1108	5.1948	0
05/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	23.1300	21.6600	0.0231	0.0217	0
05/03/2026	2030 On 05-November-26			Bond Future	7.5196	7.4891	103.5517	103.6385	0
05/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	2710.6500	2783.4500	2.7107	2.7835	0
05/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	274.3200	260.3800	0.2743	0.2604	0
05/03/2026	2030 On 04-February-27			Bond Future	7.5680	7.5347	101.3274	101.4153	0
05/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	1423.5400	1478.7100	1.4235	1.4787	0
05/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	761.1700	728.3700	0.7612	0.7284	0
05/03/2026	2030 On 06-May-27			Bond Future	7.6540	7.6174	103.0276	103.1168	0
05/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	522.6300	555.0600	0.5226	0.5551	0
05/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	1462.1400	1405.4500	1.4621	1.4055	0
05/03/2026	2031 On 07-May-26			Bond Future	116.1960	116.1989	116.1960	116.1989	1,798
05/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	2356.0200	2358.9900	2.3560	2.3590	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.0700	0.0700	0.0001	0.0001	0
05/03/2026	2031 On 06-August-26			Bond Future	115.8829	115.8859	115.8829	115.8859	1,893
05/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	2084.3400	2087.4900	2.0843	2.0875	0
05/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	11.4600	11.6000	0.0115	0.0116	0
05/03/2026	2031 On 05-November-26			Bond Future	117.9144	117.9172	117.9144	117.9172	0
05/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	6424.4300	6427.2100	6.4244	6.4272	0
05/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2031 On 04-February-27			Bond Future	117.5199	117.5226	117.5199	117.5226	0
05/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	1505.1800	1508.0200	1.5052	1.5080	0
05/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	165.2800	165.3900	0.1653	0.1654	0
05/03/2026	2031 On 06-May-27			Bond Future	119.5208	119.5232	119.5208	119.5232	0
05/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	2689.8500	2692.3300	2.6899	2.6923	0
05/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	39.0800	39.1600	0.0391	0.0392	0
05/03/2026	2032 On 07-May-26			Bond Future	7.8888	7.8634	102.6072	102.7265	165,943
05/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	9903.8200	10023.0700	9.9038	10.0231	0
05/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0800	0.0800	0.0001	0.0001	0
05/03/2026	2032 On 06-August-26			Bond Future	7.9301	7.9032	104.4360	104.5573	230
05/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	9329.3400	9450.0100	9.3293	9.4500	0
05/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	10.7700	10.1200	0.0108	0.0101	0
05/03/2026	2032 On 05-November-26			Bond Future	7.9786	7.9503	102.0850	102.2082	0
05/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	5255.6600	5365.7800	5.2557	5.3658	0
05/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	281.2600	268.1600	0.2813	0.2682	0
05/03/2026	2032 On 04-February-27			Bond Future	8.0409	8.0109	103.8414	103.9665	0
05/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	2797.1400	2883.7000	2.7971	2.8837	0
05/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	988.3200	949.8100	0.9883	0.9498	0
05/03/2026	2032 On 06-May-27			Bond Future	8.1193	8.0875	101.4288	101.5556	0
05/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	996.1800	1046.6800	0.9962	1.0467	0
05/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	2278.0800	2201.7600	2.2781	2.2018	0
05/03/2026	2033 On 07-May-26			Bond Future	145.5883	146.0592	145.5883	146.0592	7,827
05/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	10428.3200	10899.2200	10.4283	10.8992	0
05/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2033 On 06-August-26			Bond Future	148.2191	148.6984	148.2191	148.6984	0
05/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	13969.0600	14448.3500	13.9691	14.4484	0

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05/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2033 On 05-November-26			Bond Future	149.2396	149.7270	149.2396	149.7270	0
05/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	11979.5500	12467.0000	11.9796	12.4670	0
05/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2033 On 04-February-27			Bond Future	151.8441	152.3396	151.8441	152.3396	0
05/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	9134.0700	9629.5600	9.1341	9.6296	0
05/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2033 On 06-May-27			Bond Future	152.8280	153.3317	152.8280	153.3317	0
05/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	1617.9900	2121.7200	1.6180	2.1217	0
05/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2037 On 07-May-26			Bond Future	8.5470	8.5322	102.0241	102.1265	211,897
05/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	3318.7000	3411.4200	3.3187	3.4114	1,500
05/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	249.4200	239.7600	0.2494	0.2398	0
05/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	6296.6600	6397.7200	6.2967	6.3977	1,500
05/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	48.5100	47.1900	0.0485	0.0472	0
05/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	9778.5300	9880.8500	9.7785	9.8809	0
05/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	7.3800	7.3200	0.0074	0.0073	1,500
05/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	14920.2300	15022.6100	14.9202	15.0226	142
05/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0700	0.0700	0.0001	0.0001	0
05/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	16942.2100	17044.5900	16.9422	17.0446	0
05/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
05/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	22476.4400	22578.8200	22.4764	22.5788	0
05/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
05/03/2026	2037 On 06-August-26			Bond Future	8.6012	8.5858	99.5826	99.6867	230
05/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	9178.8500	9279.3700	9.1789	9.2794	2,541
05/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	148.9800	145.4100	0.1490	0.1454	0
05/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	12997.9100	13101.3300	12.9979	13.1013	0
05/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	30.4500	29.7800	0.0305	0.0298	2,541
05/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	16254.7800	16358.7800	16.2548	16.3588	0
05/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	4.6200	4.5300	0.0046	0.0045	2,541
05/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	18396.7500	18500.8200	18.3968	18.5008	0
05/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	1.0800	1.0600	0.0011	0.0011	0
05/03/2026	2037 On 05-November-26			Bond Future	8.6537	8.6378	101.3047	101.4104	0
05/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	5959.5600	6047.8200	5.9596	6.0478	4,490

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05/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	783.3000	765.8500	0.7833	0.7659	0
05/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	10097.8200	10197.0700	10.0978	10.1971	0
05/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	310.3600	303.9000	0.3104	0.3039	4,490
05/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	12156.8600	12259.2900	12.1569	12.2593	0
05/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	149.8100	146.5300	0.1498	0.1465	0
05/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	13268.8000	13372.3400	13.2688	13.3723	0
05/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	97.4500	95.2800	0.0975	0.0953	4,490
05/03/2026	2037 On 04-February-27			Bond Future	8.7154	8.6989	98.7911	98.8983	0
05/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	1617.8100	1663.9000	1.6178	1.6639	4,490
05/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	3433.2000	3372.0000	3.4332	3.3720	0
05/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	5165.6400	5245.9600	5.1656	5.2460	0
05/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	1391.1500	1364.1800	1.3912	1.3642	4,490
05/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	6129.0600	6214.3700	6.1291	6.2144	0
05/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	1128.1700	1106.1900	1.1282	1.1062	0
05/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	7630.7600	7721.9300	7.6308	7.7219	0
05/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	829.5800	813.4600	0.8296	0.8135	4,490
05/03/2026	2037 On 06-May-27			Bond Future	8.7912	8.7741	100.4483	100.5570	0
05/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	2196.6200	2247.8200	2.1966	2.2478	0
05/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	3553.8800	3496.3200	3.5539	3.4963	0
05/03/2026	2038 On 07-May-26			Bond Future	164.3350	164.6717	164.3350	164.6717	4,928
05/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	19805.0100	20141.7300	19.8050	20.1417	0
05/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2038 On 06-August-26			Bond Future	165.1140	165.4568	165.1140	165.4568	0
05/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	20393.9900	20736.7700	20.3940	20.7368	0
05/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2038 On 05-November-26			Bond Future	168.0090	168.3574	168.0090	168.3574	0
05/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	21698.9800	22047.4000	21.6990	22.0474	0
05/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2038 On 04-February-27			Bond Future	168.7149	169.0691	168.7149	169.0691	0
05/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	14884.9200	15239.1000	14.8849	15.2391	0
05/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2038 On 06-May-27			Bond Future	171.5893	171.9491	171.5893	171.9491	0
05/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	5489.2900	5849.1000	5.4893	5.8491	0
05/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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05/03/2026	2040 On 07-May-26			Bond Future	8.7931	8.7681	104.1180	104.3173	60,007
05/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	647.8300	728.2100	0.6478	0.7282	27,500
05/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	1797.6300	1678.6300	1.7976	1.6786	0
05/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	13724.2800	13923.5700	13.7243	13.9236	1,460
05/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	1.8400	1.7500	0.0018	0.0018	0
05/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	16383.0900	16582.4700	16.3831	16.5825	0
05/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.1600	0.1600	0.0002	0.0002	0
05/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	19691.8600	19891.2400	19.6919	19.8912	0
05/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	19983.2400	20182.6200	19.9832	20.1826	0
05/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
05/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	21755.9300	21955.3100	21.7559	21.9553	0
05/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	22814.2700	23013.6500	22.8143	23.0137	0
05/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
05/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	24496.5900	24695.9700	24.4966	24.6960	0
05/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2040 On 06-August-26			Bond Future	8.8489	8.8231	101.4633	101.6661	41,162
05/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	22030.0700	22232.8700	22.0301	22.2329	0
05/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.6700	0.6300	0.0007	0.0006	0
05/03/2026	2040 On 05-November-26			Bond Future	8.9027	8.8761	103.2178	103.4239	0
05/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	8097.3500	8274.5700	8.0974	8.2746	2,300
05/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	720.3500	691.4800	0.7204	0.6915	0
05/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	12711.9900	12907.1700	12.7120	12.9072	0
05/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	267.6200	256.7100	0.2676	0.2567	2,300
05/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	15017.9700	15218.5400	15.0180	15.2185	0
05/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	125.7300	120.2100	0.1257	0.1202	0
05/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	16251.2000	16453.5900	16.2512	16.4536	0
05/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	81.4300	77.7300	0.0814	0.0777	2,300
05/03/2026	2040 On 04-February-27			Bond Future	8.9647	8.9372	100.4866	100.6960	0
05/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	2239.5000	2336.3600	2.2395	2.3364	2,300
05/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	3656.0700	3543.5600	3.6561	3.5436	0
05/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	6618.9900	6778.8800	6.6190	6.7789	0
05/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	1457.2200	1407.7400	1.4572	1.4077	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
05/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	8088.4700	8259.4600	8.0885	8.2595	0
05/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1118.2500	1079.8700	1.1183	1.0799	0
05/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	9478.8600	9657.8600	9.4789	9.6579	0
05/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	882.3200	851.9500	0.8823	0.8520	2,300
05/03/2026	2040 On 06-May-27			Bond Future	9.0388	9.0103	102.1720	102.3846	0
05/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	2805.3700	2908.1600	2.8054	2.9082	0
05/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	3999.3600	3889.5600	3.9994	3.8896	0
05/03/2026	2043 On 07-May-26			Bond Future	128.0805	128.2326	128.0805	128.2326	0
05/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	16380.5000	16532.6000	16.3805	16.5326	0
05/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2043 On 06-August-26			Bond Future	127.5529	127.7075	127.5529	127.7075	3,416
05/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	16672.8900	16827.5100	16.6729	16.8275	0
05/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2043 On 05-November-26			Bond Future	129.7889	129.9461	129.7889	129.9461	0
05/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	16948.8554	17106.1347	16.9489	17.1061	0
05/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0054	0.0047	0.0000	0.0000	0
05/03/2026	2043 On 04-February-27			Bond Future	129.1651	129.3249	129.1651	129.3249	0
05/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	11547.3554	11706.1097	11.5474	11.7061	0
05/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	12.2254	11.2397	0.0122	0.0112	0
05/03/2026	2043 On 06-May-27			Bond Future	131.3640	131.5261	131.3640	131.5261	0
05/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	4705.6116	4831.7318	4.7056	4.8317	0
05/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	821.5716	785.6218	0.8216	0.7856	0
05/03/2026	2044 On 07-May-26		Call	Bond Future	2178.7600	2215.1500	2.1788	2.2152	0
05/03/2026	2044 On 07-May-26			Bond Future	8.8957	8.8912	101.1304	101.1700	130,208
05/03/2026	2044 On 07-May-26		Put	Bond Future	1048.3500	1045.1600	1.0484	1.0452	0
05/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	9045.1600	9086.0200	9.0452	9.0860	0
05/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	47.4800	48.7600	0.0475	0.0488	15,000
05/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	21178.6700	21218.2500	21.1787	21.2183	0
05/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
05/03/2026	2044 On 06-August-26			Bond Future	8.9479	8.9432	98.5477	98.5879	4,100
05/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	2496.6200	2525.8600	2.4966	2.5259	0
05/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	2047.5500	2036.5100	2.0476	2.0365	7,000
05/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	3914.0000	3948.3900	3.9140	3.9484	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	1354.2300	1348.3400	1.3542	1.3483	7,000
05/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	24218.7500	24259.0500	24.2188	24.2591	0
05/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.6700	0.6900	0.0007	0.0007	0
05/03/2026	2044 On 05-November-26			Bond Future	8.9979	8.9931	100.2518	100.2926	0
05/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	17385.4500	17426.4500	17.3855	17.4265	0
05/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	106.6500	106.8300	0.1067	0.1068	0
05/03/2026	2044 On 04-February-27			Bond Future	9.0549	9.0500	97.5948	97.6360	0
05/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	9837.6700	9875.7000	9.8377	9.8757	0
05/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1011.7800	1008.6200	1.0118	1.0086	0
05/03/2026	2044 On 06-May-27			Bond Future	9.1221	9.1171	99.2316	99.2732	0
05/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	3550.6000	3575.9400	3.5506	3.5759	0
05/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	3900.8400	3884.5900	3.9008	3.8846	0
05/03/2026	2046 On 07-May-26			Bond Future	147.0450	147.1590	147.0450	147.1590	18,662
05/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	22095.0400	22209.0300	22.0950	22.2090	0
05/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2046 On 06-August-26			Bond Future	149.7021	149.8181	149.7021	149.8181	0
05/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	27322.0600	27438.1400	27.3221	27.4381	0
05/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2046 On 05-November-26			Bond Future	150.0066	150.1245	150.0066	150.1245	0
05/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	24526.5900	24644.5200	24.5266	24.6445	0
05/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2046 On 04-February-27			Bond Future	152.6240	152.7432	152.6240	152.7432	0
05/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	21533.9500	21653.2400	21.5340	21.6532	0
05/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2046 On 06-May-27			Bond Future	152.8683	152.9896	152.8683	152.9896	0
05/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	3878.2800	3999.5800	3.8783	3.9996	0
05/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2050 On 07-May-26			Bond Future	152.1325	152.7924	152.1325	152.7924	17,225
05/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	28062.5300	28722.4200	28.0625	28.7224	0
05/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2050 On 06-August-26			Bond Future	152.4415	153.1132	152.4415	153.1132	0
05/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	29171.4600	29843.1700	29.1715	29.8432	0
05/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2026	2050 On 05-November-26			Bond Future	155.1144	155.7973	155.1144	155.7973	0
05/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	31274.3600	31957.3100	31.2744	31.9573	0
05/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2050 On 04-February-27			Bond Future	155.3413	156.0359	155.3413	156.0359	0
05/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	22951.3200	23645.9400	22.9513	23.6459	0
05/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	2050 On 06-May-27			Bond Future	157.9877	158.6938	157.9877	158.6938	0
05/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	7527.6500	8233.8200	7.5277	8.2338	0
05/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	AL37 On 07-May-26			Index Future	1285.3840	1286.6460	1285.3840	1,286.6460	0
05/03/2026	AL37 On 06-August-26			Index Future	1308.0470	1309.3310	1308.0470	1,309.3310	0
05/03/2026	AL37 On 05-November-26			Index Future	1330.9340	1332.2380	1330.9340	1,332.2380	0
05/03/2026	AL37 On 04-February-27			Index Future	1353.8660	1355.1890	1353.8660	1,355.1890	0
05/03/2026	AL37 On 06-May-27			Index Future	1376.6620	1378.0030	1376.6620	1,378.0030	0
05/03/2026	AL7T On 07-May-26			Index Future	1670.2640	1671.8710	1670.2640	1,671.8710	0
05/03/2026	AL7T On 06-August-26			Index Future	1699.7130	1701.3480	1699.7130	1,701.3480	0
05/03/2026	AL7T On 05-November-26			Index Future	1729.4520	1731.1130	1729.4520	1,731.1130	0
05/03/2026	AL7T On 04-February-27			Index Future	1759.2510	1760.9350	1759.2510	1,760.9350	0
05/03/2026	AL7T On 06-May-27			Index Future	1788.8730	1790.5810	1788.8730	1,790.5810	0
05/03/2026	ALBI On 07-May-26			Index Future	1416.7900	1418.0410	1416.7900	1,418.0410	76
05/03/2026	ALBI On 06-August-26			Index Future	1441.7700	1443.0420	1441.7700	1,443.0420	0
05/03/2026	ALBI On 05-November-26			Index Future	1466.9970	1468.2880	1466.9970	1,468.2880	0
05/03/2026	ALBI On 04-February-27			Index Future	1492.2730	1493.5830	1492.2730	1,493.5830	0
05/03/2026	ALBI On 06-May-27			Index Future	1517.4000	1518.7270	1517.4000	1,518.7270	0
05/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	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
05/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	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
05/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	ES33 On 07-May-26			Bond Future	8.7140	8.6993	94.6807	94.7560	0
05/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13800.1900	13875.4800	13.8002	13.8755	0
05/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	ES33 On 06-August-26			Bond Future	8.7801	8.7647	96.3916	96.4681	0
05/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14522.9500	14599.4700	14.5230	14.5995	0
05/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	ES33 On 05-November-26			Bond Future	8.8563	8.8403	94.2903	94.3680	0
05/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8961.9200	9039.6100	8.9619	9.0396	0
05/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	ES33 On 04-February-27			Bond Future	8.9484	8.9316	95.9344	96.0132	0
05/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3437.8400	3516.6400	3.4378	3.5166	0
05/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	ES33 On 06-May-27			Bond Future	9.0518	9.0342	93.7759	93.8557	0
05/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1149.4200	1069.5700	1.1494	1.0696	0
05/03/2026	ES42 On 07-May-26			Bond Future	9.1650	9.1555	94.8678	94.9440	0
05/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	20226.3500	20302.6000	20.2264	20.3026	0
05/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	ES42 On 06-August-26			Bond Future	9.2218	9.2119	96.5818	96.6593	0
05/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	22107.4800	22184.9900	22.1075	22.1850	0
05/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	ES42 On 05-November-26			Bond Future	9.2823	9.2721	94.0117	94.0903	0
05/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	16046.8400	16125.5100	16.0468	16.1255	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	ES42 On 04-February-27			Bond Future	9.3500	9.3395	95.6496	95.7294	0
05/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6789.7100	6869.5100	6.7897	6.8695	0
05/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	ES42 On 06-May-27			Bond Future	9.4265	9.4157	93.0138	93.0947	0
05/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	728.5200	647.6800	0.7285	0.6477	0
05/03/2026	GOVI On 07-May-26			GOVI	1390.2850	1391.5510	1390.2850	1,391.5510	602
05/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2132850.0000	2145510.0000	213.2850	214.5510	0
05/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	GOVI On 06-August-26			GOVI	1414.7980	1416.0850	1414.7980	1,416.0850	0
05/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2257980.0000	2270850.0000	225.7980	227.0850	0
05/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	GOVI On 05-November-26			GOVI	1439.5520	1440.8590	1439.5520	1,440.8590	0
05/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1625520.0000	1638590.0000	162.5520	163.8590	0
05/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	GOVI On 04-February-27			GOVI	1464.3560	1465.6810	1464.3560	1,465.6810	0
05/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	953560.0000	966810.0000	95.3560	96.6810	0
05/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	GOVI On 06-May-27			GOVI	1489.0120	1490.3560	1489.0120	1,490.3560	0
05/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	620120.0000	633560.0000	62.0120	63.3560	0
05/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/03/2026	I258 On 07-May-26			Bond Future	139.3648	140.3370	139.3648	140.3370	0
05/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	25634.7600	26606.9800	25.6348	26.6070	0
05/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	I258 On 06-August-26			Bond Future	139.0410	140.0307	139.0410	140.0307	0
05/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	26091.0300	27080.6900	26.0910	27.0807	0
05/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	I258 On 05-November-26			Bond Future	141.4785	142.4852	141.4785	142.4852	0
05/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	26528.4973	27535.2392	26.5285	27.5352	0
05/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0173	0.0092	0.0000	0.0000	0
05/03/2026	I258 On 04-February-27			Bond Future	141.0589	142.0830	141.0589	142.0830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	22163.8053	23186.2570	22.1638	23.1863	0
05/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	4.9053	3.2970	0.0049	0.0033	0
05/03/2026	I258 On 06-May-27			Bond Future	143.4607	144.5017	143.4607	144.5017	0
05/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	9604.3388	10483.5630	9.6043	10.4836	0
05/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	923.6888	761.8330	0.9237	0.7618	0
05/03/2026	IGOV On 07-May-26			Index Future	453.1610	454.2250	453.1610	454.2250	251
05/03/2026	IGOV On 06-August-26			Index Future	461.2610	462.3440	461.2610	462.3440	0
05/03/2026	IGOV On 05-November-26			Index Future	469.4400	470.5410	469.4400	470.5410	0
05/03/2026	IGOV On 04-February-27			Index Future	477.6350	478.7540	477.6350	478.7540	0
05/03/2026	IGOV On 06-May-27			Index Future	485.7820	486.9180	485.7820	486.9180	0
05/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
05/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
05/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
05/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
05/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
05/03/2026	R033 On 07-May-26			Bond Future	7.9950	7.9697	111.5905	111.7315	9,512
05/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	12305.1800	12446.1200	12.3052	12.4461	0
05/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	2.9400	2.8800	0.0029	0.0029	0
05/03/2026	R033 On 06-August-26			Bond Future	8.0381	8.0114	113.5793	113.7227	223
05/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	11254.3700	11393.6500	11.2544	11.3937	0
05/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	129.3200	125.1900	0.1293	0.1252	0
05/03/2026	R033 On 05-November-26			Bond Future	8.0877	8.0597	110.5045	110.6502	0
05/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	7007.3000	7130.3200	7.0073	7.1303	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	779.6500	757.0000	0.7797	0.7570	0
05/03/2026	R033 On 04-February-27			Bond Future	8.1496	8.1201	112.4056	112.5534	0
05/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	4455.6000	4554.9800	4.4556	4.5550	0
05/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	1980.9700	1932.4700	1.9810	1.9325	0
05/03/2026	R033 On 06-May-27			Bond Future	8.2256	8.1945	109.2544	109.4044	0
05/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	2170.4100	2239.1800	2.1704	2.2392	0
05/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	3609.4800	3528.2000	3.6095	3.5282	0
05/03/2026	R035 On 07-May-26			Bond Future	8.2499	8.2350	105.5965	105.6910	104,742
05/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	1158.8000	1218.9600	1.1588	1.2190	1,000
05/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	905.7500	871.3900	0.9058	0.8714	0
05/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	1234.8000	1296.7400	1.2348	1.2967	0
05/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	855.7100	823.1300	0.8557	0.8231	16,000
05/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	2296.6400	2375.2000	2.2966	2.3752	0
05/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	420.4700	404.5100	0.4205	0.4045	16,000
05/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	3544.5600	3632.1000	3.5446	3.6321	1,000
05/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	199.3100	192.3300	0.1993	0.1923	0
05/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	5843.2900	5936.4700	5.8433	5.9365	0
05/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	51.4900	50.1500	0.0515	0.0502	1,000
05/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	8343.8500	8438.2200	8.3439	8.4382	250
05/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	12.2700	12.1200	0.0123	0.0121	0
05/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	8456.4800	8550.8700	8.4565	8.5509	200
05/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	11.5100	11.3800	0.0115	0.0114	0
05/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	8737.5000	8831.9300	8.7375	8.8319	350
05/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	9.8300	9.7400	0.0098	0.0097	0
05/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	11115.1200	11209.6400	11.1151	11.2096	0
05/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	1.0800	1.0800	0.0011	0.0011	250
05/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	11224.0700	11318.6000	11.2241	11.3186	0
05/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.9600	0.9700	0.0010	0.0010	200
05/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	11495.7600	11590.2800	11.4958	11.5903	0
05/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.7200	0.7200	0.0007	0.0007	350
05/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	13790.8000	13885.3200	13.7908	13.8853	0
05/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0500	0.0500	0.0001	0.0001	250
05/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	13895.7200	13990.2400	13.8957	13.9902	0
05/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	14157.3400	14251.8600	14.1573	14.2519	0
05/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	350
05/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	14936.1800	15030.7000	14.9362	15.0307	0
05/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
05/03/2026	R035 On 06-August-26			Bond Future	8.2942	8.2786	107.4785	107.5747	156
05/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	149.9000	162.3500	0.1499	0.1624	5,000
05/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	3905.3100	3821.6000	3.9053	3.8216	0
05/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	404.0800	429.2400	0.4041	0.4292	0
05/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	2876.1600	2805.1600	2.8762	2.8052	0
05/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	497.1000	525.9400	0.4971	0.5259	5,000
05/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	2651.4400	2584.1200	2.6514	2.5841	0
05/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	1453.8300	1507.5500	1.4538	1.5076	1,000
05/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	1479.7700	1437.3300	1.4798	1.4373	0
05/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	1636.2300	1693.1700	1.6362	1.6932	0
05/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	1353.8600	1314.6400	1.3539	1.3146	5,000
05/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	3222.2800	3297.6900	3.2223	3.2977	350
05/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	694.8500	674.1000	0.6949	0.6741	0
05/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	3606.1800	3684.4000	3.6062	3.6844	1,000
05/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	601.6600	583.7200	0.6017	0.5837	0
05/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	5325.2400	5411.9600	5.3252	5.4120	200
05/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	325.4400	316.0000	0.3254	0.3160	0
05/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	5742.3700	5830.4600	5.7424	5.8305	0
05/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	280.5900	272.5200	0.2806	0.2725	350
05/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	5794.7600	5883.0000	5.7948	5.8830	250
05/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	275.4400	267.5200	0.2754	0.2675	0
05/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	6692.9000	6783.4000	6.6929	6.7834	0
05/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	201.9300	196.2700	0.2019	0.1963	1,000
05/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	7973.0100	8065.6600	7.9730	8.0657	0
05/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	131.5800	128.0700	0.1316	0.1281	200
05/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	8400.5100	8493.6600	8.4005	8.4937	0
05/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	114.3900	111.3800	0.1144	0.1114	350
05/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	8453.9200	8547.1400	8.4539	8.5471	0
05/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	112.4000	109.4600	0.1124	0.1095	250
05/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	10625.6900	10720.6700	10.6257	10.7207	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	48.7500	47.5700	0.0488	0.0476	200
05/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	11096.0600	11191.3100	11.0961	11.1913	0
05/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	37.6500	36.7400	0.0377	0.0367	250
05/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	15400.1800	15496.2900	15.4002	15.4963	0
05/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	2.4100	2.3600	0.0024	0.0024	0
05/03/2026	R035 On 05-November-26			Bond Future	8.3466	8.3304	104.8393	104.9369	0
05/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	777.8600	810.5100	0.7779	0.8105	600
05/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	3079.7300	3014.7600	3.0797	3.0148	0
05/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	2332.0600	2391.9400	2.3321	2.3919	0
05/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	1592.0500	1554.3100	1.5921	1.5543	600
05/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	3705.5400	3778.3200	3.7055	3.7783	200
05/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	1019.6000	994.7600	1.0196	0.9948	0
05/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	4482.7400	4560.5000	4.4827	4.5605	0
05/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	812.9600	793.1000	0.8130	0.7931	600
05/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	6060.4800	6145.4800	6.0605	6.1455	0
05/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	516.2200	503.6000	0.5162	0.5036	200
05/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	8562.7100	8654.0500	8.5627	8.6541	0
05/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	264.7100	258.4300	0.2647	0.2584	200
05/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	9723.7700	9816.8900	9.7238	9.8169	0
05/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	192.9800	188.4800	0.1930	0.1885	0
05/03/2026	R035 On 04-February-27			Bond Future	8.4101	8.3932	106.6436	106.7426	0
05/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	450.0300	470.4200	0.4500	0.4704	3,000
05/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	4725.2700	4646.6600	4.7253	4.6467	0
05/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	1532.7800	1577.3800	1.5328	1.5774	3,000
05/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	2774.4300	2720.0300	2.7744	2.7200	0
05/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	3878.9800	3949.2300	3.8790	3.9492	0
05/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	1339.7900	1311.0400	1.3398	1.3110	3,000
05/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	4606.5300	4681.5400	4.6065	4.6815	0
05/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	1107.7900	1083.8000	1.1078	1.0838	0
05/03/2026	R035 On 06-May-27			Bond Future	8.4800	8.4624	103.9366	104.0369	0
05/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	1779.3200	1824.8800	1.7793	1.8249	0
05/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	3102.5600	3047.7800	3.1026	3.0478	0
05/03/2026	R038 On 07-May-26			Bond Future	8.6472	8.6376	117.5712	117.6497	4,049
05/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	19722.0000	19800.4900	19.7220	19.8005	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
05/03/2026	R038 On 06-August-26			Bond Future	8.7012	8.6912	119.6667	119.7465	0
05/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	21311.7900	21391.5900	21.3118	21.3916	0
05/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	2.0300	2.0300	0.0020	0.0020	0
05/03/2026	R038 On 05-November-26			Bond Future	8.7597	8.7494	116.2561	116.3370	0
05/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	14218.6300	14297.6800	14.2186	14.2977	0
05/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	168.4500	166.5900	0.1685	0.1666	0
05/03/2026	R038 On 04-February-27			Bond Future	8.8270	8.8163	118.2560	118.3380	0
05/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	7004.3600	7070.9500	7.0044	7.0710	0
05/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	1273.7600	1258.2700	1.2738	1.2583	0
05/03/2026	R038 On 06-May-27			Bond Future	8.9037	8.8927	114.7621	114.8450	0
05/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	2592.0600	2632.7600	2.5921	2.6328	0
05/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	4060.4900	4018.2100	4.0605	4.0182	0
05/03/2026	R053 On 07-May-26			Bond Future	8.7737	8.7691	130.5802	130.6391	76,855
05/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	29805.0500	29863.9600	29.8051	29.8640	0
05/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
05/03/2026	R053 On 06-August-26			Bond Future	8.8148	8.8101	132.9075	132.9674	0
05/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	172.4800	179.0500	0.1725	0.1791	530
05/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	9766.1100	9712.8600	9.7661	9.7129	0
05/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	1717.0200	1747.4900	1.7170	1.7475	530
05/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	4481.2300	4451.8800	4.4812	4.4519	0
05/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	5421.7500	5472.1000	5.4218	5.4721	0
05/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	1898.7700	1889.3000	1.8988	1.8893	530
05/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	33797.8300	33857.6900	33.7978	33.8577	0
05/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	1.5800	1.6200	0.0016	0.0016	0
05/03/2026	R053 On 05-November-26			Bond Future	8.8583	8.8535	129.3481	129.4087	0
05/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	24738.1800	24798.9900	24.7382	24.7990	0
05/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	165.8000	166.0300	0.1658	0.1660	0
05/03/2026	R053 On 04-February-27			Bond Future	8.9073	8.9024	131.5733	131.6346	0
05/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	13940.9000	13996.9600	13.9409	13.9970	0
05/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	1640.8300	1635.6300	1.6408	1.6356	0
05/03/2026	R053 On 06-May-27			Bond Future	8.9619	8.9568	127.9253	127.9872	0
05/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	5322.4600	5360.4000	5.3225	5.3604	0
05/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	5835.5800	5811.6600	5.8356	5.8117	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
05/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	65.5200	66.0300	0.0655	0.0660	0
05/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	65.5200	66.0300	0.0655	0.0660	0
05/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
05/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	69.8500	70.0800	0.0699	0.0701	0
05/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	69.8500	70.0800	0.0699	0.0701	0
05/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
05/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	43.6400	43.7200	0.0436	0.0437	0
05/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	43.6400	43.7200	0.0436	0.0437	0
05/03/2026	R202 On 07-May-26			Bond Future	304.8384	305.8631	304.8384	305.8631	772
05/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	27288.3700	28313.0700	27.2884	28.3131	0
05/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	R202 On 06-August-26			Bond Future	304.9517	305.9948	304.9517	305.9948	253
05/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	26091.7300	27134.7900	26.0917	27.1348	0
05/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	R202 On 05-November-26			Bond Future	310.2986	311.3594	310.2986	311.3594	0
05/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	29838.6000	30899.3500	29.8386	30.8994	0
05/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	R202 On 04-February-27			Bond Future	310.2304	311.3092	310.2304	311.3092	0
05/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	15500.4000	16579.2300	15.5004	16.5792	0
05/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	R202 On 06-May-27			Bond Future	315.5158	316.6120	315.5158	316.6120	0
05/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	8525.7600	9621.9700	8.5258	9.6220	0
05/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	R209 On 07-May-26			Bond Future	8.4012	8.3864	86.4509	86.5401	45,568
05/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	14281.0600	14370.2800	14.2811	14.3703	0
05/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
05/03/2026	R209 On 06-August-26			Bond Future	8.4463	8.4309	87.9917	88.0825	2,256
05/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	15326.6300	15417.3700	15.3266	15.4174	0
05/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	1.4500	1.4200	0.0015	0.0014	0
05/03/2026	R209 On 05-November-26			Bond Future	8.4956	8.4797	86.3642	86.4563	0
05/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	9931.4100	10020.1400	9.9314	10.0201	0
05/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	154.3100	150.8700	0.1543	0.1509	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2026	R209 On 04-February-27			Bond Future	8.5536	8.5371	87.8504	87.9439	0
05/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	722.9200	750.3900	0.7229	0.7504	3,237
05/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	3756.3000	3690.2400	3.7563	3.6902	0
05/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	3605.1000	3670.7200	3.6051	3.6707	0
05/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	1339.9700	1312.0600	1.3400	1.3121	3,237
05/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	4938.6600	5012.3700	4.9387	5.0124	0
05/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	943.3200	923.5000	0.9433	0.9235	0
05/03/2026	R209 On 06-May-27			Bond Future	8.6206	8.6035	86.1772	86.2720	0
05/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	1348.4200	1385.9800	1.3484	1.3860	4,620
05/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	3435.3000	3378.0700	3.4353	3.3781	0
05/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	1771.7700	1815.7500	1.7718	1.8158	0
05/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	2949.9700	2899.1600	2.9500	2.8992	0
05/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	5000.0500	5071.6200	5.0001	5.0716	0
05/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	1229.6300	1206.4100	1.2296	1.2064	4,620
05/03/2026	R210 On 07-May-26			Bond Future	260.8218	260.8032	260.8218	260.8032	1,191
05/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5421.8300	5403.2300	5.4218	5.4032	0
05/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	R210 On 06-August-26			Bond Future	265.5347	265.5155	265.5347	265.5155	0
05/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5694.6900	5675.5100	5.6947	5.6755	0
05/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	R210 On 05-November-26			Bond Future	266.6732	266.6534	266.6732	266.6534	0
05/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	13343.2400	13323.3800	13.3432	13.3234	0
05/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	R210 On 04-February-27			Bond Future	271.3264	271.3054	271.3264	271.3054	0
05/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	5296.3600	5275.4200	5.2964	5.2754	0
05/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	R210 On 06-May-27			Bond Future	272.3785	272.3567	272.3785	272.3567	0
05/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	1248.4700	1226.6600	1.2485	1.2267	0
05/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	R213 On 07-May-26			Bond Future	7.6926	7.6669	98.6357	98.7356	82,150
05/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	7791.0800	7890.9800	7.7911	7.8910	0
05/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.1400	0.1300	0.0001	0.0001	0
05/03/2026	R213 On 06-August-26			Bond Future	7.7251	7.6978	100.3937	100.4953	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	6993.5200	7094.1200	6.9935	7.0941	0
05/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	15.9200	14.9400	0.0159	0.0149	0
05/03/2026	R213 On 05-November-26			Bond Future	7.7708	7.7417	98.5824	98.6856	0
05/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	3693.1600	3781.9400	3.6932	3.7819	0
05/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	300.1100	285.7300	0.3001	0.2857	0
05/03/2026	R213 On 04-February-27			Bond Future	7.8335	7.8023	100.2794	100.3841	0
05/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	1873.8600	1942.2200	1.8739	1.9422	0
05/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	851.3500	815.0000	0.8514	0.8150	0
05/03/2026	R213 On 06-May-27			Bond Future	7.9090	7.8756	98.4164	98.5226	0
05/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	754.9000	795.7100	0.7549	0.7957	0
05/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	1870.6700	1805.3100	1.8707	1.8053	0
05/03/2026	R214 On 07-May-26			Bond Future	8.7555	8.7458	82.7582	82.8274	39,547
05/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	16814.7200	16883.9300	16.8147	16.8839	0
05/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
05/03/2026	R214 On 06-August-26			Bond Future	8.8004	8.7904	84.2332	84.3036	0
05/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	18608.4700	18678.8900	18.6085	18.6789	0
05/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	1.1000	1.1000	0.0011	0.0011	0
05/03/2026	R214 On 05-November-26			Bond Future	8.8504	8.8402	82.3957	82.4671	0
05/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	13160.6400	13230.8300	13.1606	13.2308	0
05/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	116.0300	114.8000	0.1160	0.1148	0
05/03/2026	R214 On 04-February-27			Bond Future	8.9079	8.8974	83.8139	83.8864	0
05/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	7362.7400	7424.5200	7.3627	7.4245	0
05/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	940.3500	929.6400	0.9404	0.9296	0
05/03/2026	R214 On 06-May-27			Bond Future	8.9688	8.9579	81.9274	82.0008	0
05/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	2721.0900	2760.4500	2.7211	2.7605	0
05/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	3324.2800	3290.2600	3.3243	3.2903	0
05/03/2026	R248 On 07-May-26			Bond Future	8.8698	8.8652	100.5662	100.6100	290,296
05/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	32.5900	35.5000	0.0326	0.0355	1,620
05/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	5681.8200	5640.9600	5.6818	5.6410	0
05/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	722.6700	746.9300	0.7227	0.7469	1,620
05/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	2354.8900	2335.3800	2.3549	2.3354	0
05/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	3467.4000	3511.0400	3.4674	3.5110	0
05/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	591.2800	591.1500	0.5913	0.5912	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	3540.1000	3583.8900	3.5401	3.5839	0
05/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	573.4800	573.5000	0.5735	0.5735	0
05/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	22085.9100	22129.6900	22.0859	22.1297	0
05/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
05/03/2026	R248 On 06-August-26			Bond Future	8.9137	8.9089	102.3586	102.4031	0
05/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	2878.0800	2911.1300	2.8781	2.9111	0
05/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	2072.5600	2061.0900	2.0726	2.0611	1,762
05/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	9826.5400	9871.1700	9.8265	9.8712	0
05/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	407.3100	407.4200	0.4073	0.4074	1,762
05/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	25510.4400	25554.9800	25.5104	25.5550	0
05/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	1.0400	1.0600	0.0010	0.0011	0
05/03/2026	R248 On 05-November-26			Bond Future	8.9619	8.9571	99.6941	99.7392	0
05/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	18588.9100	18634.1500	18.5889	18.6342	0
05/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	119.5400	119.7100	0.1195	0.1197	0
05/03/2026	R248 On 04-February-27			Bond Future	9.0168	9.0118	101.4099	101.4555	0
05/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	10399.4700	10441.2500	10.3995	10.4413	0
05/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1129.7400	1125.9900	1.1297	1.1260	0
05/03/2026	R248 On 06-May-27			Bond Future	9.0744	9.0693	98.6782	98.7242	0
05/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	3916.7200	3944.9900	3.9167	3.9450	0
05/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	4138.2700	4120.5700	4.1383	4.1206	0
05/03/2026	R2R9 On 07-May-26			Bond Future	8.7370	8.7274	109.8123	109.8903	0
05/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	98962.6400	99040.5800	98.9626	99.0406	0
05/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	R2R9 On 06-August-26			Bond Future	8.7907	8.7807	111.7695	111.8487	0
05/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98649.9700	98729.2200	98.6500	98.7292	0
05/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	R2R9 On 05-November-26			Bond Future	8.8484	8.8381	108.7263	108.8067	0
05/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97756.2700	97836.6300	97.7563	97.8366	0
05/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	R2R9 On 04-February-27			Bond Future	8.9144	8.9038	110.5968	110.6782	0
05/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7594.7500	7667.8400	7.5948	7.6678	0
05/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	450.5400	442.1500	0.4505	0.4422	0
05/03/2026	R2R9 On 06-May-27			Bond Future	8.9890	8.9781	107.4782	107.5607	0
05/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2534.3300	2575.4400	2.5343	2.5754	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	3741.6400	3700.2300	3.7416	3.7002	0
05/03/2026	R4R2 On 07-May-26			Bond Future	8.8611	8.8413	111.8077	111.9883	4,216
05/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	100718.6200	100899.2300	100.7186	100.8992	0
05/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	R4R2 On 06-August-26			Bond Future	8.9135	8.8930	113.8004	113.9842	0
05/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	100383.1600	100566.9200	100.3832	100.5669	0
05/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	R4R2 On 05-November-26			Bond Future	8.9693	8.9482	110.6664	110.8532	0
05/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	99443.8600	99630.5700	99.4439	99.6306	0
05/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2026	R4R2 On 04-February-27			Bond Future	9.0324	9.0106	112.5702	112.7599	0
05/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9355.6400	9527.8300	9.3556	9.5278	0
05/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	393.7900	376.3700	0.3938	0.3764	0
05/03/2026	R4R2 On 06-May-27			Bond Future	9.1030	9.0805	109.3588	109.5513	0
05/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3098.9300	3195.5500	3.0989	3.1956	0
05/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3984.5000	3888.5900	3.9845	3.8886	0
05/03/2026	RR87 On 07-May-26			Bond Future	6.8549	6.8414	102.9993	103.0069	0
05/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	29.5108	33.0236	0.0295	0.0330	0
05/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	54.9408	50.7936	0.0549	0.0508	0
05/03/2026	RR87 On 06-August-26			Bond Future	6.6052	6.5824	101.1032	101.1113	0
05/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	37.5910	41.2030	0.0376	0.0412	0
05/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	64.2410	59.7930	0.0642	0.0598	0
05/03/2026	RR87 On 05-November-26			Bond Future	5.6109	5.5413	102.8518	102.8598	0
05/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	6.3601	8.3446	0.0064	0.0083	0
05/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	45.5101	39.4946	0.0455	0.0395	0
05/03/2026	RR88 On 07-May-26			Bond Future	6.8820	6.8706	106.3097	106.3271	0
05/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	100.8551	109.4104	0.1009	0.1094	0
05/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	165.0051	156.1704	0.1650	0.1562	0
05/03/2026	RR88 On 06-August-26			Bond Future	6.8317	6.8180	105.2964	105.3129	0
05/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	188.6474	197.0747	0.1886	0.1971	0
05/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	239.0074	230.9547	0.2390	0.2310	0
05/03/2026	RR88 On 05-November-26			Bond Future	6.7692	6.7526	106.5347	106.5522	0
05/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	210.4573	219.1006	0.2105	0.2191	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	272.7773	263.9106	0.2728	0.2639	0
05/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0