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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
10/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	2029 On 07-May-26			Bond Future	146.4036	146.4928	146.4036	146.4928	4,468
10/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4583.6300	4672.7900	4.5836	4.6728	0
10/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2029 On 06-August-26			Bond Future	149.0428	149.1334	149.0428	149.1334	0
10/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4942.8200	5033.4300	4.9428	5.0334	0
10/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2029 On 05-November-26			Bond Future	150.2059	150.2993	150.2059	150.2993	0
10/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2645.9200	2739.2600	2.6459	2.7393	0
10/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2029 On 04-February-27			Bond Future	152.8740	152.9687	152.8740	152.9687	0
10/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3153.9800	3248.6800	3.1540	3.2487	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2029 On 06-May-27			Bond Future	154.0121	154.1122	154.0121	154.1122	0
10/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	692.0900	792.2200	0.6921	0.7922	0
10/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2030 On 07-May-26			Bond Future	7.7139	7.9671	103.1239	102.3170	152,125
10/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	5.6700	0.2400	0.0057	0.0002	1,000
10/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	1634.9800	2436.4000	1.6350	2.4364	0
10/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	386.5000	113.0000	0.3865	0.1130	1,000
10/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	398.8300	932.1800	0.3988	0.9322	0
10/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	838.1900	363.6200	0.8382	0.3636	0
10/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	180.7200	513.0000	0.1807	0.5130	1,000
10/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	5196.7800	4391.7400	5.1968	4.3917	0
10/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.4000	2.2100	0.0004	0.0022	0
10/03/2026	2030 On 06-August-26			Bond Future	7.7685	8.0434	100.9482	100.1269	31,545
10/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	55.1700	11.7900	0.0552	0.0118	1,000
10/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	1749.5800	2527.5200	1.7496	2.5275	0
10/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	546.6300	253.1700	0.5466	0.2532	1,000
10/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	722.5600	1250.4200	0.7226	1.2504	0
10/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	1236.4400	743.2200	1.2364	0.7432	0
10/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	365.9100	694.0100	0.3659	0.6940	1,000
10/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	4282.0100	3506.7000	4.2820	3.5067	0
10/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	37.5100	83.5200	0.0375	0.0835	0
10/03/2026	2030 On 05-November-26			Bond Future	7.8165	8.1152	102.7124	101.8767	0
10/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	1968.3500	1393.3200	1.9684	1.3933	0
10/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	371.3100	632.0700	0.3713	0.6321	0
10/03/2026	2030 On 04-February-27			Bond Future	7.8809	8.2082	100.5059	99.6552	0
10/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	854.9800	510.8600	0.8550	0.5109	0
10/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	1014.1000	1520.6500	1.0141	1.5207	0
10/03/2026	2030 On 06-May-27			Bond Future	7.9899	8.3513	102.2149	101.3494	0
10/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	243.2600	109.5800	0.2433	0.1096	0
10/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	1995.5200	2727.3100	1.9955	2.7273	0
10/03/2026	2031 On 07-May-26			Bond Future	114.9032	115.1813	114.9032	115.1813	1,798
10/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	1075.4400	1345.5000	1.0754	1.3455	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	12.2300	4.1800	0.0122	0.0042	0
10/03/2026	2031 On 06-August-26			Bond Future	114.5614	114.8459	114.5614	114.8459	1,893
10/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	882.1100	1114.6200	0.8821	1.1146	0
10/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	130.6900	78.7300	0.1307	0.0787	0
10/03/2026	2031 On 05-November-26			Bond Future	116.5905	116.8799	116.5905	116.8799	0
10/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	5100.5300	5389.8900	5.1005	5.3899	0
10/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2031 On 04-February-27			Bond Future	116.2068	116.5066	116.2068	116.5066	0
10/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	587.3400	753.4200	0.5873	0.7534	0
10/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	560.5700	426.8700	0.5606	0.4269	0
10/03/2026	2031 On 06-May-27			Bond Future	118.2111	118.5158	118.2111	118.5158	0
10/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1508.1800	1762.3100	1.5082	1.7623	0
10/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	167.0800	116.5500	0.1671	0.1166	0
10/03/2026	2032 On 07-May-26		Call	Bond Future	1775.0800	1031.2800	1.7751	1.0313	0
10/03/2026	2032 On 07-May-26			Bond Future	8.1252	8.3642	101.5071	100.4096	166,328
10/03/2026	2032 On 07-May-26		Put	Bond Future	268.0200	621.6400	0.2680	0.6216	0
10/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	8803.7700	7707.2100	8.8038	7.7072	0
10/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.2100	1.0700	0.0002	0.0011	0
10/03/2026	2032 On 06-August-26			Bond Future	8.1808	8.4333	103.3119	102.1948	230
10/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	8215.7400	7123.6000	8.2157	7.1236	0
10/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	21.2900	46.2200	0.0213	0.0462	0
10/03/2026	2032 On 05-November-26			Bond Future	8.2395	8.5067	100.9598	99.8231	0
10/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	4190.7100	3280.2700	4.1907	3.2803	0
10/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	341.5000	567.7600	0.3415	0.5678	0
10/03/2026	2032 On 04-February-27			Bond Future	8.3098	8.5934	102.7289	101.5721	0
10/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	1901.4200	1302.5700	1.9014	1.3026	0
10/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	1205.1300	1763.1000	1.2051	1.7631	0
10/03/2026	2032 On 06-May-27			Bond Future	8.3995	8.7012	100.3201	99.1433	0
10/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	538.6100	295.1400	0.5386	0.2951	0
10/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	2929.1700	3862.5800	2.9292	3.8626	0
10/03/2026	2033 On 07-May-26			Bond Future	143.4089	144.4696	143.4089	144.4696	7,827
10/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	8248.9100	9309.5900	8.2489	9.3096	0
10/03/2026	2033 On 07-May-26	135.16	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
10/03/2026	2033 On 06-August-26			Bond Future	145.9942	147.0738	145.9942	147.0738	0
10/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	11744.1600	12823.7800	11.7442	12.8238	0
10/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2033 On 05-November-26			Bond Future	147.0013	148.1010	147.0013	148.1010	0
10/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	9741.3200	10841.0300	9.7413	10.8410	0
10/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2033 On 04-February-27			Bond Future	149.6125	150.7315	149.6125	150.7315	0
10/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	6902.5400	8021.5100	6.9025	8.0215	0
10/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2033 On 06-May-27			Bond Future	150.5894	151.7314	150.5894	151.7314	0
10/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	521.4000	0.0000	0.5214	0
10/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	620.5700	0.0000	0.6206	0.0000	0
10/03/2026	2037 On 07-May-26			Bond Future	8.7499	9.0171	100.6336	98.8416	209,477
10/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	2095.1700	992.8900	2.0952	0.9929	1,500
10/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	416.4100	1106.0500	0.4164	1.1061	0
10/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	4931.2100	3320.0800	4.9312	3.3201	1,500
10/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	73.5800	254.3700	0.0736	0.2544	0
10/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	8389.8300	6627.6200	8.3898	6.6276	0
10/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	9.2000	38.9100	0.0092	0.0389	1,500
10/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	13529.7700	11738.5700	13.5298	11.7386	142
10/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.1300	0.8500	0.0001	0.0009	0
10/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	15551.6900	13759.8400	15.5517	13.7598	0
10/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0100	0.0800	0.0000	0.0001	0
10/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	21085.9200	19294.0000	21.0859	19.2940	0
10/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
10/03/2026	2037 On 06-August-26			Bond Future	8.8126	9.0902	98.1630	96.3391	230
10/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	7794.6300	6156.3300	7.7946	6.1563	2,541
10/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	184.3800	369.9800	0.1844	0.3700	0
10/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	11596.0500	9828.8400	11.5961	9.8288	0
10/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	48.2100	104.9000	0.0482	0.1049	2,541
10/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	14838.1900	13026.2500	14.8382	13.0263	0
10/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	7.6500	19.6100	0.0077	0.0196	2,541
10/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	16977.8800	15157.4300	16.9779	15.1574	0
10/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	1.8300	5.2800	0.0018	0.0053	0

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10/03/2026	2037 On 05-November-26			Bond Future	8.8702	9.1582	99.8785	98.0226	0
10/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	4594.8000	3295.4600	4.5948	3.2955	4,490
10/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	844.6900	1401.2400	0.8447	1.4012	0
10/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	8668.4700	7038.0000	8.6685	7.0380	0
10/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	307.1600	532.5800	0.3072	0.5326	4,490
10/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	10771.7400	9059.5500	10.7717	9.0596	0
10/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	190.8400	334.5400	0.1908	0.3345	0
10/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	11885.0000	10138.1700	11.8850	10.1382	0
10/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	139.8000	248.8600	0.1398	0.2489	4,490
10/03/2026	2037 On 04-February-27			Bond Future	8.9354	9.2348	97.3717	95.4831	0
10/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	830.7600	423.9300	0.8308	0.4239	4,490
10/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	4065.5200	5547.2900	4.0655	5.5473	0
10/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	3872.6800	2741.4200	3.8727	2.7414	0
10/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	1517.5600	2274.9000	1.5176	2.2749	4,490
10/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	4798.6500	3540.5200	4.7987	3.5405	0
10/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	1217.1300	1847.6000	1.2171	1.8476	0
10/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	6263.1200	4850.7200	6.2631	4.8507	0
10/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	881.3100	1357.5100	0.8813	1.3575	4,490
10/03/2026	2037 On 06-May-27			Bond Future	9.0164	9.3280	99.0269	97.1058	0
10/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	1306.1000	767.9900	1.3061	0.7680	0
10/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	4084.7100	5467.7600	4.0847	5.4678	0
10/03/2026	2038 On 07-May-26			Bond Future	160.2321	160.2346	160.2321	160.2346	4,978
10/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	15702.1300	15704.6400	15.7021	15.7046	0
10/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2038 On 06-August-26			Bond Future	160.9297	160.9335	160.9297	160.9335	0
10/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	16209.6800	16213.4700	16.2097	16.2135	0
10/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2038 On 05-November-26			Bond Future	163.7802	163.7838	163.7802	163.7838	0
10/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	17470.2000	17473.8400	17.4702	17.4738	0
10/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2038 On 04-February-27			Bond Future	164.4610	164.4695	164.4610	164.4695	0
10/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	10631.0400	10639.4500	10.6310	10.6395	0
10/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2038 On 06-May-27			Bond Future	167.2994	167.3075	167.2994	167.3075	0

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10/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	1199.4300	1207.4900	1.1994	1.2075	0
10/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2040 On 07-May-26		Call	Bond Future	3010.0200	1637.3400	3.0100	1.6373	0
10/03/2026	2040 On 07-May-26			Bond Future	8.9801	9.2365	102.6416	100.6672	59,392
10/03/2026	2040 On 07-May-26		Put	Bond Future	368.3900	970.1900	0.3684	0.9702	0
10/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	162.0500	23.9300	0.1621	0.0239	27,500
10/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	2788.1800	4624.5400	2.7882	4.6245	0
10/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	12248.9600	10283.8200	12.2490	10.2838	1,460
10/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	2.8500	12.1900	0.0029	0.0122	0
10/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	14906.8800	12933.6700	14.9069	12.9337	0
10/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.2800	1.5500	0.0003	0.0016	0
10/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	18215.5400	16241.1100	18.2155	16.2411	0
10/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0100	0.0600	0.0000	0.0001	0
10/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	18506.9100	16532.4700	18.5069	16.5325	0
10/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0400	0.0000	0.0000	1,460
10/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	20279.6000	18305.1200	20.2796	18.3051	0
10/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	21337.9400	19363.4600	21.3379	19.3635	0
10/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
10/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	23020.2600	21045.7800	23.0203	21.0458	0
10/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2040 On 06-August-26			Bond Future	9.0430	9.3085	99.9561	97.9465	43,512
10/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	20523.3300	18515.7000	20.5233	18.5157	0
10/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	1.0500	3.0400	0.0011	0.0030	0
10/03/2026	2040 On 05-November-26			Bond Future	9.1009	9.3753	101.7030	99.6581	0
10/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	6596.4300	5022.3300	6.5964	5.0223	2,300
10/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	734.2700	1205.0700	0.7343	1.2051	0
10/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	11210.6400	9360.8500	11.2106	9.3609	0
10/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	281.1100	476.2200	0.2811	0.4762	2,300
10/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	13549.1800	11627.6400	13.5492	11.6276	0
10/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	171.7800	295.1400	0.1718	0.2951	0
10/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	14767.3700	12809.6400	14.7674	12.8096	0
10/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	112.4400	199.6100	0.1124	0.1996	2,300
10/03/2026	2040 On 04-February-27			Bond Future	9.1655	9.4496	98.9777	96.8967	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	1257.3300	700.6500	1.2573	0.7007	2,300
10/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	4182.8500	5707.1500	4.1829	5.7072	0
10/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	5180.7000	3832.2300	5.1807	3.8322	0
10/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	1527.8800	2260.3900	1.5279	2.2604	2,300
10/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	6617.9600	5112.5200	6.6180	5.1125	0
10/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1156.6900	1732.2300	1.1567	1.7322	0
10/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	7982.3900	6360.3100	7.9824	6.3603	0
10/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	894.8000	1353.7000	0.8948	1.3537	2,300
10/03/2026	2040 On 06-May-27			Bond Future	9.2437	9.5380	100.6600	98.5432	0
10/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	1755.4800	1091.1100	1.7555	1.0911	0
10/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	4461.5000	5913.9300	4.4615	5.9139	0
10/03/2026	2043 On 07-May-26			Bond Future	123.5648	127.8532	123.5648	127.8532	0
10/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	11864.7900	16153.1900	11.8648	16.1532	0
10/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2043 On 06-August-26			Bond Future	122.9497	127.3170	122.9497	127.3170	3,416
10/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	12069.6940	16436.9700	12.0697	16.4370	0
10/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0040	0.0000	0.0000	0.0000	0
10/03/2026	2043 On 05-November-26			Bond Future	125.1272	129.5717	125.1272	129.5717	0
10/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	12287.5384	16731.7424	12.2875	16.7317	0
10/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.3384	0.0024	0.0003	0.0000	0
10/03/2026	2043 On 04-February-27			Bond Future	124.4583	128.9879	124.4583	128.9879	0
10/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	6951.3766	11367.3234	6.9514	11.3673	0
10/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	123.1066	9.3934	0.1231	0.0094	0
10/03/2026	2043 On 06-May-27			Bond Future	126.6046	131.2122	126.6046	131.2122	0
10/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1699.9768	4511.6014	1.7000	4.5116	0
10/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	2575.4268	779.4114	2.5754	0.7794	0
10/03/2026	2044 On 07-May-26		Call	Bond Future	1269.4900	512.0100	1.2695	0.5120	0
10/03/2026	2044 On 07-May-26			Bond Future	9.0621	9.3179	99.6893	97.5352	140,504
10/03/2026	2044 On 07-May-26		Put	Bond Future	1580.2100	2976.8500	1.5802	2.9769	0
10/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	7591.8600	5539.1600	7.5919	5.5392	0
10/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	35.3100	136.7300	0.0353	0.1367	15,000
10/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	19737.5400	17583.4700	19.7375	17.5835	0
10/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0100	0.0600	0.0000	0.0001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2026	2044 On 06-August-26			Bond Future	9.1200	9.3841	97.0767	94.8842	4,100
10/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	1330.8700	616.8000	1.3309	0.6168	0
10/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	2352.7900	3831.1900	2.3528	3.8312	7,000
10/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	2550.4700	1440.2000	2.5505	1.4402	0
10/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	1461.6900	2543.8900	1.4617	2.5439	7,000
10/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	22747.9200	20557.0500	22.7479	20.5571	0
10/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.8300	2.4300	0.0008	0.0024	0
10/03/2026	2044 On 05-November-26			Bond Future	9.1731	9.4451	98.7732	96.5422	0
10/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	15931.5600	13799.5700	15.9316	13.7996	0
10/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	131.3600	230.3900	0.1314	0.2304	0
10/03/2026	2044 On 04-February-27			Bond Future	9.2318	9.5126	96.1217	93.8514	0
10/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	8441.6200	6702.9600	8.4416	6.7030	0
10/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1088.8000	1620.4400	1.0888	1.6204	0
10/03/2026	2044 On 06-May-27			Bond Future	9.3020	9.5919	97.7555	95.4462	0
10/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	2540.2900	1670.8600	2.5403	1.6709	0
10/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	4366.6900	5806.5800	4.3667	5.8066	0
10/03/2026	2046 On 07-May-26			Bond Future	140.7942	141.7437	140.7942	141.7437	18,662
10/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	15844.1800	16793.7300	15.8442	16.7937	0
10/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2046 On 06-August-26			Bond Future	143.3324	144.2988	143.3324	144.2988	0
10/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	20952.3900	21918.7600	20.9524	21.9188	0
10/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2046 On 05-November-26			Bond Future	143.5503	144.5357	143.5503	144.5357	0
10/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	18070.3000	19055.6600	18.0703	19.0557	0
10/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2046 On 04-February-27			Bond Future	146.0996	147.1023	146.0996	147.1023	0
10/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	15009.6200	16012.2800	15.0096	16.0123	0
10/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2046 On 06-May-27			Bond Future	146.2618	147.2880	146.2618	147.2880	0
10/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	2728.1800	1701.9600	2.7282	1.7020	0
10/03/2026	2050 On 07-May-26			Bond Future	143.3091	144.2848	143.3091	144.2848	17,225
10/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	19239.0700	20214.7900	19.2391	20.2148	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2050 On 06-August-26			Bond Future	143.4523	144.4464	143.4523	144.4464	0
10/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	20182.2900	21176.3900	20.1823	21.1764	0
10/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2050 On 05-November-26			Bond Future	145.9931	147.0047	145.9931	147.0047	0
10/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	22153.0900	23164.6700	22.1531	23.1647	0
10/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2050 On 04-February-27			Bond Future	146.1043	147.1381	146.1043	147.1381	0
10/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	13714.3000	14748.0900	13.7143	14.7481	0
10/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2050 On 06-May-27			Bond Future	148.6256	149.6771	148.6256	149.6771	0
10/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	1834.3800	782.9200	1.8344	0.7829	0
10/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	AL37 On 07-May-26			Index Future	1273.3290	1261.5730	1273.3290	1,261.5730	0
10/03/2026	AL37 On 06-August-26			Index Future	1295.7280	1283.7640	1295.7280	1,283.7640	0
10/03/2026	AL37 On 05-November-26			Index Future	1318.6330	1306.4560	1318.6330	1,306.4560	0
10/03/2026	AL37 On 04-February-27			Index Future	1341.7670	1329.3740	1341.7670	1,329.3740	0
10/03/2026	AL37 On 06-May-27			Index Future	1364.6630	1352.0550	1364.6630	1,352.0550	0
10/03/2026	AL7T On 07-May-26			Index Future	1649.2200	1622.1250	1649.2200	1,622.1250	0
10/03/2026	AL7T On 06-August-26			Index Future	1678.2310	1650.6580	1678.2310	1,650.6580	0
10/03/2026	AL7T On 05-November-26			Index Future	1707.8980	1679.8350	1707.8980	1,679.8350	0
10/03/2026	AL7T On 04-February-27			Index Future	1737.8610	1709.3030	1737.8610	1,709.3030	0
10/03/2026	AL7T On 06-May-27			Index Future	1767.5160	1738.4660	1767.5160	1,738.4660	0
10/03/2026	ALBI On 07-May-26			Index Future	1399.3590	1376.7170	1399.3590	1,376.7170	76
10/03/2026	ALBI On 06-August-26			Index Future	1423.9760	1400.9340	1423.9760	1,400.9340	0
10/03/2026	ALBI On 05-November-26			Index Future	1449.1480	1425.6970	1449.1480	1,425.6970	0
10/03/2026	ALBI On 04-February-27			Index Future	1474.5710	1450.7060	1474.5710	1,450.7060	0
10/03/2026	ALBI On 06-May-27			Index Future	1499.7340	1475.4570	1499.7340	1,475.4570	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	ES33 On 07-May-26			Bond Future	8.9174	9.1861	93.6463	92.3010	0
10/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12765.7400	11420.4400	12.7657	11.4204	0
10/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	ES33 On 06-August-26			Bond Future	8.9939	9.2755	95.3344	93.9648	0
10/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13465.8000	12096.1800	13.4658	12.0962	0
10/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	ES33 On 05-November-26			Bond Future	9.0769	9.3721	93.2315	91.8375	0
10/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7903.1400	6509.1200	7.9031	6.5091	0
10/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	ES33 On 04-February-27			Bond Future	9.1738	9.4841	94.8866	93.4676	0
10/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2390.0300	971.0800	2.3900	0.9711	0
10/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	ES33 On 06-May-27			Bond Future	9.2842	9.6106	92.7310	91.2872	0
10/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2194.3500	3638.0900	2.1944	3.6381	0
10/03/2026	ES42 On 07-May-26			Bond Future	9.3773	9.6284	93.1992	91.2811	0
10/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	18557.8000	16639.6500	18.5578	16.6397	0
10/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	ES42 On 06-August-26			Bond Future	9.4414	9.7007	94.8790	92.9263	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	20404.7000	18451.9200	20.4047	18.4519	0
10/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	ES42 On 05-November-26			Bond Future	9.5068	9.7746	92.2962	90.3086	0
10/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14331.3400	12343.8300	14.3313	12.3438	0
10/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	ES42 On 04-February-27			Bond Future	9.5779	9.8547	93.9337	91.9106	0
10/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5073.7800	3050.7200	5.0738	3.0507	0
10/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	ES42 On 06-May-27			Bond Future	9.6593	9.9457	91.2895	89.2312	0
10/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2452.8400	4511.1200	2.4528	4.5111	0
10/03/2026	GOVI On 07-May-26			GOVI	1372.8090	1349.9650	1372.8090	1,349.9650	602
10/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1958090.0000	1729650.0000	195.8090	172.9650	0
10/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	GOVI On 06-August-26			GOVI	1396.9580	1373.7110	1396.9580	1,373.7110	0
10/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2079580.0000	1847110.0000	207.9580	184.7110	0
10/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	GOVI On 05-November-26			GOVI	1421.6530	1397.9930	1421.6530	1,397.9930	0
10/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1446530.0000	1209930.0000	144.6530	120.9930	0
10/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	GOVI On 04-February-27			GOVI	1446.5940	1422.5160	1446.5940	1,422.5160	0
10/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	775940.0000	535160.0000	77.5940	53.5160	0
10/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	GOVI On 06-May-27			GOVI	1471.2790	1446.7860	1471.2790	1,446.7860	0
10/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	442790.0000	197860.0000	44.2790	19.7860	0
10/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/03/2026	I258 On 07-May-26			Bond Future	131.7253	135.1196	131.7253	135.1196	0
10/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	17995.3400	21389.6400	17.9953	21.3896	0
10/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	I258 On 06-August-26			Bond Future	131.2573	134.7145	131.2573	134.7145	0
10/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	18307.3194	21764.4803	18.3073	21.7645	0
10/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0094	0.0003	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2026	I258 On 05-November-26			Bond Future	133.5821	137.1002	133.5821	137.1002	0
10/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	18632.8636	22150.2906	18.6329	22.1503	0
10/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.7636	0.0806	0.0008	0.0001	0
10/03/2026	I258 On 04-February-27			Bond Future	133.0633	136.6504	133.0633	136.6504	0
10/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	14218.3553	17764.4594	14.2184	17.7645	0
10/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	55.1053	14.0894	0.0551	0.0141	0
10/03/2026	I258 On 06-May-27			Bond Future	135.3584	139.0067	135.3584	139.0067	0
10/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	3709.0557	5978.0773	3.7091	5.9781	0
10/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	3130.6857	1751.3373	3.1307	1.7513	0
10/03/2026	IGOV On 07-May-26			Index Future	440.4100	443.2610	440.4100	443.2610	251
10/03/2026	IGOV On 06-August-26			Index Future	448.2650	451.1660	448.2650	451.1660	0
10/03/2026	IGOV On 05-November-26			Index Future	456.2940	459.2470	456.2940	459.2470	0
10/03/2026	IGOV On 04-February-27			Index Future	464.4030	467.4070	464.4030	467.4070	0
10/03/2026	IGOV On 06-May-27			Index Future	472.4290	475.4840	472.4290	475.4840	0
10/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
10/03/2026	R033 On 07-May-26			Bond Future	8.2152	8.4639	110.3748	109.0225	9,512
10/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	11091.3400	9747.5300	11.0913	9.7475	0
10/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	4.7300	13.3000	0.0047	0.0133	0
10/03/2026	R033 On 06-August-26			Bond Future	8.2706	8.5322	112.3373	110.9608	223

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	10062.9900	8791.3900	10.0630	8.7914	0
10/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	179.9800	284.9000	0.1800	0.2849	0
10/03/2026	R033 On 05-November-26			Bond Future	8.3284	8.6039	109.2610	107.8602	0
10/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	5898.6700	4857.7900	5.8987	4.8578	0
10/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	914.5300	1274.4300	0.9145	1.2744	0
10/03/2026	R033 On 04-February-27			Bond Future	8.3965	8.6872	111.1754	109.7498	0
10/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	3498.8200	2729.6200	3.4988	2.7296	0
10/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	2254.3800	2910.7100	2.2544	2.9107	0
10/03/2026	R033 On 06-May-27			Bond Future	8.4814	8.7888	108.0280	106.5778	0
10/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	1332.7500	901.6400	1.3328	0.9016	0
10/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	3998.2000	5017.2600	3.9982	5.0173	0
10/03/2026	R035 On 07-May-26			Bond Future	8.4536	8.7213	104.3181	102.6687	104,632
10/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	376.8800	79.2000	0.3769	0.0792	1,000
10/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	1402.2000	2753.8800	1.4022	2.7539	0
10/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	422.7600	94.0000	0.4228	0.0940	0
10/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	1322.0400	2642.6400	1.3220	2.6426	16,000
10/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	1208.8100	450.7700	1.2088	0.4508	0
10/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	611.0100	1502.3300	0.6110	1.5023	16,000
10/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	2328.5500	1185.4900	2.3286	1.1855	1,000
10/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	261.6700	767.9700	0.2617	0.7680	0
10/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	4570.2200	3073.3900	4.5702	3.0734	0
10/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	56.7900	209.3200	0.0568	0.2093	1,000
10/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	7063.6200	5449.6300	7.0636	5.4496	250
10/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	10.4100	45.7800	0.0104	0.0458	0
10/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	7176.2400	5559.9300	7.1762	5.5599	200
10/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	9.6400	42.6900	0.0096	0.0427	0
10/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	7457.2700	5835.7900	7.4573	5.8358	350
10/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	7.9700	35.8500	0.0080	0.0359	0
10/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	9837.3300	8194.5300	9.8373	8.1945	0
10/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	1.6600	8.2200	0.0017	0.0082	250
10/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	9946.2800	8303.0600	9.9463	8.3031	0
10/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	1.5400	7.6800	0.0015	0.0077	200
10/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	10217.9600	8573.8100	10.2180	8.5738	0
10/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	1.2900	6.5000	0.0013	0.0065	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	12512.4700	10863.6500	12.5125	10.8637	0
10/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0900	0.6300	0.0001	0.0006	250
10/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	12617.3900	10968.5000	12.6174	10.9685	0
10/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0800	0.5500	0.0001	0.0006	200
10/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	12879.0000	11229.9900	12.8790	11.2300	0
10/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0600	0.4100	0.0001	0.0004	350
10/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	13657.8200	12008.5900	13.6578	12.0086	0
10/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0200	0.1500	0.0000	0.0002	0
10/03/2026	R035 On 06-August-26			Bond Future	8.5073	8.7866	106.1729	104.4941	100
10/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	33.4200	5.6500	0.0334	0.0057	5,000
10/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	5094.4300	6745.4800	5.0944	6.7455	0
10/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	117.8400	27.6300	0.1178	0.0276	0
10/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	3895.5200	5484.1300	3.8955	5.4841	0
10/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	156.3500	39.7600	0.1564	0.0398	5,000
10/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	3616.2900	5178.5200	3.6163	5.1785	0
10/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	724.5200	297.6100	0.7245	0.2976	1,000
10/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	2056.0600	3307.9700	2.0561	3.3080	0
10/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	857.6900	371.9700	0.8577	0.3720	0
10/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	1880.9200	3074.0200	1.8809	3.0740	5,000
10/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	2173.5800	1259.1800	2.1736	1.2592	350
10/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	951.7500	1716.1700	0.9518	1.7162	0
10/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	2518.0400	1522.9600	2.5180	1.5230	1,000
10/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	819.1200	1502.8600	0.8191	1.5029	0
10/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	4126.9700	2858.9800	4.1270	2.8590	200
10/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	432.7700	843.6000	0.4328	0.8436	0
10/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	4529.7800	3213.6000	4.5298	3.2136	0
10/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	373.6000	736.2400	0.3736	0.7362	350
10/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	4580.5600	3258.7400	4.5806	3.2587	250
10/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	366.8400	723.8400	0.3668	0.7238	0
10/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	5450.8000	4043.1600	5.4508	4.0432	0
10/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	265.4300	536.6100	0.2654	0.5366	1,000
10/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	6704.6100	5208.1900	6.7046	5.2082	0
10/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	168.7800	351.1800	0.1688	0.3512	200
10/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	7126.0800	5606.9900	7.1261	5.6070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	145.5600	305.2900	0.1456	0.3053	350
10/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	7178.8700	5657.1800	7.1789	5.6572	0
10/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	142.9500	300.0800	0.1430	0.3001	250
10/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	9340.2500	7741.5600	9.3403	7.7416	0
10/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	68.9100	149.0400	0.0689	0.1490	200
10/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	9811.9500	8202.4700	9.8120	8.2025	0
10/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	59.1400	128.4800	0.0591	0.1285	250
10/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	14096.4100	12425.0300	14.0964	12.4250	0
10/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	4.2400	11.6800	0.0042	0.0117	0
10/03/2026	R035 On 05-November-26			Bond Future	8.5657	8.8571	103.5299	101.8215	0
10/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	340.0100	131.4600	0.3400	0.1315	600
10/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	3951.3000	5451.0700	3.9513	5.4511	0
10/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	1479.5900	832.0400	1.4796	0.8320	0
10/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	2049.0000	3109.7700	2.0490	3.1098	600
10/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	2678.6700	1738.8900	2.6787	1.7389	200
10/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	1302.1500	2070.6900	1.3022	2.0707	0
10/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	3389.4500	2321.2700	3.3895	2.3213	0
10/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	1029.0900	1669.2300	1.0291	1.6692	600
10/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	4889.8400	3622.0700	4.8898	3.6221	0
10/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	655.0000	1095.5500	0.6550	1.0956	200
10/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	7315.8700	5849.1100	7.3159	5.8491	0
10/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	327.2900	568.8500	0.3273	0.5689	200
10/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	8462.1600	6936.6400	8.4622	6.9366	0
10/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	240.7900	423.5900	0.2408	0.4236	0
10/03/2026	R035 On 04-February-27			Bond Future	8.6334	8.9381	105.3443	103.6059	0
10/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	170.9900	62.1800	0.1710	0.0622	3,000
10/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	5745.5200	7375.1400	5.7455	7.3751	0
10/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	793.6500	396.2600	0.7937	0.3963	3,000
10/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	3334.5900	4675.6300	3.3346	4.6756	0
10/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	2771.3900	1839.2900	2.7714	1.8393	0
10/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	1531.4900	2337.8200	1.5315	2.3378	3,000
10/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	3446.8800	2395.8700	3.4469	2.3959	0
10/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	1247.4300	1934.8500	1.2474	1.9349	0
10/03/2026	R035 On 06-May-27			Bond Future	8.7093	9.0279	102.6383	100.8699	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	1020.7100	566.1100	1.0207	0.5661	0
10/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	3642.2200	4956.0000	3.6422	4.9560	0
10/03/2026	R038 On 07-May-26			Bond Future	8.8397	9.1069	116.0159	113.9049	4,385
10/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	18166.6500	16055.7700	18.1667	16.0558	0
10/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0200	0.1300	0.0000	0.0001	0
10/03/2026	R038 On 06-August-26			Bond Future	8.9016	9.1791	118.0786	115.9299	0
10/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	19724.9200	17581.7800	19.7249	17.5818	0
10/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	3.2000	8.7900	0.0032	0.0088	0
10/03/2026	R038 On 05-November-26			Bond Future	8.9649	9.2530	114.6616	112.4753	0
10/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	12642.2800	10607.9700	12.6423	10.6080	0
10/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	186.6000	338.6300	0.1866	0.3386	0
10/03/2026	R038 On 04-February-27			Bond Future	9.0354	9.3348	116.6706	114.4456	0
10/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	5488.5800	4001.8000	5.4886	4.0018	0
10/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	1343.3500	2081.5200	1.3434	2.0815	0
10/03/2026	R038 On 06-May-27			Bond Future	9.1170	9.4284	113.1756	110.9124	0
10/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	1571.8000	921.0100	1.5718	0.9210	0
10/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	4626.7100	6239.1300	4.6267	6.2391	0
10/03/2026	R053 On 07-May-26			Bond Future	8.9401	9.1954	128.4835	125.3760	76,855
10/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	27708.3200	24600.9900	27.7083	24.6010	0
10/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0100	0.1100	0.0000	0.0001	0
10/03/2026	R053 On 06-August-26			Bond Future	8.9864	9.2492	130.7679	127.6051	0
10/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	48.1000	9.1500	0.0481	0.0092	530
10/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	11781.4100	14905.2400	11.7814	14.9052	0
10/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	768.2900	278.7500	0.7683	0.2788	0
10/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	5672.1800	8345.4200	5.6722	8.3454	0
10/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	3683.7400	2110.7200	3.6837	2.1107	530
10/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	2300.4400	3890.2000	2.3004	3.8902	530
10/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	8115.8300	5734.1400	8.1158	5.7341	0
10/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	935.0500	1716.1400	0.9351	1.7161	530
10/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	31658.3600	28498.8700	31.6584	28.4989	0
10/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	1.7900	5.0800	0.0018	0.0051	0
10/03/2026	R053 On 05-November-26			Bond Future	9.0329	9.3034	127.1948	123.9764	0
10/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	22615.8100	19543.8200	22.6158	19.5438	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	196.7900	343.1800	0.1968	0.3432	0
10/03/2026	R053 On 04-February-27			Bond Future	9.0836	9.3621	129.4234	126.1483	0
10/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	11696.1800	9199.3500	11.6962	9.1994	0
10/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	1546.0000	2324.2900	1.5460	2.3243	0
10/03/2026	R053 On 06-May-27			Bond Future	9.1410	9.4280	125.7676	122.4364	0
10/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	3514.7500	2272.7900	3.5148	2.2728	0
10/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	6185.5400	8274.8300	6.1855	8.2748	0
10/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
10/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	62.8600	63.4000	0.0629	0.0634	0
10/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	62.8600	63.4000	0.0629	0.0634	0
10/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
10/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	68.7100	68.9400	0.0687	0.0689	0
10/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	68.7100	68.9400	0.0687	0.0689	0
10/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
10/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	43.1900	43.2800	0.0432	0.0433	0
10/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	43.1900	43.2800	0.0432	0.0433	0
10/03/2026	R202 On 07-May-26			Bond Future	298.9072	304.8270	298.9072	304.8270	772
10/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	21357.1500	27276.9800	21.3572	27.2770	0
10/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	R202 On 06-August-26			Bond Future	298.9007	304.9278	298.9007	304.9278	253
10/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	20040.7300	26067.7500	20.0407	26.0678	0
10/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	R202 On 05-November-26			Bond Future	304.1953	310.3288	304.1953	310.3288	0
10/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	23735.3000	29868.8000	23.7353	29.8688	0
10/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	R202 On 04-February-27			Bond Future	304.1116	310.3621	304.1116	310.3621	0
10/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	9381.5600	15632.0700	9.3816	15.6321	0
10/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	R202 On 06-May-27			Bond Future	309.3600	315.7176	309.3600	315.7176	0
10/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	2370.0400	8727.6000	2.3700	8.7276	0
10/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	R209 On 07-May-26			Bond Future	8.6042	8.8711	85.2426	83.6863	45,568
10/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	13072.7400	11516.5900	13.0727	11.5166	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0100	0.1100	0.0000	0.0001	0
10/03/2026	R209 On 06-August-26			Bond Future	8.6574	8.9343	86.7582	85.1742	770
10/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	14094.1900	12514.5900	14.0942	12.5146	0
10/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	2.4600	6.9000	0.0025	0.0069	0
10/03/2026	R209 On 05-November-26			Bond Future	8.7119	8.9991	85.1248	83.5130	0
10/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	8730.4100	7263.0200	8.7304	7.2630	0
10/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	192.6700	337.0900	0.1927	0.3371	0
10/03/2026	R209 On 04-February-27			Bond Future	8.7732	9.0717	86.6166	84.9763	0
10/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	356.6700	157.4900	0.3567	0.1575	3,237
10/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	4623.7800	6064.9100	4.6238	6.0649	0
10/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	2666.7700	1803.7700	2.6668	1.8038	0
10/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	1635.3700	2412.6800	1.6354	2.4127	3,237
10/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	3898.9400	2841.2100	3.8989	2.8412	0
10/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	1137.3300	1719.9100	1.1373	1.7199	0
10/03/2026	R209 On 06-May-27			Bond Future	8.8454	9.1557	84.9418	83.2733	0
10/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	812.1100	448.0200	0.8121	0.4480	4,620
10/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	4134.4300	5438.8300	4.1344	5.4388	0
10/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	1138.1500	669.9400	1.1382	0.6699	0
10/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	3551.7900	4752.0700	3.5518	4.7521	0
10/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	3999.3100	2967.4300	3.9993	2.9674	0
10/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	1464.3300	2100.9400	1.4643	2.1009	4,620
10/03/2026	R210 On 07-May-26			Bond Future	260.4172	259.9870	260.4172	259.9870	1,191
10/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5017.2200	4586.9800	5.0172	4.5870	0
10/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	R210 On 06-August-26			Bond Future	265.1117	264.6734	265.1117	264.6734	0
10/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5271.6900	4833.3700	5.2717	4.8334	0
10/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	R210 On 05-November-26			Bond Future	266.2894	265.8462	266.2894	265.8462	0
10/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	12959.3600	12516.1600	12.9594	12.5162	0
10/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	R210 On 04-February-27			Bond Future	271.0190	270.5674	271.0190	270.5674	0
10/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	4989.0000	4537.3900	4.9890	4.5374	0
10/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	R210 On 06-May-27			Bond Future	272.1209	271.6708	272.1209	271.6708	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	990.9000	540.7900	0.9909	0.5408	0
10/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	R213 On 07-May-26			Bond Future	7.9511	8.1911	97.6366	96.7206	89,839
10/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	6792.3100	5877.8800	6.7923	5.8779	0
10/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.4400	2.0300	0.0004	0.0020	0
10/03/2026	R213 On 06-August-26			Bond Future	8.0017	8.2575	99.3727	98.4403	0
10/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	5988.7500	5091.9200	5.9888	5.0919	0
10/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	32.2000	67.8000	0.0322	0.0678	0
10/03/2026	R213 On 05-November-26			Bond Future	8.0611	8.3342	97.5613	96.6124	0
10/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	2768.6500	2073.9900	2.7687	2.0740	0
10/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	396.7600	650.9100	0.3968	0.6509	0
10/03/2026	R213 On 04-February-27			Bond Future	8.1356	8.4287	99.2714	98.3057	0
10/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	1213.6100	786.0800	1.2136	0.7861	0
10/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	1199.0900	1737.2400	1.1991	1.7372	0
10/03/2026	R213 On 06-May-27			Bond Future	8.2271	8.5424	97.4131	96.4307	0
10/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	316.6100	154.4200	0.3166	0.1544	0
10/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	2435.7400	3255.9600	2.4357	3.2560	0
10/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	1089.7900	693.3800	1.0898	0.6934	2,830
10/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	1394.6700	1980.6700	1.3947	1.9807	0
10/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	3600.6700	2856.4700	3.6007	2.8565	0
10/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	458.1100	696.3200	0.4581	0.6963	2,830
10/03/2026	R214 On 07-May-26			Bond Future	8.9679	9.2183	81.2643	79.5518	38,959
10/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	15320.8300	13608.3900	15.3208	13.6084	0
10/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0100	0.0900	0.0000	0.0001	0
10/03/2026	R214 On 06-August-26			Bond Future	9.0198	9.2781	82.7092	80.9662	0
10/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	17085.2400	15345.2800	17.0852	15.3453	0
10/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	1.8400	4.9400	0.0018	0.0049	0
10/03/2026	R214 On 05-November-26			Bond Future	9.0744	9.3406	80.8600	79.0863	0
10/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	11674.1200	10013.9800	11.6741	10.0140	0
10/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	165.2600	278.8000	0.1653	0.2788	0
10/03/2026	R214 On 04-February-27			Bond Future	9.1351	9.4099	82.2772	80.4723	0
10/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	5886.1800	4571.1800	5.8862	4.5712	0
10/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1000.4600	1490.3800	1.0005	1.4904	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2026	R214 On 06-May-27			Bond Future	9.2004	9.4839	80.3827	78.5468	0
10/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	1661.2500	1053.1200	1.6613	1.0531	0
10/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	3809.1400	5036.9500	3.8091	5.0370	0
10/03/2026	R248 On 07-May-26			Bond Future	9.0362	9.2966	99.0064	96.6431	290,298
10/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	1.8800	0.0500	0.0019	0.0001	1,620
10/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	7210.9400	9572.3600	7.2109	9.5724	0
10/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	194.0000	28.8000	0.1940	0.0288	1,620
10/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	3386.0500	5584.1000	3.3861	5.5841	0
10/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	2147.3500	925.3200	2.1474	0.9253	0
10/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	831.0600	1972.2800	0.8311	1.9723	0
10/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	2210.9400	965.0800	2.2109	0.9651	0
10/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	804.1500	1921.5400	0.8042	1.9215	0
10/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	20526.0800	18162.9300	20.5261	18.1629	0
10/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0100	0.1100	0.0000	0.0001	0
10/03/2026	R248 On 06-August-26			Bond Future	9.0854	9.3535	100.7667	98.3614	0
10/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	2698.1800	1715.0000	2.6982	1.7150	0
10/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	3484.5400	4906.7000	3.4845	4.9067	1,762
10/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	8712.8600	6823.3600	8.7129	6.8234	0
10/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	885.5100	1401.3500	0.8855	1.4014	1,762
10/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	23918.7400	21515.7200	23.9187	21.5157	0
10/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	1.2200	3.5400	0.0012	0.0035	0
10/03/2026	R248 On 05-November-26			Bond Future	9.1366	9.4126	98.0925	95.6451	0
10/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	17011.8500	14674.5100	17.0119	14.6745	0
10/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	144.0800	254.2300	0.1441	0.2542	0
10/03/2026	R248 On 04-February-27			Bond Future	9.1933	9.4777	99.8117	97.3210	0
10/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	8873.5900	6981.9700	8.8736	6.9820	0
10/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1202.1500	1801.1400	1.2022	1.8011	0
10/03/2026	R248 On 06-May-27			Bond Future	9.2536	9.5467	97.0747	94.5413	0
10/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	2793.7700	1824.1300	2.7938	1.8241	0
10/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	4618.8100	6182.5800	4.6188	6.1826	0
10/03/2026	R2R9 On 07-May-26			Bond Future	8.9446	9.2115	108.1474	106.0598	0
10/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	97297.6700	95210.1400	97.2977	95.2101	0
10/03/2026	R2R9 On 07-May-26	99.91	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
10/03/2026	R2R9 On 06-August-26			Bond Future	9.0063	9.2828	110.0702	107.9454	0
10/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96950.6900	94825.8800	96.9507	94.8259	0
10/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	R2R9 On 05-November-26			Bond Future	9.0692	9.3557	107.0173	104.8552	0
10/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96047.2200	93885.1500	96.0472	93.8852	0
10/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	R2R9 On 04-February-27			Bond Future	9.1387	9.4359	108.8923	106.6921	0
10/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6123.4200	4448.4000	6.1234	4.4484	0
10/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	683.6400	1208.8300	0.6836	1.2088	0
10/03/2026	R2R9 On 06-May-27			Bond Future	9.2185	9.5270	105.7691	103.5310	0
10/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1779.9900	1091.8500	1.7800	1.0919	0
10/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4696.4100	6246.3500	4.6964	6.2464	0
10/03/2026	R4R2 On 07-May-26			Bond Future	9.0327	9.2889	110.2628	108.0154	4,279
10/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	99173.6600	96926.3000	99.1737	96.9263	0
10/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	R4R2 On 06-August-26			Bond Future	9.0913	9.3560	112.2233	109.9358	0
10/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	98805.9800	96518.5300	98.8060	96.5185	0
10/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	R4R2 On 05-November-26			Bond Future	9.1506	9.4241	109.0819	106.7543	0
10/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97859.3500	95531.7300	97.8594	95.5317	0
10/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2026	R4R2 On 04-February-27			Bond Future	9.2157	9.4986	110.9932	108.6245	0
10/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7929.5500	5994.9900	7.9296	5.9950	0
10/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	544.7700	978.8800	0.5448	0.9789	0
10/03/2026	R4R2 On 06-May-27			Bond Future	9.2897	9.5825	107.7797	105.3703	0
10/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2325.4200	1489.9600	2.3254	1.4900	0
10/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4790.1300	6364.0700	4.7901	6.3641	0
10/03/2026	RR87 On 07-May-26			Bond Future	6.9698	7.0982	102.9343	102.8617	0
10/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	8.5244	1.6893	0.0085	0.0017	0
10/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	98.9244	164.6893	0.0989	0.1647	0
10/03/2026	RR87 On 06-August-26			Bond Future	6.8125	7.0310	101.0298	100.9525	0
10/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	14.3424	4.1185	0.0143	0.0041	0
10/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	114.4524	181.4885	0.1145	0.1815	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2026	RR87 On 05-November-26			Bond Future	6.1013	6.7884	102.7955	102.7168	0
10/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.5431	0.0032	0.0005	0.0000	0
10/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	95.9631	174.1632	0.0960	0.1742	0
10/03/2026	RR88 On 07-May-26			Bond Future	6.9819	7.0933	106.1575	105.9881	0
10/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	41.5724	14.6234	0.0416	0.0146	0
10/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	257.9624	400.3434	0.2580	0.4003	0
10/03/2026	RR88 On 06-August-26			Bond Future	6.9550	7.0887	105.1475	104.9863	0
10/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	117.0484	70.6743	0.1170	0.0707	0
10/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	316.3784	431.1643	0.3164	0.4312	0
10/03/2026	RR88 On 05-November-26			Bond Future	6.9038	7.0692	106.3931	106.2195	0
10/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	143.0531	89.7724	0.1431	0.0898	0
10/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	346.9631	467.2424	0.3470	0.4672	0
10/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0