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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
11/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	2029 On 07-May-26			Bond Future	146.3931	146.4036	146.3931	146.4036	4,468
11/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4573.0500	4583.6300	4.5731	4.5836	0
11/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2029 On 06-August-26			Bond Future	149.0326	149.0428	149.0326	149.0428	0
11/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4932.5900	4942.8200	4.9326	4.9428	0
11/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2029 On 05-November-26			Bond Future	150.1962	150.2059	150.1962	150.2059	0
11/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2636.1600	2645.9200	2.6362	2.6459	0
11/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2029 On 04-February-27			Bond Future	152.8649	152.8740	152.8649	152.8740	0
11/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3144.9100	3153.9800	3.1449	3.1540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2029 On 06-May-27			Bond Future	154.0044	154.0121	154.0044	154.0121	0
11/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	684.3900	692.0900	0.6844	0.6921	0
11/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2030 On 07-May-26			Bond Future	7.7645	7.7139	102.9618	103.1239	151,442
11/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	2.9600	5.6700	0.0030	0.0057	1,000
11/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	1794.3300	1634.9800	1.7943	1.6350	0
11/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	307.9400	386.5000	0.3079	0.3865	1,000
11/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	482.3300	398.8300	0.4823	0.3988	0
11/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	720.6700	838.1900	0.7207	0.8382	0
11/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	225.2600	180.7200	0.2253	0.1807	1,000
11/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	5034.8300	5196.7800	5.0348	5.1968	0
11/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.5100	0.4000	0.0005	0.0004	0
11/03/2026	2030 On 06-August-26			Bond Future	7.8234	7.7685	100.7836	100.9482	31,545
11/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	40.8500	55.1700	0.0409	0.0552	1,000
11/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	1899.8600	1749.5800	1.8999	1.7496	0
11/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	472.4300	546.6300	0.4724	0.5466	1,000
11/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	812.9600	722.5600	0.8130	0.7226	0
11/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	1123.5400	1236.4400	1.1235	1.2364	0
11/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	417.6100	365.9100	0.4176	0.3659	1,000
11/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	4123.3500	4282.0100	4.1234	4.2820	0
11/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	43.4500	37.5100	0.0435	0.0375	0
11/03/2026	2030 On 05-November-26			Bond Future	7.8760	7.8165	102.5453	102.7124	0
11/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	1843.3800	1968.3500	1.8434	1.9684	0
11/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	413.4500	371.3100	0.4135	0.3713	0
11/03/2026	2030 On 04-February-27			Bond Future	7.9458	7.8809	100.3364	100.5059	0
11/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	775.1000	854.9800	0.7751	0.8550	0
11/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	1103.7100	1014.1000	1.1037	1.0141	0
11/03/2026	2030 On 06-May-27			Bond Future	8.0612	7.9899	102.0434	102.2149	0
11/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	209.0200	243.2600	0.2090	0.2433	0
11/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	2132.7500	1995.5200	2.1328	1.9955	0
11/03/2026	2031 On 07-May-26			Bond Future	114.8217	114.9032	114.8217	114.9032	1,798
11/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	997.5900	1075.4400	0.9976	1.0754	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	15.9100	12.2300	0.0159	0.0122	0
11/03/2026	2031 On 06-August-26			Bond Future	114.4790	114.5614	114.4790	114.5614	1,893
11/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	818.1600	882.1100	0.8182	0.8821	0
11/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	149.1900	130.6900	0.1492	0.1307	0
11/03/2026	2031 On 05-November-26			Bond Future	116.5070	116.5905	116.5070	116.5905	0
11/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	5017.0100	5100.5300	5.0170	5.1005	0
11/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
11/03/2026	2031 On 04-February-27			Bond Future	116.1227	116.2068	116.1227	116.2068	0
11/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	544.6000	587.3400	0.5446	0.5873	0
11/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	601.8600	560.5700	0.6019	0.5606	0
11/03/2026	2031 On 06-May-27			Bond Future	118.1267	118.2111	118.1267	118.2111	0
11/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1440.1100	1508.1800	1.4401	1.5082	0
11/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	183.4200	167.0800	0.1834	0.1671	0
11/03/2026	2032 On 07-May-26		Call	Bond Future	1630.9300	1775.0800	1.6309	1.7751	0
11/03/2026	2032 On 07-May-26			Bond Future	8.1646	8.1252	101.3251	101.5071	166,328
11/03/2026	2032 On 07-May-26		Put	Bond Future	305.8800	268.0200	0.3059	0.2680	0
11/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	8621.7900	8803.7700	8.6218	8.8038	0
11/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.2400	0.2100	0.0002	0.0002	0
11/03/2026	2032 On 06-August-26			Bond Future	8.2223	8.1808	103.1270	103.3119	230
11/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	8033.2100	8215.7400	8.0332	8.2157	0
11/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	23.6700	21.2900	0.0237	0.0213	0
11/03/2026	2032 On 05-November-26			Bond Future	8.2834	8.2395	100.7720	100.9598	0
11/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	4031.7800	4190.7100	4.0318	4.1907	0
11/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	370.3300	341.5000	0.3703	0.3415	0
11/03/2026	2032 On 04-February-27			Bond Future	8.3562	8.3098	102.5385	102.7289	0
11/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	1790.6300	1901.4200	1.7906	1.9014	0
11/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	1284.7800	1205.1300	1.2848	1.2051	0
11/03/2026	2032 On 06-May-27			Bond Future	8.4486	8.3995	100.1274	100.3201	0
11/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	489.3400	538.6100	0.4893	0.5386	0
11/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	3072.6600	2929.1700	3.0727	2.9292	0
11/03/2026	2033 On 07-May-26			Bond Future	143.2180	143.4089	143.2180	143.4089	7,827
11/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	8058.0400	8248.9100	8.0580	8.2489	0
11/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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11/03/2026	2033 On 06-August-26			Bond Future	145.8004	145.9942	145.8004	145.9942	0
11/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	11550.3500	11744.1600	11.5504	11.7442	0
11/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2033 On 05-November-26			Bond Future	146.8047	147.0013	146.8047	147.0013	0
11/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	9544.7000	9741.3200	9.5447	9.7413	0
11/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2033 On 04-February-27			Bond Future	149.4133	149.6125	149.4133	149.6125	0
11/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	6703.3000	6902.5400	6.7033	6.9025	0
11/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2033 On 06-May-27			Bond Future	150.3883	150.5894	150.3883	150.5894	0
11/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	821.7400	620.5700	0.8217	0.6206	0
11/03/2026	2037 On 07-May-26			Bond Future	8.7785	8.7499	100.4392	100.6336	209,477
11/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	1945.4600	2095.1700	1.9455	2.0952	1,500
11/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	461.0200	416.4100	0.4610	0.4164	0
11/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	4744.9200	4931.2100	4.7449	4.9312	1,500
11/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	81.6100	73.5800	0.0816	0.0736	0
11/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	8196.3700	8389.8300	8.1964	8.3898	0
11/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	10.0600	9.2000	0.0101	0.0092	1,500
11/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	13335.4600	13529.7700	13.3355	13.5298	142
11/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.1400	0.1300	0.0001	0.0001	0
11/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	15357.3700	15551.6900	15.3574	15.5517	0
11/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
11/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	20891.6000	21085.9200	20.8916	21.0859	0
11/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
11/03/2026	2037 On 06-August-26			Bond Future	8.8423	8.8126	97.9656	98.1630	230
11/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	7609.4400	7794.6300	7.6094	7.7946	2,541
11/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	196.5500	184.3800	0.1966	0.1844	0
11/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	11401.8800	11596.0500	11.4019	11.5961	0
11/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	51.4000	48.2100	0.0514	0.0482	2,541
11/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	14641.3900	14838.1900	14.6414	14.8382	0
11/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	8.2100	7.6500	0.0082	0.0077	2,541
11/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	16780.6700	16977.8800	16.7807	16.9779	0
11/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	1.9800	1.8300	0.0020	0.0018	0

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11/03/2026	2037 On 05-November-26			Bond Future	8.9009	8.8702	99.6780	99.8785	0
11/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	4440.2800	4594.8000	4.4403	4.5948	4,490
11/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	890.6800	844.6900	0.8907	0.8447	0
11/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	8484.8200	8668.4700	8.4848	8.6685	0
11/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	324.0200	307.1600	0.3240	0.3072	4,490
11/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	10581.5200	10771.7400	10.5815	10.7717	0
11/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	201.1300	190.8400	0.2011	0.1908	0
11/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	11692.0900	11885.0000	11.6921	11.8850	0
11/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	147.4000	139.8000	0.1474	0.1398	4,490
11/03/2026	2037 On 04-February-27			Bond Future	8.9673	8.9354	97.1683	97.3717	0
11/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	773.9400	830.7600	0.7739	0.8308	4,490
11/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	4212.1200	4065.5200	4.2121	4.0655	0
11/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	3736.5600	3872.6800	3.7366	3.8727	0
11/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	1584.8600	1517.5600	1.5849	1.5176	4,490
11/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	4650.0900	4798.6500	4.6501	4.7987	0
11/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	1271.9900	1217.1300	1.2720	1.2171	0
11/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	6099.9600	6263.1200	6.1000	6.2631	0
11/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	921.5700	881.3100	0.9216	0.8813	4,490
11/03/2026	2037 On 06-May-27			Bond Future	9.0495	9.0164	98.8209	99.0269	0
11/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	1235.4700	1306.1000	1.2355	1.3061	0
11/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	4220.1300	4084.7100	4.2201	4.0847	0
11/03/2026	2038 On 07-May-26			Bond Future	159.2602	160.2321	159.2602	160.2321	4,978
11/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	14730.1900	15702.1300	14.7302	15.7021	0
11/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2038 On 06-August-26			Bond Future	159.9409	160.9297	159.9409	160.9297	0
11/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	15220.9300	16209.6800	15.2209	16.2097	0
11/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2038 On 05-November-26			Bond Future	162.7746	163.7802	162.7746	163.7802	0
11/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	16464.6200	17470.2000	16.4646	17.4702	0
11/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2038 On 04-February-27			Bond Future	163.4387	164.4610	163.4387	164.4610	0
11/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	9608.6700	10631.0400	9.6087	10.6310	0
11/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2038 On 06-May-27			Bond Future	166.2610	167.2994	166.2610	167.2994	0

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11/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	160.9700	1199.4300	0.1610	1.1994	0
11/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2040 On 07-May-26		Call	Bond Future	2825.6300	3010.0200	2.8256	3.0100	0
11/03/2026	2040 On 07-May-26			Bond Future	9.0087	8.9801	102.4187	102.6416	59,392
11/03/2026	2040 On 07-May-26		Put	Bond Future	406.9500	368.3900	0.4070	0.3684	0
11/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	129.7000	162.0500	0.1297	0.1621	27,500
11/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	2978.7800	2788.1800	2.9788	2.7882	0
11/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	12026.2200	12248.9600	12.0262	12.2490	1,460
11/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	3.0600	2.8500	0.0031	0.0029	0
11/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	14683.9500	14906.8800	14.6840	14.9069	0
11/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.3000	0.2800	0.0003	0.0003	0
11/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	17992.5900	18215.5400	17.9926	18.2155	0
11/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
11/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	18283.9600	18506.9100	18.2840	18.5069	0
11/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
11/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	20056.6500	20279.6000	20.0567	20.2796	0
11/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	21114.9900	21337.9400	21.1150	21.3379	0
11/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
11/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	22797.3100	23020.2600	22.7973	23.0203	0
11/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2040 On 06-August-26			Bond Future	9.0726	9.0430	99.7296	99.9561	43,512
11/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	20296.9000	20523.3300	20.2969	20.5233	0
11/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	1.1400	1.0500	0.0011	0.0011	0
11/03/2026	2040 On 05-November-26			Bond Future	9.1314	9.1009	101.4728	101.7030	0
11/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	6405.9600	6596.4300	6.4060	6.5964	2,300
11/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	773.9300	734.2700	0.7739	0.7343	0
11/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	10995.5200	11210.6400	10.9955	11.2106	0
11/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	296.1200	281.1100	0.2961	0.2811	2,300
11/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	13328.1300	13549.1800	13.3281	13.5492	0
11/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	180.8600	171.7800	0.1809	0.1718	0
11/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	14543.4400	14767.3700	14.5434	14.7674	0
11/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	118.6400	112.4400	0.1186	0.1124	2,300
11/03/2026	2040 On 04-February-27			Bond Future	9.1970	9.1655	98.7441	98.9777	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	1179.1800	1257.3300	1.1792	1.2573	2,300
11/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	4338.2800	4182.8500	4.3383	4.1829	0
11/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	5014.4400	5180.7000	5.0144	5.1807	0
11/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	1595.2000	1527.8800	1.5952	1.5279	2,300
11/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	6435.9700	6617.9600	6.4360	6.6180	0
11/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1208.2800	1156.6900	1.2083	1.1567	0
11/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	7789.0600	7982.3900	7.7891	7.9824	0
11/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	935.0500	894.8000	0.9351	0.8948	2,300
11/03/2026	2040 On 06-May-27			Bond Future	9.2761	9.2437	100.4232	100.6600	0
11/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	1666.4600	1755.4800	1.6665	1.7555	0
11/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	4609.2300	4461.5000	4.6092	4.4615	0
11/03/2026	2043 On 07-May-26			Bond Future	123.2756	123.5648	123.2756	123.5648	0
11/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	11575.5900	11864.7900	11.5756	11.8648	0
11/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2043 On 06-August-26			Bond Future	122.6559	122.9497	122.6559	122.9497	3,416
11/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	11775.8560	12069.6940	11.7759	12.0697	0
11/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0060	0.0040	0.0000	0.0000	0
11/03/2026	2043 On 05-November-26			Bond Future	124.8287	125.1272	124.8287	125.1272	0
11/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	11989.1734	12287.5384	11.9892	12.2875	0
11/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.4434	0.3384	0.0004	0.0003	0
11/03/2026	2043 On 04-February-27			Bond Future	124.1555	124.4583	124.1555	124.4583	0
11/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	6667.4552	6951.3766	6.6675	6.9514	0
11/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	141.9252	123.1066	0.1419	0.1231	0
11/03/2026	2043 On 06-May-27			Bond Future	126.2977	126.6046	126.2977	126.6046	0
11/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1565.2931	1699.9768	1.5653	1.7000	0
11/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	2747.6131	2575.4268	2.7476	2.5754	0
11/03/2026	2044 On 07-May-26		Call	Bond Future	1144.9500	1269.4900	1.1450	1.2695	0
11/03/2026	2044 On 07-May-26			Bond Future	9.0908	9.0621	99.4442	99.6893	142,413
11/03/2026	2044 On 07-May-26		Put	Bond Future	1700.8000	1580.2100	1.7008	1.5802	0
11/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	7350.7700	7591.8600	7.3508	7.5919	0
11/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	39.3500	35.3100	0.0394	0.0353	15,000
11/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	19492.4100	19737.5400	19.4924	19.7375	0
11/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2026	2044 On 06-August-26			Bond Future	9.1496	9.1200	96.8275	97.0767	4,100
11/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	1223.3400	1330.8700	1.2233	1.3309	0
11/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	2494.4100	2352.7900	2.4944	2.3528	7,000
11/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	2397.5400	2550.4700	2.3975	2.5505	0
11/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	1557.9100	1461.6900	1.5579	1.4617	7,000
11/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	22498.8400	22747.9200	22.4988	22.7479	0
11/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.9000	0.8300	0.0009	0.0008	0
11/03/2026	2044 On 05-November-26			Bond Future	9.2035	9.1731	98.5200	98.7732	0
11/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	15685.5300	15931.5600	15.6855	15.9316	0
11/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	138.5100	131.3600	0.1385	0.1314	0
11/03/2026	2044 On 04-February-27			Bond Future	9.2631	9.2318	95.8647	96.1217	0
11/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	8232.0000	8441.6200	8.2320	8.4416	0
11/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1136.2300	1088.8000	1.1362	1.0888	0
11/03/2026	2044 On 06-May-27			Bond Future	9.3342	9.3020	97.4949	97.7555	0
11/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	2425.6000	2540.2900	2.4256	2.5403	0
11/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	4512.5900	4366.6900	4.5126	4.3667	0
11/03/2026	2046 On 07-May-26			Bond Future	139.6413	140.7942	139.6413	140.7942	18,662
11/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	14691.2700	15844.1800	14.6913	15.8442	0
11/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2046 On 06-August-26			Bond Future	142.1592	143.3324	142.1592	143.3324	0
11/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	19779.1600	20952.3900	19.7792	20.9524	0
11/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2046 On 05-November-26			Bond Future	142.3569	143.5503	142.3569	143.5503	0
11/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	16876.8700	18070.3000	16.8769	18.0703	0
11/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2046 On 04-February-27			Bond Future	144.8860	146.0996	144.8860	146.0996	0
11/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	13795.9500	15009.6200	13.7960	15.0096	0
11/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2046 On 06-May-27			Bond Future	145.0287	146.2618	145.0287	146.2618	0
11/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	3961.2900	2728.1800	3.9613	2.7282	0
11/03/2026	2050 On 07-May-26			Bond Future	144.0322	143.3091	144.0322	143.3091	17,225
11/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	19962.2000	19239.0700	19.9622	19.2391	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2050 On 06-August-26			Bond Future	144.1890	143.4523	144.1890	143.4523	0
11/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	20918.9600	20182.2900	20.9190	20.1823	0
11/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2050 On 05-November-26			Bond Future	146.7436	145.9931	146.7436	145.9931	0
11/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	22903.6400	22153.0900	22.9036	22.1531	0
11/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2050 On 04-February-27			Bond Future	146.8690	146.1043	146.8690	146.1043	0
11/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	14479.0400	13714.3000	14.4790	13.7143	0
11/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2050 On 06-May-27			Bond Future	149.4050	148.6256	149.4050	148.6256	0
11/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	1055.0300	1834.3800	1.0550	1.8344	0
11/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	AL37 On 07-May-26			Index Future	1271.1850	1273.3290	1271.1850	1,273.3290	0
11/03/2026	AL37 On 06-August-26			Index Future	1293.5480	1295.7280	1293.5480	1,295.7280	0
11/03/2026	AL37 On 05-November-26			Index Future	1316.4160	1318.6330	1316.4160	1,318.6330	0
11/03/2026	AL37 On 04-February-27			Index Future	1339.5140	1341.7670	1339.5140	1,341.7670	0
11/03/2026	AL37 On 06-May-27			Index Future	1362.3750	1364.6630	1362.3750	1,364.6630	0
11/03/2026	AL7T On 07-May-26			Index Future	1646.0030	1649.2200	1646.0030	1,649.2200	0
11/03/2026	AL7T On 06-August-26			Index Future	1674.9600	1678.2310	1674.9600	1,678.2310	0
11/03/2026	AL7T On 05-November-26			Index Future	1704.5710	1707.8980	1704.5710	1,707.8980	0
11/03/2026	AL7T On 04-February-27			Index Future	1734.4780	1737.8610	1734.4780	1,737.8610	0
11/03/2026	AL7T On 06-May-27			Index Future	1764.0800	1767.5160	1764.0800	1,767.5160	0
11/03/2026	ALBI On 07-May-26			Index Future	1396.5660	1399.3590	1396.5660	1,399.3590	74
11/03/2026	ALBI On 06-August-26			Index Future	1421.1350	1423.9760	1421.1350	1,423.9760	0
11/03/2026	ALBI On 05-November-26			Index Future	1446.2590	1449.1480	1446.2590	1,449.1480	0
11/03/2026	ALBI On 04-February-27			Index Future	1471.6340	1474.5710	1471.6340	1,474.5710	0
11/03/2026	ALBI On 06-May-27			Index Future	1496.7500	1499.7340	1496.7500	1,499.7340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	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
11/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	ES33 On 07-May-26			Bond Future	8.9405	8.9174	93.5295	93.6463	0
11/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12648.9300	12765.7400	12.6489	12.7657	0
11/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	ES33 On 06-August-26			Bond Future	9.0181	8.9939	95.2159	95.3344	0
11/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13347.2400	13465.8000	13.3472	13.4658	0
11/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	ES33 On 05-November-26			Bond Future	9.1021	9.0769	93.1112	93.2315	0
11/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7782.8300	7903.1400	7.7828	7.9031	0
11/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	ES33 On 04-February-27			Bond Future	9.2002	9.1738	94.7647	94.8866	0
11/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2268.1500	2390.0300	2.2682	2.3900	0
11/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	ES33 On 06-May-27			Bond Future	9.3118	9.2842	92.6078	92.7310	0
11/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2317.5100	2194.3500	2.3175	2.1944	0
11/03/2026	ES42 On 07-May-26			Bond Future	9.4057	9.3773	92.9792	93.1992	0
11/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	18337.8000	18557.8000	18.3378	18.5578	0
11/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	ES42 On 06-August-26			Bond Future	9.4707	9.4414	94.6555	94.8790	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	20181.1300	20404.7000	20.1811	20.4047	0
11/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	ES42 On 05-November-26			Bond Future	9.5370	9.5068	92.0690	92.2962	0
11/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14104.1400	14331.3400	14.1041	14.3313	0
11/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	ES42 On 04-February-27			Bond Future	9.6090	9.5779	93.7030	93.9337	0
11/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4843.1200	5073.7800	4.8431	5.0738	0
11/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	ES42 On 06-May-27			Bond Future	9.6913	9.6593	91.0557	91.2895	0
11/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2686.6400	2452.8400	2.6866	2.4528	0
11/03/2026	GOVI On 07-May-26			GOVI	1370.1570	1372.8090	1370.1570	1,372.8090	594
11/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1931570.0000	1958090.0000	193.1570	195.8090	0
11/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	GOVI On 06-August-26			GOVI	1394.2610	1396.9580	1394.2610	1,396.9580	0
11/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2052610.0000	2079580.0000	205.2610	207.9580	0
11/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	GOVI On 05-November-26			GOVI	1418.9090	1421.6530	1418.9090	1,421.6530	0
11/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1419090.0000	1446530.0000	141.9090	144.6530	0
11/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	GOVI On 04-February-27			GOVI	1443.8050	1446.5940	1443.8050	1,446.5940	0
11/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	748050.0000	775940.0000	74.8050	77.5940	0
11/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	GOVI On 06-May-27			GOVI	1468.4460	1471.2790	1468.4460	1,471.2790	0
11/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	414460.0000	442790.0000	41.4460	44.2790	0
11/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/03/2026	I258 On 07-May-26			Bond Future	131.2755	131.7253	131.2755	131.7253	0
11/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	17545.5100	17995.3400	17.5455	17.9953	0
11/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	I258 On 06-August-26			Bond Future	130.8001	131.2573	130.8001	131.2573	0
11/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	17850.0839	18307.3194	17.8501	18.3073	0
11/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0139	0.0094	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2026	I258 On 05-November-26			Bond Future	133.1172	133.5821	133.1172	133.5821	0
11/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	18168.2076	18632.8636	18.1682	18.6329	0
11/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.9876	0.7636	0.0010	0.0008	0
11/03/2026	I258 On 04-February-27			Bond Future	132.5913	133.0633	132.5913	133.0633	0
11/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	13755.9709	14218.3553	13.7560	14.2184	0
11/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	64.6709	55.1053	0.0647	0.0551	0
11/03/2026	I258 On 06-May-27			Bond Future	134.8792	135.3584	134.8792	135.3584	0
11/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	3451.8274	3709.0557	3.4518	3.7091	0
11/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	3352.6374	3130.6857	3.3526	3.1307	0
11/03/2026	IGOV On 07-May-26			Index Future	439.5130	440.4100	439.5130	440.4100	253
11/03/2026	IGOV On 06-August-26			Index Future	447.3520	448.2650	447.3520	448.2650	0
11/03/2026	IGOV On 05-November-26			Index Future	455.3660	456.2940	455.3660	456.2940	0
11/03/2026	IGOV On 04-February-27			Index Future	463.4590	464.4030	463.4590	464.4030	0
11/03/2026	IGOV On 06-May-27			Index Future	471.4700	472.4290	471.4700	472.4290	0
11/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
11/03/2026	R033 On 07-May-26			Bond Future	8.2648	8.2152	110.1033	110.3748	9,512
11/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	10820.3500	11091.3400	10.8204	11.0913	0
11/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	5.3200	4.7300	0.0053	0.0047	0
11/03/2026	R033 On 06-August-26			Bond Future	8.3227	8.2706	112.0613	112.3373	223

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	9801.4000	10062.9900	9.8014	10.0630	0
11/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	194.3800	179.9800	0.1944	0.1800	0
11/03/2026	R033 On 05-November-26			Bond Future	8.3832	8.3284	108.9806	109.2610	0
11/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	5677.7000	5898.6700	5.6777	5.8987	0
11/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	974.0200	914.5300	0.9740	0.9145	0
11/03/2026	R033 On 04-February-27			Bond Future	8.4542	8.3965	110.8907	111.1754	0
11/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	3331.0800	3498.8200	3.3311	3.4988	0
11/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	2371.3300	2254.3800	2.3713	2.2544	0
11/03/2026	R033 On 06-May-27			Bond Future	8.5422	8.4814	107.7395	108.0280	0
11/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	1234.1600	1332.7500	1.2342	1.3328	0
11/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	4188.1500	3998.2000	4.1882	3.9982	0
11/03/2026	R035 On 07-May-26			Bond Future	8.4827	8.4536	104.1375	104.3181	104,953
11/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	319.1500	376.8800	0.3192	0.3769	1,000
11/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	1525.0100	1402.2000	1.5250	1.4022	0
11/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	360.4200	422.7600	0.3604	0.4228	0
11/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	1440.2400	1322.0400	1.4402	1.3220	16,000
11/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	1093.8700	1208.8100	1.0939	1.2088	0
11/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	676.6100	611.0100	0.6766	0.6110	16,000
11/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	2178.5100	2328.5500	2.1785	2.3286	1,000
11/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	292.1700	261.6700	0.2922	0.2617	0
11/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	4396.3500	4570.2200	4.3964	4.5702	0
11/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	63.4600	56.7900	0.0635	0.0568	1,000
11/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	6884.1800	7063.6200	6.8842	7.0636	250
11/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	11.5100	10.4100	0.0115	0.0104	0
11/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	6996.7200	7176.2400	6.9967	7.1762	200
11/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	10.6600	9.6400	0.0107	0.0096	0
11/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	7277.5600	7457.2700	7.2776	7.4573	350
11/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	8.8000	7.9700	0.0088	0.0080	0
11/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	9656.9200	9837.3300	9.6569	9.8373	0
11/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	1.7900	1.6600	0.0018	0.0017	250
11/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	9765.8700	9946.2800	9.7659	9.9463	0
11/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	1.6700	1.5400	0.0017	0.0015	200
11/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	10037.5300	10217.9600	10.0375	10.2180	0
11/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	1.4000	1.2900	0.0014	0.0013	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	12331.9400	12512.4700	12.3319	12.5125	0
11/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.1000	0.0900	0.0001	0.0001	250
11/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	12436.8600	12617.3900	12.4369	12.6174	0
11/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0900	0.0800	0.0001	0.0001	200
11/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	12698.4600	12879.0000	12.6985	12.8790	0
11/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	350
11/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	13477.2800	13657.8200	13.4773	13.6578	0
11/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
11/03/2026	R035 On 06-August-26			Bond Future	8.5376	8.5073	105.9895	106.1729	100
11/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	27.3600	33.4200	0.0274	0.0334	5,000
11/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	5271.7700	5094.4300	5.2718	5.0944	0
11/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	100.4900	117.8400	0.1005	0.1178	0
11/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	4061.5700	3895.5200	4.0616	3.8955	0
11/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	134.6400	156.3500	0.1346	0.1564	5,000
11/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	3777.9800	3616.2900	3.7780	3.6163	0
11/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	659.3600	724.5200	0.6594	0.7245	1,000
11/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	2174.3000	2056.0600	2.1743	2.0561	0
11/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	785.2800	857.6900	0.7853	0.8577	0
11/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	1991.9100	1880.9200	1.9919	1.8809	5,000
11/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	2053.9600	2173.5800	2.0540	2.1736	350
11/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	1015.5300	951.7500	1.0155	0.9518	0
11/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	2390.4400	2518.0400	2.3904	2.5180	1,000
11/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	874.9200	819.1200	0.8749	0.8191	0
11/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	3974.2900	4126.9700	3.9743	4.1270	200
11/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	463.4900	432.7700	0.4635	0.4328	0
11/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	4372.9800	4529.7800	4.3730	4.5298	0
11/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	400.2000	373.6000	0.4002	0.3736	350
11/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	4423.2900	4580.5600	4.4233	4.5806	250
11/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	392.9700	366.8400	0.3930	0.3668	0
11/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	5286.4700	5450.8000	5.2865	5.4508	0
11/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	284.5000	265.4300	0.2845	0.2654	1,000
11/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	6533.3600	6704.6100	6.5334	6.7046	0
11/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	180.9300	168.7800	0.1809	0.1688	200
11/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	6953.1400	7126.0800	6.9531	7.1261	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	156.0200	145.5600	0.1560	0.1456	350
11/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	7005.7400	7178.8700	7.0057	7.1789	0
11/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	153.2200	142.9500	0.1532	0.1430	250
11/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	9161.6600	9340.2500	9.1617	9.3403	0
11/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	73.7200	68.9100	0.0737	0.0689	200
11/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	9632.6400	9811.9500	9.6326	9.8120	0
11/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	63.2300	59.1400	0.0632	0.0591	250
11/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	13913.3500	14096.4100	13.9134	14.0964	0
11/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	4.5800	4.2400	0.0046	0.0042	0
11/03/2026	R035 On 05-November-26			Bond Future	8.5972	8.5657	103.3436	103.5299	0
11/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	306.9800	340.0100	0.3070	0.3400	600
11/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	4104.5200	3951.3000	4.1045	3.9513	0
11/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	1392.5100	1479.5900	1.3925	1.4796	0
11/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	2148.1700	2049.0000	2.1482	2.0490	600
11/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	2560.3500	2678.6700	2.5604	2.6787	200
11/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	1370.0800	1302.1500	1.3701	1.3022	0
11/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	3258.2800	3389.4500	3.2583	3.3895	0
11/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	1084.1700	1029.0900	1.0842	1.0291	600
11/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	4739.7200	4889.8400	4.7397	4.8898	0
11/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	691.1300	655.0000	0.6911	0.6550	200
11/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	7148.1500	7315.8700	7.1482	7.3159	0
11/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	345.8200	327.2900	0.3458	0.3273	200
11/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	8289.5400	8462.1600	8.2895	8.4622	0
11/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	254.4200	240.7900	0.2544	0.2408	0
11/03/2026	R035 On 04-February-27			Bond Future	8.6662	8.6334	105.1554	105.3443	0
11/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	153.3200	170.9900	0.1533	0.1710	3,000
11/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	5916.7700	5745.5200	5.9168	5.7455	0
11/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	737.6200	793.6500	0.7376	0.7937	3,000
11/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	3467.4800	3334.5900	3.4675	3.3346	0
11/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	2655.6700	2771.3900	2.6557	2.7714	0
11/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	1604.6900	1531.4900	1.6047	1.5315	3,000
11/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	3319.1000	3446.8800	3.3191	3.4469	0
11/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	1308.5700	1247.4300	1.3086	1.2474	0
11/03/2026	R035 On 06-May-27			Bond Future	8.7434	8.7093	102.4470	102.6383	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	959.4400	1020.7100	0.9594	1.0207	0
11/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	3772.2300	3642.2200	3.7722	3.6422	0
11/03/2026	R038 On 07-May-26			Bond Future	8.8785	8.8397	115.7060	116.0159	4,385
11/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	17856.8400	18166.6500	17.8568	18.1667	0
11/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
11/03/2026	R038 On 06-August-26			Bond Future	8.9418	8.9016	117.7637	118.0786	0
11/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	19410.3300	19724.9200	19.4103	19.7249	0
11/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	3.5700	3.2000	0.0036	0.0032	0
11/03/2026	R038 On 05-November-26			Bond Future	9.0066	8.9649	114.3417	114.6616	0
11/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	12337.6900	12642.2800	12.3377	12.6423	0
11/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	201.9600	186.6000	0.2020	0.1866	0
11/03/2026	R038 On 04-February-27			Bond Future	9.0786	9.0354	116.3456	116.6706	0
11/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	5252.2600	5488.5800	5.2523	5.4886	0
11/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	1432.0200	1343.3500	1.4320	1.3434	0
11/03/2026	R038 On 06-May-27			Bond Future	9.1618	9.1170	112.8462	113.1756	0
11/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	1457.8500	1571.8000	1.4579	1.5718	0
11/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	4842.1500	4626.7100	4.8422	4.6267	0
11/03/2026	R053 On 07-May-26			Bond Future	8.9588	8.9401	128.2511	128.4835	77,179
11/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	27475.9400	27708.3200	27.4759	27.7083	0
11/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
11/03/2026	R053 On 06-August-26			Bond Future	9.0057	8.9864	130.5318	130.7679	0
11/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	41.9100	48.1000	0.0419	0.0481	530
11/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	12011.2500	11781.4100	12.0113	11.7814	0
11/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	711.1000	768.2900	0.7111	0.7683	0
11/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	5851.0200	5672.1800	5.8510	5.6722	0
11/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	3537.2600	3683.7400	3.5373	3.6837	530
11/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	2389.9900	2300.4400	2.3900	2.3004	530
11/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	7917.2300	8115.8300	7.9172	8.1158	0
11/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	972.4800	935.0500	0.9725	0.9351	530
11/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	31422.4000	31658.3600	31.4224	31.6584	0
11/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	1.8600	1.7900	0.0019	0.0018	0
11/03/2026	R053 On 05-November-26			Bond Future	9.0527	9.0329	126.9550	127.1948	0
11/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	22382.1200	22615.8100	22.3821	22.6158	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	202.9000	196.7900	0.2029	0.1968	0
11/03/2026	R053 On 04-February-27			Bond Future	9.1039	9.0836	129.1801	129.4234	0
11/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	11496.1400	11696.1800	11.4961	11.6962	0
11/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	1589.2800	1546.0000	1.5893	1.5460	0
11/03/2026	R053 On 06-May-27			Bond Future	9.1617	9.1410	125.5214	125.7676	0
11/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	3404.6600	3514.7500	3.4047	3.5148	0
11/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	6321.6700	6185.5400	6.3217	6.1855	0
11/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
11/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	62.3200	62.8600	0.0623	0.0629	0
11/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	62.3200	62.8600	0.0623	0.0629	0
11/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
11/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	68.4800	68.7100	0.0685	0.0687	0
11/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	68.4800	68.7100	0.0685	0.0687	0
11/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
11/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	43.1000	43.1900	0.0431	0.0432	0
11/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	43.1000	43.1900	0.0431	0.0432	0
11/03/2026	R202 On 07-May-26			Bond Future	297.9044	298.9072	297.9044	298.9072	772
11/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	20354.4200	21357.1500	20.3544	21.3572	0
11/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	R202 On 06-August-26			Bond Future	297.8809	298.9007	297.8809	298.9007	253
11/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	19020.9300	20040.7300	19.0209	20.0407	0
11/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	R202 On 05-November-26			Bond Future	303.1587	304.1953	303.1587	304.1953	0
11/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	22698.6500	23735.3000	22.6987	23.7353	0
11/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	R202 On 04-February-27			Bond Future	303.0588	304.1116	303.0588	304.1116	0
11/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	8328.8200	9381.5600	8.3288	9.3816	0
11/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	R202 On 06-May-27			Bond Future	308.2918	309.3600	308.2918	309.3600	0
11/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	1301.7800	2370.0400	1.3018	2.3700	0
11/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	R209 On 07-May-26			Bond Future	8.6279	8.6042	85.1028	85.2426	45,568
11/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	12932.9400	13072.7400	12.9329	13.0727	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
11/03/2026	R209 On 06-August-26			Bond Future	8.6819	8.6574	86.6162	86.7582	770
11/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	13952.2900	14094.1900	13.9523	14.0942	0
11/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	2.6000	2.4600	0.0026	0.0025	0
11/03/2026	R209 On 05-November-26			Bond Future	8.7373	8.7119	84.9806	85.1248	0
11/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	8594.5300	8730.4100	8.5945	8.7304	0
11/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	201.0100	192.6700	0.2010	0.1927	0
11/03/2026	R209 On 04-February-27			Bond Future	8.7995	8.7732	86.4704	86.6166	0
11/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	331.6800	356.6700	0.3317	0.3567	3,237
11/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	4745.0500	4623.7800	4.7451	4.6238	0
11/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	2578.2200	2666.7700	2.5782	2.6668	0
11/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	1693.0800	1635.3700	1.6931	1.6354	3,237
11/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	3794.2800	3898.9400	3.7943	3.8989	0
11/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	1178.9300	1137.3300	1.1789	1.1373	0
11/03/2026	R209 On 06-May-27			Bond Future	8.8726	8.8454	84.7938	84.9418	0
11/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	770.9400	812.1100	0.7709	0.8121	4,620
11/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	4241.2100	4134.4300	4.2412	4.1344	0
11/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	1086.8100	1138.1500	1.0868	1.1382	0
11/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	3648.4000	3551.7900	3.6484	3.5518	0
11/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	3898.1600	3999.3100	3.8982	3.9993	0
11/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	1511.1300	1464.3300	1.5111	1.4643	4,620
11/03/2026	R210 On 07-May-26			Bond Future	260.3200	260.4172	260.3200	260.4172	1,191
11/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	4920.0000	5017.2200	4.9200	5.0172	0
11/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	R210 On 06-August-26			Bond Future	265.0137	265.1117	265.0137	265.1117	0
11/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5173.6900	5271.6900	5.1737	5.2717	0
11/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	R210 On 05-November-26			Bond Future	266.1908	266.2894	266.1908	266.2894	0
11/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	12860.8300	12959.3600	12.8608	12.9594	0
11/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	R210 On 04-February-27			Bond Future	270.9203	271.0190	270.9203	271.0190	0
11/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	4890.2600	4989.0000	4.8903	4.9890	0
11/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	R210 On 06-May-27			Bond Future	272.0233	272.1209	272.0233	272.1209	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	893.3200	990.9000	0.8933	0.9909	0
11/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	R213 On 07-May-26			Bond Future	7.9910	7.9511	97.4836	97.6366	89,839
11/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	6639.3600	6792.3100	6.6394	6.7923	0
11/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.5100	0.4400	0.0005	0.0004	0
11/03/2026	R213 On 06-August-26			Bond Future	8.0442	8.0017	99.2173	99.3727	0
11/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	5836.9300	5988.7500	5.8369	5.9888	0
11/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	35.8000	32.2000	0.0358	0.0322	0
11/03/2026	R213 On 05-November-26			Bond Future	8.1063	8.0611	97.4035	97.5613	0
11/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	2644.3900	2768.6500	2.6444	2.7687	0
11/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	430.2600	396.7600	0.4303	0.3968	0
11/03/2026	R213 On 04-February-27			Bond Future	8.1840	8.1356	99.1114	99.2714	0
11/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	1132.1800	1213.6100	1.1322	1.2136	0
11/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	1277.7000	1199.0900	1.2777	1.1991	0
11/03/2026	R213 On 06-May-27			Bond Future	8.2788	8.2271	97.2512	97.4131	0
11/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	282.3500	316.6100	0.2824	0.3166	0
11/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	2563.3600	2435.7400	2.5634	2.4357	0
11/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	1014.4100	1089.7900	1.0144	1.0898	2,830
11/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	1481.1700	1394.6700	1.4812	1.3947	0
11/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	3471.2700	3600.6700	3.4713	3.6007	0
11/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	490.5900	458.1100	0.4906	0.4581	2,830
11/03/2026	R214 On 07-May-26			Bond Future	8.9968	8.9679	81.0642	81.2643	39,019
11/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	15120.7600	15320.8300	15.1208	15.3208	0
11/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
11/03/2026	R214 On 06-August-26			Bond Future	9.0495	9.0198	82.5059	82.7092	0
11/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	16882.0200	17085.2400	16.8820	17.0852	0
11/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	1.9800	1.8400	0.0020	0.0018	0
11/03/2026	R214 On 05-November-26			Bond Future	9.1050	9.0744	80.6533	80.8600	0
11/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	11476.2300	11674.1200	11.4762	11.6741	0
11/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	174.0400	165.2600	0.1740	0.1653	0
11/03/2026	R214 On 04-February-27			Bond Future	9.1666	9.1351	82.0674	82.2772	0
11/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	5721.9700	5886.1800	5.7220	5.8862	0
11/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1046.0500	1000.4600	1.0461	1.0005	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2026	R214 On 06-May-27			Bond Future	9.2328	9.2004	80.1701	80.3827	0
11/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	1577.6800	1661.2500	1.5777	1.6613	0
11/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	3938.2100	3809.1400	3.9382	3.8091	0
11/03/2026	R248 On 07-May-26			Bond Future	9.0550	9.0362	98.8330	99.0064	290,667
11/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	1.3500	1.8800	0.0014	0.0019	1,620
11/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	7383.7800	7210.9400	7.3838	7.2109	0
11/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	166.4400	194.0000	0.1664	0.1940	1,620
11/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	3531.8600	3386.0500	3.5319	3.3861	0
11/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	2024.2200	2147.3500	2.0242	2.1474	0
11/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	881.3000	831.0600	0.8813	0.8311	0
11/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	2086.2800	2210.9400	2.0863	2.2109	0
11/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	852.8600	804.1500	0.8529	0.8042	0
11/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	20352.7100	20526.0800	20.3527	20.5261	0
11/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
11/03/2026	R248 On 06-August-26			Bond Future	9.1047	9.0854	100.5906	100.7667	0
11/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	2605.1700	2698.1800	2.6052	2.6982	0
11/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	3567.6300	3484.5400	3.5676	3.4845	1,762
11/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	8559.8000	8712.8600	8.5598	8.7129	0
11/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	908.5500	885.5100	0.9086	0.8855	1,762
11/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	23742.6800	23918.7400	23.7427	23.9187	0
11/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	1.2600	1.2200	0.0013	0.0012	0
11/03/2026	R248 On 05-November-26			Bond Future	9.1564	9.1366	97.9137	98.0925	0
11/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	16837.4900	17011.8500	16.8375	17.0119	0
11/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	148.5700	144.0800	0.1486	0.1441	0
11/03/2026	R248 On 04-February-27			Bond Future	9.2136	9.1933	99.6303	99.8117	0
11/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	8724.8200	8873.5900	8.7248	8.8736	0
11/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1234.7700	1202.1500	1.2348	1.2022	0
11/03/2026	R248 On 06-May-27			Bond Future	9.2745	9.2536	96.8911	97.0747	0
11/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	2709.7100	2793.7700	2.7097	2.7938	0
11/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	4718.3900	4618.8100	4.7184	4.6188	0
11/03/2026	R2R9 On 07-May-26			Bond Future	8.9731	8.9446	107.9214	108.1474	0
11/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	97071.7000	97297.6700	97.0717	97.2977	0
11/03/2026	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
11/03/2026	R2R9 On 06-August-26			Bond Future	9.0358	9.0063	109.8406	110.0702	0
11/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96721.1300	96950.6900	96.7211	96.9507	0
11/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	R2R9 On 05-November-26			Bond Future	9.0997	9.0692	106.7841	107.0173	0
11/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95814.0100	96047.2200	95.8140	96.0472	0
11/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	R2R9 On 04-February-27			Bond Future	9.1703	9.1387	108.6556	108.8923	0
11/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5929.4300	6123.4200	5.9294	6.1234	0
11/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	726.3300	683.6400	0.7263	0.6836	0
11/03/2026	R2R9 On 06-May-27			Bond Future	9.2511	9.2185	105.5293	105.7691	0
11/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1691.1100	1779.9900	1.6911	1.7800	0
11/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4847.3100	4696.4100	4.8473	4.6964	0
11/03/2026	R4R2 On 07-May-26			Bond Future	9.0562	9.0327	110.0539	110.2628	4,279
11/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	98964.7400	99173.6600	98.9647	99.1737	0
11/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	R4R2 On 06-August-26			Bond Future	9.1155	9.0913	112.0110	112.2233	0
11/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	98593.6900	98805.9800	98.5937	98.8060	0
11/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	R4R2 On 05-November-26			Bond Future	9.1755	9.1506	108.8663	109.0819	0
11/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97643.7600	97859.3500	97.6438	97.8594	0
11/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2026	R4R2 On 04-February-27			Bond Future	9.2414	9.2157	110.7744	110.9932	0
11/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7739.8800	7929.5500	7.7399	7.9296	0
11/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	573.8400	544.7700	0.5738	0.5448	0
11/03/2026	R4R2 On 06-May-27			Bond Future	9.3162	9.2897	107.5582	107.7797	0
11/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2233.7000	2325.4200	2.2337	2.3254	0
11/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4919.8200	4790.1300	4.9198	4.7901	0
11/03/2026	RR87 On 07-May-26			Bond Future	7.0843	6.9698	102.8696	102.9343	0
11/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	1.8956	8.5244	0.0019	0.0085	0
11/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	157.0056	98.9244	0.1570	0.0989	0
11/03/2026	RR87 On 06-August-26			Bond Future	7.0060	6.8125	100.9614	101.0298	0
11/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	4.6996	14.3424	0.0047	0.0143	0
11/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	173.2196	114.4524	0.1732	0.1145	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2026	RR87 On 05-November-26			Bond Future	6.7055	6.1013	102.7262	102.7955	0
11/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0064	0.5431	0.0000	0.0005	0
11/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	164.6764	95.9631	0.1647	0.0960	0
11/03/2026	RR88 On 07-May-26			Bond Future	7.1592	6.9819	105.8881	106.1575	0
11/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	6.4263	41.5724	0.0064	0.0416	0
11/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	492.1863	257.9624	0.4922	0.2580	0
11/03/2026	RR88 On 06-August-26			Bond Future	7.1674	6.9550	104.8916	105.1475	0
11/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	49.8023	117.0484	0.0498	0.1170	0
11/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	504.9923	316.3784	0.5050	0.3164	0
11/03/2026	RR88 On 05-November-26			Bond Future	7.1661	6.9038	106.1181	106.3931	0
11/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	65.6612	143.0531	0.0657	0.1431	0
11/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	544.5712	346.9631	0.5446	0.3470	0
11/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0