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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
12/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	2029 On 07-May-26			Bond Future	146.4748	146.3931	146.4748	146.3931	4,468
12/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4654.7600	4573.0500	4.6548	4.5731	0
12/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2029 On 06-August-26			Bond Future	149.1160	149.0326	149.1160	149.0326	0
12/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	5015.9800	4932.5900	5.0160	4.9326	0
12/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2029 On 05-November-26			Bond Future	150.2815	150.1962	150.2815	150.1962	0
12/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2721.5100	2636.1600	2.7215	2.6362	0
12/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2029 On 04-February-27			Bond Future	152.9521	152.8649	152.9521	152.8649	0
12/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3232.0500	3144.9100	3.2321	3.1449	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2029 On 06-May-27			Bond Future	154.0943	154.0044	154.0943	154.0044	0
12/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	774.2600	684.3900	0.7743	0.6844	0
12/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2030 On 07-May-26			Bond Future	7.9893	7.7645	102.2467	102.9618	141,577
12/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.1200	2.9600	0.0001	0.0030	1,000
12/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	2506.6100	1794.3300	2.5066	1.7943	0
12/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	92.5700	307.9400	0.0926	0.3079	1,000
12/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	982.0800	482.3300	0.9821	0.4823	0
12/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	322.0900	720.6700	0.3221	0.7207	0
12/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	541.8000	225.2600	0.5418	0.2253	1,000
12/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	4321.1700	5034.8300	4.3212	5.0348	0
12/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	1.9700	0.5100	0.0020	0.0005	0
12/03/2026	2030 On 06-August-26			Bond Future	8.0673	7.8234	100.0559	100.7836	31,545
12/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	9.4900	40.8500	0.0095	0.0409	1,000
12/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	2596.2300	1899.8600	2.5962	1.8999	0
12/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	229.7400	472.4300	0.2297	0.4724	1,000
12/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	1298.0000	812.9600	1.2980	0.8130	0
12/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	700.0300	1123.5400	0.7000	1.1235	0
12/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	721.8300	417.6100	0.7218	0.4176	1,000
12/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	3437.5900	4123.3500	3.4376	4.1234	0
12/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	85.4200	43.4500	0.0854	0.0435	0
12/03/2026	2030 On 05-November-26			Bond Future	8.1410	7.8760	101.8050	102.5453	0
12/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	1342.9400	1843.3800	1.3429	1.8434	0
12/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	653.3400	413.4500	0.6533	0.4135	0
12/03/2026	2030 On 04-February-27			Bond Future	8.2361	7.9458	99.5833	100.3364	0
12/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	483.2800	775.1000	0.4833	0.7751	0
12/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	1565.0000	1103.7100	1.5650	1.1037	0
12/03/2026	2030 On 06-May-27			Bond Future	8.3814	8.0612	101.2777	102.0434	0
12/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	100.6100	209.0200	0.1006	0.2090	0
12/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	2790.0200	2132.7500	2.7900	2.1328	0
12/03/2026	2031 On 07-May-26			Bond Future	114.8694	114.8217	114.8694	114.8217	1,798
12/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	1042.1800	997.5900	1.0422	0.9976	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	12.7400	15.9100	0.0127	0.0159	0
12/03/2026	2031 On 06-August-26			Bond Future	114.5280	114.4790	114.5280	114.4790	1,893
12/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	854.3100	818.1600	0.8543	0.8182	0
12/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	136.3000	149.1900	0.1363	0.1492	0
12/03/2026	2031 On 05-November-26			Bond Future	116.5571	116.5070	116.5571	116.5070	0
12/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	5067.0900	5017.0100	5.0671	5.0170	0
12/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
12/03/2026	2031 On 04-February-27			Bond Future	116.1749	116.1227	116.1749	116.1227	0
12/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	569.5000	544.6000	0.5695	0.5446	0
12/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	574.5900	601.8600	0.5746	0.6019	0
12/03/2026	2031 On 06-May-27			Bond Future	118.1801	118.1267	118.1801	118.1267	0
12/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1482.2100	1440.1100	1.4822	1.4401	0
12/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	172.0900	183.4200	0.1721	0.1834	0
12/03/2026	2032 On 07-May-26		Call	Bond Future	966.7400	1630.9300	0.9667	1.6309	0
12/03/2026	2032 On 07-May-26			Bond Future	8.3809	8.1646	100.3334	101.3251	166,328
12/03/2026	2032 On 07-May-26		Put	Bond Future	633.3700	305.8800	0.6334	0.3059	0
12/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	7630.7400	8621.7900	7.6307	8.6218	0
12/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.8700	0.2400	0.0009	0.0002	0
12/03/2026	2032 On 06-August-26			Bond Future	8.4509	8.2223	102.1178	103.1270	230
12/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	7046.1800	8033.2100	7.0462	8.0332	0
12/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	45.8400	23.6700	0.0458	0.0237	0
12/03/2026	2032 On 05-November-26			Bond Future	8.5251	8.2834	99.7453	100.7720	0
12/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	3213.5000	4031.7800	3.2135	4.0318	0
12/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	578.7600	370.3300	0.5788	0.3703	0
12/03/2026	2032 On 04-February-27			Bond Future	8.6127	8.3562	101.4939	102.5385	0
12/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	1260.1500	1790.6300	1.2602	1.7906	0
12/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	1798.8600	1284.7800	1.7989	1.2848	0
12/03/2026	2032 On 06-May-27			Bond Future	8.7213	8.4486	99.0653	100.1274	0
12/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	279.7200	489.3400	0.2797	0.4893	0
12/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	3925.1100	3072.6600	3.9251	3.0727	0
12/03/2026	2033 On 07-May-26			Bond Future	142.9874	143.2180	142.9874	143.2180	7,827
12/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	7827.4300	8058.0400	7.8274	8.0580	0
12/03/2026	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
12/03/2026	2033 On 06-August-26			Bond Future	145.5658	145.8004	145.5658	145.8004	0
12/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	11315.7600	11550.3500	11.3158	11.5504	0
12/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2033 On 05-November-26			Bond Future	146.5664	146.8047	146.5664	146.8047	0
12/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	9306.3700	9544.7000	9.3064	9.5447	0
12/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2033 On 04-February-27			Bond Future	149.1710	149.4133	149.1710	149.4133	0
12/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	6461.0200	6703.3000	6.4610	6.7033	0
12/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2033 On 06-May-27			Bond Future	150.1429	150.3883	150.1429	150.3883	0
12/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	1067.1100	821.7400	1.0671	0.8217	0
12/03/2026	2037 On 07-May-26			Bond Future	8.9876	8.7785	99.0374	100.4392	212,653
12/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	1064.3300	1945.4600	1.0643	1.9455	1,500
12/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	981.7500	461.0200	0.9818	0.4610	0
12/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	3469.4000	4744.9200	3.4694	4.7449	1,500
12/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	207.9500	81.6100	0.2080	0.0816	0
12/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	6813.1500	8196.3700	6.8132	8.1964	0
12/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	28.7000	10.0600	0.0287	0.0101	1,500
12/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	11933.9600	13335.4600	11.9340	13.3355	142
12/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.5000	0.1400	0.0005	0.0001	0
12/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	13955.5400	15357.3700	13.9555	15.3574	0
12/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0400	0.0100	0.0000	0.0000	0
12/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	19489.7400	20891.6000	19.4897	20.8916	0
12/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
12/03/2026	2037 On 06-August-26			Bond Future	9.0595	8.8423	96.5389	97.9656	230
12/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	6319.4700	7609.4400	6.3195	7.6094	2,541
12/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	333.3000	196.5500	0.3333	0.1966	0
12/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	10015.5500	11401.8800	10.0156	11.4019	0
12/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	91.7900	51.4000	0.0918	0.0514	2,541
12/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	13222.8800	14641.3900	13.2229	14.6414	0
12/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	16.4200	8.2100	0.0164	0.0082	2,541
12/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	15356.2400	16780.6700	15.3562	16.7807	0
12/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	4.2700	1.9800	0.0043	0.0020	0

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12/03/2026	2037 On 05-November-26			Bond Future	9.1262	8.9009	98.2265	99.6780	0
12/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	3415.2000	4440.2800	3.4152	4.4403	4,490
12/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	1317.0800	890.6800	1.3171	0.8907	0
12/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	7202.8100	8484.8200	7.2028	8.4848	0
12/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	493.4900	324.0200	0.4935	0.3240	4,490
12/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	9237.0200	10581.5200	9.2370	10.5815	0
12/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	308.1100	201.1300	0.3081	0.2011	0
12/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	10321.3700	11692.0900	10.3214	11.6921	0
12/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	228.1600	147.4000	0.2282	0.1474	4,490
12/03/2026	2037 On 04-February-27			Bond Future	9.2014	8.9673	95.6915	97.1683	0
12/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	453.4800	773.9400	0.4535	0.7739	4,490
12/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	5368.4700	4212.1200	5.3685	4.2121	0
12/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	2844.6000	3736.5600	2.8446	3.7366	0
12/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	2169.7100	1584.8600	2.1697	1.5849	4,490
12/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	3658.6900	4650.0900	3.6587	4.6501	0
12/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	1757.4000	1271.9900	1.7574	1.2720	0
12/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	4988.0600	6099.9600	4.9881	6.1000	0
12/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1286.4800	921.5700	1.2865	0.9216	4,490
12/03/2026	2037 On 06-May-27			Bond Future	9.2929	9.0495	97.3192	98.8209	0
12/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	811.5000	1235.4700	0.8115	1.2355	0
12/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	5297.8300	4220.1300	5.2978	4.2201	0
12/03/2026	2038 On 07-May-26			Bond Future	159.2580	159.2602	159.2580	159.2602	4,978
12/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	14727.9700	14730.1900	14.7280	14.7302	0
12/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2038 On 06-August-26			Bond Future	159.9391	159.9409	159.9391	159.9409	0
12/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	15219.0900	15220.9300	15.2191	15.2209	0
12/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2038 On 05-November-26			Bond Future	162.7730	162.7746	162.7730	162.7746	0
12/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	16462.9900	16464.6200	16.4630	16.4646	0
12/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2038 On 04-February-27			Bond Future	163.4382	163.4387	163.4382	163.4387	0
12/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	9608.2100	9608.6700	9.6082	9.6087	0
12/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2038 On 06-May-27			Bond Future	166.2608	166.2610	166.2608	166.2610	0

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12/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	160.8100	160.9700	0.1608	0.1610	0
12/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2040 On 07-May-26		Call	Bond Future	1913.5500	2825.6300	1.9136	2.8256	0
12/03/2026	2040 On 07-May-26			Bond Future	9.1714	9.0087	101.1636	102.4187	59,392
12/03/2026	2040 On 07-May-26		Put	Bond Future	750.0000	406.9500	0.7500	0.4070	0
12/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	35.8800	129.7000	0.0359	0.1297	27,500
12/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	4140.0900	2978.7800	4.1401	2.9788	0
12/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	10774.9800	12026.2200	10.7750	12.0262	1,460
12/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	6.9500	3.0600	0.0070	0.0031	0
12/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	13429.2800	14683.9500	13.4293	14.6840	0
12/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.7600	0.3000	0.0008	0.0003	0
12/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	16737.4700	17992.5900	16.7375	17.9926	0
12/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
12/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	17028.8400	18283.9600	17.0288	18.2840	0
12/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	1,460
12/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	18801.5200	20056.6500	18.8015	20.0567	0
12/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	19859.8600	21114.9900	19.8599	21.1150	0
12/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
12/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	21542.1800	22797.3100	21.5422	22.7973	0
12/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2040 On 06-August-26			Bond Future	9.2410	9.0726	98.4523	99.7296	43,512
12/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	19020.5500	20296.9000	19.0206	20.2969	0
12/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	2.1000	1.1400	0.0021	0.0011	0
12/03/2026	2040 On 05-November-26			Bond Future	9.3054	9.1314	100.1733	101.4728	0
12/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	5388.8000	6405.9600	5.3888	6.4060	2,300
12/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	1056.2900	773.9300	1.0563	0.7739	0
12/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	9810.0800	10995.5200	9.8101	10.9955	0
12/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	410.2000	296.1200	0.4102	0.2961	2,300
12/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	12099.8400	13328.1300	12.0998	13.3281	0
12/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	252.0900	180.8600	0.2521	0.1809	0
12/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	13293.8000	14543.4400	13.2938	14.5434	0
12/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	168.5200	118.6400	0.1685	0.1186	2,300
12/03/2026	2040 On 04-February-27			Bond Future	9.3771	9.1970	97.4219	98.7441	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	811.5300	1179.1800	0.8115	1.1792	2,300
12/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	5292.8300	4338.2800	5.2928	4.3383	0
12/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	4140.5300	5014.4400	4.1405	5.0144	0
12/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	2043.4900	1595.2000	2.0435	1.5952	2,300
12/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	5463.7800	6435.9700	5.4638	6.4360	0
12/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1558.2900	1208.2800	1.5583	1.2083	0
12/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	6744.3500	7789.0600	6.7444	7.7891	0
12/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1212.5400	935.0500	1.2125	0.9351	2,300
12/03/2026	2040 On 06-May-27			Bond Future	9.4627	9.2761	99.0788	100.4232	0
12/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	1230.5900	1666.4600	1.2306	1.6665	0
12/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	5517.7800	4609.2300	5.5178	4.6092	0
12/03/2026	2043 On 07-May-26			Bond Future	124.8436	123.2756	124.8436	123.2756	0
12/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	13143.6300	11575.5900	13.1436	11.5756	0
12/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2043 On 06-August-26			Bond Future	124.2528	122.6559	124.2528	122.6559	3,416
12/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	13372.7504	11775.8560	13.3728	11.7759	0
12/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0004	0.0060	0.0000	0.0000	0
12/03/2026	2043 On 05-November-26			Bond Future	126.4540	124.8287	126.4540	124.8287	0
12/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	13614.0690	11989.1734	13.6141	11.9892	0
12/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0790	0.4434	0.0001	0.0004	0
12/03/2026	2043 On 04-February-27			Bond Future	125.8111	124.1555	125.8111	124.1555	0
12/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	8241.1177	6667.4552	8.2411	6.6675	0
12/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	60.0077	141.9252	0.0600	0.1419	0
12/03/2026	2043 On 06-May-27			Bond Future	127.9822	126.2977	127.9822	126.2977	0
12/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	2375.8621	1565.2931	2.3759	1.5653	0
12/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	1873.6221	2747.6131	1.8736	2.7476	0
12/03/2026	2044 On 07-May-26		Call	Bond Future	628.3200	1144.9500	0.6283	1.1450	0
12/03/2026	2044 On 07-May-26			Bond Future	9.2532	9.0908	98.0735	99.4442	142,413
12/03/2026	2044 On 07-May-26		Put	Bond Future	2554.8700	1700.8000	2.5549	1.7008	0
12/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	6029.8900	7350.7700	6.0299	7.3508	0
12/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	89.1700	39.3500	0.0892	0.0394	15,000
12/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	18121.7200	19492.4100	18.1217	19.4924	0
12/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0200	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
12/03/2026	2044 On 06-August-26			Bond Future	9.3172	9.1496	95.4325	96.8275	4,100
12/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	746.0400	1223.3400	0.7460	1.2233	0
12/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	3412.1000	2494.4100	3.4121	2.4944	7,000
12/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	1663.4100	2397.5400	1.6634	2.3975	0
12/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	2218.7700	1557.9100	2.2188	1.5579	7,000
12/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	21104.6200	22498.8400	21.1046	22.4988	0
12/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	1.6700	0.9000	0.0017	0.0009	0
12/03/2026	2044 On 05-November-26			Bond Future	9.3761	9.2035	97.1007	98.5200	0
12/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	14323.0500	15685.5300	14.3231	15.6855	0
12/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	195.3300	138.5100	0.1953	0.1385	0
12/03/2026	2044 On 04-February-27			Bond Future	9.4412	9.2631	94.4207	95.8647	0
12/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	7110.5300	8232.0000	7.1105	8.2320	0
12/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1458.7000	1136.2300	1.4587	1.1362	0
12/03/2026	2044 On 06-May-27			Bond Future	9.5181	9.3342	96.0266	97.4949	0
12/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	1856.6600	2425.6000	1.8567	2.4256	0
12/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	5411.9900	4512.5900	5.4120	4.5126	0
12/03/2026	2046 On 07-May-26			Bond Future	139.8468	139.6413	139.8468	139.6413	18,662
12/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	14896.7700	14691.2700	14.8968	14.6913	0
12/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2046 On 06-August-26			Bond Future	142.3685	142.1592	142.3685	142.1592	0
12/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	19988.4700	19779.1600	19.9885	19.7792	0
12/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2046 On 05-November-26			Bond Future	142.5708	142.3569	142.5708	142.3569	0
12/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	17090.7800	16876.8700	17.0908	16.8769	0
12/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2046 On 04-February-27			Bond Future	145.1038	144.8860	145.1038	144.8860	0
12/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	14013.7500	13795.9500	14.0138	13.7960	0
12/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2046 On 06-May-27			Bond Future	145.2522	145.0287	145.2522	145.0287	0
12/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	3737.8400	3961.2900	3.7378	3.9613	0
12/03/2026	2050 On 07-May-26			Bond Future	143.4224	144.0322	143.4224	144.0322	17,225
12/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	19352.4100	19962.2000	19.3524	19.9622	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2050 On 06-August-26			Bond Future	143.5686	144.1890	143.5686	144.1890	0
12/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	20298.6000	20918.9600	20.2986	20.9190	0
12/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2050 On 05-November-26			Bond Future	146.1124	146.7436	146.1124	146.7436	0
12/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	22272.3900	22903.6400	22.2724	22.9036	0
12/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2050 On 04-February-27			Bond Future	146.2277	146.8690	146.2277	146.8690	0
12/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	13837.7400	14479.0400	13.8377	14.4790	0
12/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2050 On 06-May-27			Bond Future	148.7530	149.4050	148.7530	149.4050	0
12/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	1707.0500	1055.0300	1.7071	1.0550	0
12/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	AL37 On 07-May-26			Index Future	1260.6100	1271.1850	1260.6100	1,271.1850	0
12/03/2026	AL37 On 06-August-26			Index Future	1282.7880	1293.5480	1282.7880	1,293.5480	0
12/03/2026	AL37 On 05-November-26			Index Future	1305.4680	1316.4160	1305.4680	1,316.4160	0
12/03/2026	AL37 On 04-February-27			Index Future	1328.3750	1339.5140	1328.3750	1,339.5140	0
12/03/2026	AL37 On 06-May-27			Index Future	1351.0500	1362.3750	1351.0500	1,362.3750	0
12/03/2026	AL7T On 07-May-26			Index Future	1624.4170	1646.0030	1624.4170	1,646.0030	0
12/03/2026	AL7T On 06-August-26			Index Future	1652.9960	1674.9600	1652.9960	1,674.9600	0
12/03/2026	AL7T On 05-November-26			Index Future	1682.2210	1704.5710	1682.2210	1,704.5710	0
12/03/2026	AL7T On 04-February-27			Index Future	1711.7390	1734.4780	1711.7390	1,734.4780	0
12/03/2026	AL7T On 06-May-27			Index Future	1740.9580	1764.0800	1740.9580	1,764.0800	0
12/03/2026	ALBI On 07-May-26			Index Future	1380.1450	1396.5660	1380.1450	1,396.5660	74
12/03/2026	ALBI On 06-August-26			Index Future	1404.4260	1421.1350	1404.4260	1,421.1350	0
12/03/2026	ALBI On 05-November-26			Index Future	1429.2560	1446.2590	1429.2560	1,446.2590	0
12/03/2026	ALBI On 04-February-27			Index Future	1454.3360	1471.6340	1454.3360	1,471.6340	0
12/03/2026	ALBI On 06-May-27			Index Future	1479.1610	1496.7500	1479.1610	1,496.7500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	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
12/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	ES33 On 07-May-26			Bond Future	9.1452	8.9405	92.5040	93.5295	0
12/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	11623.4800	12648.9300	11.6235	12.6489	0
12/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	ES33 On 06-August-26			Bond Future	9.2326	9.0181	94.1721	95.2159	0
12/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12303.4200	13347.2400	12.3034	13.3472	0
12/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	ES33 On 05-November-26			Bond Future	9.3270	9.1021	92.0490	93.1112	0
12/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6720.6400	7782.8300	6.7206	7.7828	0
12/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	ES33 On 04-February-27			Bond Future	9.4364	9.2002	93.6838	94.7647	0
12/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1187.2700	2268.1500	1.1873	2.2682	0
12/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	ES33 On 06-May-27			Bond Future	9.5602	9.3118	91.5085	92.6078	0
12/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	3416.8000	2317.5100	3.4168	2.3175	0
12/03/2026	ES42 On 07-May-26			Bond Future	9.5682	9.4057	91.7357	92.9792	0
12/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17094.3100	18337.8000	17.0943	18.3378	0
12/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	ES42 On 06-August-26			Bond Future	9.6384	9.4707	93.3897	94.6555	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18915.4100	20181.1300	18.9154	20.1811	0
12/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	ES42 On 05-November-26			Bond Future	9.7102	9.5370	90.7809	92.0690	0
12/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12816.0800	14104.1400	12.8161	14.1041	0
12/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	ES42 On 04-February-27			Bond Future	9.7880	9.6090	92.3923	93.7030	0
12/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3532.3600	4843.1200	3.5324	4.8431	0
12/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	ES42 On 06-May-27			Bond Future	9.8765	9.6913	89.7226	91.0557	0
12/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	4019.7100	2686.6400	4.0197	2.6866	0
12/03/2026	GOVI On 07-May-26			GOVI	1353.5970	1370.1570	1353.5970	1,370.1570	594
12/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1765970.0000	1931570.0000	176.5970	193.1570	0
12/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	GOVI On 06-August-26			GOVI	1377.4110	1394.2610	1377.4110	1,394.2610	0
12/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1884110.0000	2052610.0000	188.4110	205.2610	0
12/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	GOVI On 05-November-26			GOVI	1401.7630	1418.9090	1401.7630	1,418.9090	0
12/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1247630.0000	1419090.0000	124.7630	141.9090	0
12/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	GOVI On 04-February-27			GOVI	1426.3610	1443.8050	1426.3610	1,443.8050	0
12/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	573610.0000	748050.0000	57.3610	74.8050	0
12/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	GOVI On 06-May-27			GOVI	1450.7080	1468.4460	1450.7080	1,468.4460	0
12/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	237080.0000	414460.0000	23.7080	41.4460	0
12/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/03/2026	I258 On 07-May-26			Bond Future	133.2817	131.2755	133.2817	131.2755	0
12/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	19551.7300	17545.5100	19.5517	17.5455	0
12/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	I258 On 06-August-26			Bond Future	132.8430	130.8001	132.8430	130.8001	0
12/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	19893.0116	17850.0839	19.8930	17.8501	0
12/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0016	0.0139	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	I258 On 05-November-26			Bond Future	135.1965	133.1172	135.1965	133.1172	0
12/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	20246.7284	18168.2076	20.2467	18.1682	0
12/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.2584	0.9876	0.0003	0.0010	0
12/03/2026	I258 On 04-February-27			Bond Future	134.7089	132.5913	134.7089	132.5913	0
12/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	15838.1396	13755.9709	15.8381	13.7560	0
12/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	29.1996	64.6709	0.0292	0.0647	0
12/03/2026	I258 On 06-May-27			Bond Future	137.0338	134.8792	137.0338	134.8792	0
12/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	4669.2750	3451.8274	4.6693	3.4518	0
12/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	2415.4550	3352.6374	2.4155	3.3526	0
12/03/2026	IGOV On 07-May-26			Index Future	439.5950	439.5130	439.5950	439.5130	253
12/03/2026	IGOV On 06-August-26			Index Future	447.4360	447.3520	447.4360	447.3520	0
12/03/2026	IGOV On 05-November-26			Index Future	455.4520	455.3660	455.4520	455.3660	0
12/03/2026	IGOV On 04-February-27			Index Future	463.5470	463.4590	463.5470	463.4590	0
12/03/2026	IGOV On 06-May-27			Index Future	471.5620	471.4700	471.5620	471.4700	0
12/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
12/03/2026	R033 On 07-May-26			Bond Future	8.4806	8.2648	108.9324	110.1033	9,512
12/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	9655.5900	10820.3500	9.6556	10.8204	0
12/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	11.4700	5.3200	0.0115	0.0053	0
12/03/2026	R033 On 06-August-26			Bond Future	8.5497	8.3227	110.8697	112.0613	223

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	8697.5400	9801.4000	8.6975	9.8014	0
12/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	282.1200	194.3800	0.2821	0.1944	0
12/03/2026	R033 On 05-November-26			Bond Future	8.6222	8.3832	107.7682	108.9806	0
12/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	4777.7100	5677.7000	4.7777	5.6777	0
12/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1286.3400	974.0200	1.2863	0.9740	0
12/03/2026	R033 On 04-February-27			Bond Future	8.7062	8.4542	109.6573	110.8907	0
12/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	2670.6000	3331.0800	2.6706	3.3311	0
12/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	2944.2300	2371.3300	2.9442	2.3713	0
12/03/2026	R033 On 06-May-27			Bond Future	8.8086	8.5422	106.4854	107.7395	0
12/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	871.2500	1234.1600	0.8713	1.2342	0
12/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	5079.3500	4188.1500	5.0794	4.1882	0
12/03/2026	R035 On 07-May-26			Bond Future	8.7025	8.4827	102.7837	104.1375	105,977
12/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	81.4500	319.1500	0.0815	0.3192	1,000
12/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	2641.1300	1525.0100	2.6411	1.5250	0
12/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	96.8100	360.4200	0.0968	0.3604	0
12/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	2530.4500	1440.2400	2.5305	1.4402	16,000
12/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	468.0600	1093.8700	0.4681	1.0939	0
12/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	1404.6200	676.6100	1.4046	0.6766	16,000
12/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	1228.3100	2178.5100	1.2283	2.1785	1,000
12/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	695.7900	292.1700	0.6958	0.2922	0
12/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	3156.8900	4396.3500	3.1569	4.3964	0
12/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	177.8200	63.4600	0.1778	0.0635	1,000
12/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	5554.8500	6884.1800	5.5549	6.8842	250
12/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	36.0000	11.5100	0.0360	0.0115	0
12/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	5665.6900	6996.7200	5.6657	6.9967	200
12/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	33.4500	10.6600	0.0335	0.0107	0
12/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	5942.7800	7277.5600	5.9428	7.2776	350
12/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	27.8400	8.8000	0.0278	0.0088	0
12/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	8307.2300	9656.9200	8.3072	9.6569	0
12/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	5.9200	1.7900	0.0059	0.0018	250
12/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	8415.9000	9765.8700	8.4159	9.7659	0
12/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	5.5200	1.6700	0.0055	0.0017	200
12/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	8686.9400	10037.5300	8.6869	10.0375	0
12/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	4.6300	1.4000	0.0046	0.0014	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	10978.4100	12331.9400	10.9784	12.3319	0
12/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.3900	0.1000	0.0004	0.0001	250
12/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	11083.2900	12436.8600	11.0833	12.4369	0
12/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.3400	0.0900	0.0003	0.0001	200
12/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	11344.8300	12698.4600	11.3448	12.6985	0
12/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.2500	0.0600	0.0003	0.0001	350
12/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	12123.5300	13477.2800	12.1235	13.4773	0
12/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0900	0.0200	0.0001	0.0000	0
12/03/2026	R035 On 06-August-26			Bond Future	8.7669	8.5376	104.6118	105.9895	100
12/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	5.9500	27.3600	0.0060	0.0274	5,000
12/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	6628.1200	5271.7700	6.6281	5.2718	0
12/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	29.1300	100.4900	0.0291	0.1005	0
12/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	5367.9700	4061.5700	5.3680	4.0616	0
12/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	41.8800	134.6400	0.0419	0.1346	5,000
12/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	5062.9800	3777.9800	5.0630	3.7780	0
12/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	310.5400	659.3600	0.3105	0.6594	1,000
12/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	3203.2400	2174.3000	3.2032	2.1743	0
12/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	387.5300	785.2800	0.3875	0.7853	0
12/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	2971.9200	1991.9100	2.9719	1.9919	5,000
12/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	1299.0100	2053.9600	1.2990	2.0540	350
12/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	1638.3400	1015.5300	1.6383	1.0155	0
12/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	1568.4100	2390.4400	1.5684	2.3904	1,000
12/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	1430.6500	874.9200	1.4307	0.8749	0
12/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	2926.4700	3974.2900	2.9265	3.9743	200
12/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	793.4300	463.4900	0.7934	0.4635	0
12/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	3285.5500	4372.9800	3.2856	4.3730	0
12/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	690.5300	400.2000	0.6905	0.4002	350
12/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	3331.2300	4423.2900	3.3312	4.4233	250
12/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	678.6700	392.9700	0.6787	0.3930	0
12/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	4124.2400	5286.4700	4.1242	5.2865	0
12/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	500.0300	284.5000	0.5000	0.2845	1,000
12/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	5299.1000	6533.3600	5.2991	6.5334	0
12/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	324.4300	180.9300	0.3244	0.1809	200
12/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	5700.6000	6953.1400	5.7006	6.9531	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	281.2400	156.0200	0.2812	0.1560	350
12/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	5751.1100	7005.7400	5.7511	7.0057	0
12/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	276.3500	153.2200	0.2764	0.1532	250
12/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	7845.5600	9161.6600	7.8456	9.1617	0
12/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	135.3800	73.7200	0.1354	0.0737	200
12/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	8308.0200	9632.6400	8.3080	9.6326	0
12/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	116.3700	63.2300	0.1164	0.0632	250
12/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	12541.0200	13913.3500	12.5410	13.9134	0
12/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	10.0100	4.5800	0.0100	0.0046	0
12/03/2026	R035 On 05-November-26			Bond Future	8.8364	8.5972	101.9419	103.3436	0
12/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	137.8900	306.9800	0.1379	0.3070	600
12/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	5337.1800	4104.5200	5.3372	4.1045	0
12/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	860.1000	1392.5100	0.8601	1.3925	0
12/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	3017.5100	2148.1700	3.0175	2.1482	600
12/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1785.5800	2560.3500	1.7856	2.5604	200
12/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	1997.0600	1370.0800	1.9971	1.3701	0
12/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	2377.2500	3258.2800	2.3773	3.2583	0
12/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	1604.8900	1084.1700	1.6049	1.0842	600
12/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	3694.0600	4739.7200	3.6941	4.7397	0
12/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1047.2200	691.1300	1.0472	0.6911	200
12/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	5939.5600	7148.1500	5.9396	7.1482	0
12/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	538.9800	345.8200	0.5390	0.3458	200
12/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	7033.2100	8289.5400	7.0332	8.2895	0
12/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	399.8400	254.4200	0.3998	0.2544	0
12/03/2026	R035 On 04-February-27			Bond Future	8.9162	8.6662	103.7293	105.1554	0
12/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	65.6000	153.3200	0.0656	0.1533	3,000
12/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	7255.1600	5916.7700	7.2552	5.9168	0
12/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	412.8800	737.6200	0.4129	0.7376	3,000
12/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	4568.8500	3467.4800	4.5689	3.4675	0
12/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1888.7100	2655.6700	1.8887	2.6557	0
12/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	2263.8400	1604.6900	2.2638	1.6047	3,000
12/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	2453.8800	3319.1000	2.4539	3.3191	0
12/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	1869.4600	1308.5700	1.8695	1.3086	0
12/03/2026	R035 On 06-May-27			Bond Future	9.0048	8.7434	100.9969	102.4470	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	587.3200	959.4400	0.5873	0.9594	0
12/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	4850.2600	3772.2300	4.8503	3.7722	0
12/03/2026	R038 On 07-May-26			Bond Future	9.0823	8.8785	114.0967	115.7060	4,385
12/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	16247.5600	17856.8400	16.2476	17.8568	0
12/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0700	0.0200	0.0001	0.0000	0
12/03/2026	R038 On 06-August-26			Bond Future	9.1535	8.9418	116.1260	117.7637	0
12/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	17776.3500	19410.3300	17.7764	19.4103	0
12/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	7.3100	3.5700	0.0073	0.0036	0
12/03/2026	R038 On 05-November-26			Bond Future	9.2263	9.0066	112.6754	114.3417	0
12/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	10783.1800	12337.6900	10.7832	12.3377	0
12/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	313.7200	201.9600	0.3137	0.2020	0
12/03/2026	R038 On 04-February-27			Bond Future	9.3069	9.0786	114.6503	116.3456	0
12/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	4116.0000	5252.2600	4.1160	5.2523	0
12/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	1991.0400	1432.0200	1.9910	1.4320	0
12/03/2026	R038 On 06-May-27			Bond Future	9.3992	9.1618	111.1223	112.8462	0
12/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	963.6500	1457.8500	0.9637	1.4579	0
12/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	6071.8700	4842.1500	6.0719	4.8422	0
12/03/2026	R053 On 07-May-26			Bond Future	9.1211	8.9588	126.2675	128.2511	77,179
12/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	25492.3400	27475.9400	25.4923	27.4759	0
12/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0400	0.0100	0.0000	0.0000	0
12/03/2026	R053 On 06-August-26			Bond Future	9.1726	9.0057	128.5132	130.5318	0
12/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	14.0800	41.9100	0.0141	0.0419	530
12/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	14002.0700	12011.2500	14.0021	12.0113	0
12/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	369.7900	711.1000	0.3698	0.7111	0
12/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	7528.3600	5851.0200	7.5284	5.8510	0
12/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	2480.5200	3537.2600	2.4805	3.5373	530
12/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	3351.9000	2389.9900	3.3519	2.3900	530
12/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	6354.0400	7917.2300	6.3540	7.9172	0
12/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	1427.9400	972.4800	1.4279	0.9725	530
12/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	29405.3000	31422.4000	29.4053	31.4224	0
12/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	3.4100	1.8600	0.0034	0.0019	0
12/03/2026	R053 On 05-November-26			Bond Future	9.2244	9.0527	124.9012	126.9550	0
12/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	20411.1200	22382.1200	20.4111	22.3821	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	285.6300	202.9000	0.2856	0.2029	0
12/03/2026	R053 On 04-February-27			Bond Future	9.2807	9.1039	127.0905	129.1801	0
12/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	9874.3200	11496.1400	9.8743	11.4961	0
12/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	2057.0600	1589.2800	2.0571	1.5893	0
12/03/2026	R053 On 06-May-27			Bond Future	9.3439	9.1617	123.3966	125.5214	0
12/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	2580.2100	3404.6600	2.5802	3.4047	0
12/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	7622.0400	6321.6700	7.6220	6.3217	0
12/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
12/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	61.7700	62.3200	0.0618	0.0623	0
12/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	61.7700	62.3200	0.0618	0.0623	0
12/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
12/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	68.2500	68.4800	0.0683	0.0685	0
12/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	68.2500	68.4800	0.0683	0.0685	0
12/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
12/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	43.0100	43.1000	0.0430	0.0431	0
12/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	43.0100	43.1000	0.0430	0.0431	0
12/03/2026	R202 On 07-May-26			Bond Future	298.9858	297.9044	298.9858	297.9044	772
12/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	21435.7600	20354.4200	21.4358	20.3544	0
12/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	R202 On 06-August-26			Bond Future	298.9825	297.8809	298.9825	297.8809	253
12/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	20122.4900	19020.9300	20.1225	19.0209	0
12/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	R202 On 05-November-26			Bond Future	304.2801	303.1587	304.2801	303.1587	0
12/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	23820.1200	22698.6500	23.8201	22.6987	0
12/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	R202 On 04-February-27			Bond Future	304.2024	303.0588	304.2024	303.0588	0
12/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	9472.3800	8328.8200	9.4724	8.3288	0
12/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	R202 On 06-May-27			Bond Future	309.4562	308.2918	309.4562	308.2918	0
12/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	2466.2000	1301.7800	2.4662	1.3018	0
12/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	R209 On 07-May-26			Bond Future	8.8317	8.6279	83.9136	85.1028	45,595
12/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	11743.8400	12932.9400	11.7438	12.9329	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0600	0.0100	0.0001	0.0000	0
12/03/2026	R209 On 06-August-26			Bond Future	8.8933	8.6819	85.4060	86.6162	770
12/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	12744.9300	13952.2900	12.7449	13.9523	0
12/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	5.4400	2.6000	0.0054	0.0026	0
12/03/2026	R209 On 05-November-26			Bond Future	8.9566	8.7373	83.7494	84.9806	0
12/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	7467.2100	8594.5300	7.4672	8.5945	0
12/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	304.9100	201.0100	0.3049	0.2010	0
12/03/2026	R209 On 04-February-27			Bond Future	9.0273	8.7995	85.2177	86.4704	0
12/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	176.1100	331.6800	0.1761	0.3317	3,237
12/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	5842.1700	4745.0500	5.8422	4.7451	0
12/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1909.0100	2578.2200	1.9090	2.5782	0
12/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	2276.5600	1693.0800	2.2766	1.6931	3,237
12/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	2976.3100	3794.2800	2.9763	3.7943	0
12/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	1613.6500	1178.9300	1.6137	1.1789	0
12/03/2026	R209 On 06-May-27			Bond Future	9.1094	8.8726	83.5200	84.7938	0
12/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	487.4200	770.9400	0.4874	0.7709	4,620
12/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	5231.5600	4241.2100	5.2316	4.2412	0
12/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	722.6400	1086.8100	0.7226	1.0868	0
12/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	4558.1000	3648.4000	4.5581	3.6484	0
12/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	3101.0500	3898.1600	3.1011	3.8982	0
12/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	1987.8900	1511.1300	1.9879	1.5111	4,620
12/03/2026	R210 On 07-May-26			Bond Future	260.4154	260.3200	260.4154	260.3200	1,096
12/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5015.4200	4920.0000	5.0154	4.9200	0
12/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	R210 On 06-August-26			Bond Future	265.1112	265.0137	265.1112	265.0137	0
12/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5271.1500	5173.6900	5.2712	5.1737	0
12/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	R210 On 05-November-26			Bond Future	266.2911	266.1908	266.2911	266.1908	0
12/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	12961.1300	12860.8300	12.9611	12.8608	0
12/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	R210 On 04-February-27			Bond Future	271.0229	270.9203	271.0229	270.9203	0
12/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	4992.8600	4890.2600	4.9929	4.8903	0
12/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	R210 On 06-May-27			Bond Future	272.1303	272.0233	272.1303	272.0233	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	1000.2800	893.3200	1.0003	0.8933	0
12/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	R213 On 07-May-26			Bond Future	8.2083	7.9910	96.6551	97.4836	89,839
12/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	5812.0900	6639.3600	5.8121	6.6394	0
12/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	1.7200	0.5100	0.0017	0.0005	0
12/03/2026	R213 On 06-August-26			Bond Future	8.2757	8.0442	98.3742	99.2173	0
12/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	5025.8600	5836.9300	5.0259	5.8369	0
12/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	67.8200	35.8000	0.0678	0.0358	0
12/03/2026	R213 On 05-November-26			Bond Future	8.3535	8.1063	96.5457	97.4035	0
12/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	2021.7000	2644.3900	2.0217	2.6444	0
12/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	665.3200	430.2600	0.6653	0.4303	0
12/03/2026	R213 On 04-February-27			Bond Future	8.4492	8.1840	98.2388	99.1114	0
12/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	755.6600	1132.1800	0.7557	1.1322	0
12/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	1773.7500	1277.7000	1.7738	1.2777	0
12/03/2026	R213 On 06-May-27			Bond Future	8.5640	8.2788	96.3640	97.2512	0
12/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	144.6500	282.3500	0.1447	0.2824	0
12/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	3312.8500	2563.3600	3.3129	2.5634	0
12/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	666.7400	1014.4100	0.6667	1.0144	2,830
12/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	2020.6900	1481.1700	2.0207	1.4812	0
12/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2804.0300	3471.2700	2.8040	3.4713	0
12/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	710.5400	490.5900	0.7105	0.4906	2,830
12/03/2026	R214 On 07-May-26			Bond Future	9.1591	8.9968	79.9520	81.0642	39,019
12/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	14008.5500	15120.7600	14.0086	15.1208	0
12/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0400	0.0100	0.0000	0.0000	0
12/03/2026	R214 On 06-August-26			Bond Future	9.2169	9.0495	81.3740	82.5059	0
12/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	15751.7000	16882.0200	15.7517	16.8820	0
12/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	3.5700	1.9800	0.0036	0.0020	0
12/03/2026	R214 On 05-November-26			Bond Future	9.2775	9.1050	79.5017	80.6533	0
12/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	10392.1300	11476.2300	10.3921	11.4762	0
12/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	241.5100	174.0400	0.2415	0.1740	0
12/03/2026	R214 On 04-February-27			Bond Future	9.3446	9.1666	80.8957	82.0674	0
12/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	4855.7200	5721.9700	4.8557	5.7220	0
12/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1351.4700	1046.0500	1.3515	1.0461	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	R214 On 06-May-27			Bond Future	9.4164	9.2328	78.9786	80.1701	0
12/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	1171.8600	1577.6800	1.1719	1.5777	0
12/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	4723.8300	3938.2100	4.7238	3.9382	0
12/03/2026	R248 On 07-May-26			Bond Future	9.2172	9.0550	97.3539	98.8330	290,667
12/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0.1200	1.3500	0.0001	0.0014	1,620
12/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	8861.7000	7383.7800	8.8617	7.3838	0
12/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	47.9700	166.4400	0.0480	0.1664	1,620
12/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	4892.5400	3531.8600	4.8925	3.5319	0
12/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	1194.1200	2024.2200	1.1941	2.0242	0
12/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	1530.3500	881.3000	1.5304	0.8813	0
12/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	1241.1200	2086.2800	1.2411	2.0863	0
12/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	1486.8500	852.8600	1.4869	0.8529	0
12/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	18873.5900	20352.7100	18.8736	20.3527	0
12/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0400	0.0100	0.0000	0.0000	0
12/03/2026	R248 On 06-August-26			Bond Future	9.2717	9.1047	99.0853	100.5906	0
12/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	1953.8600	2605.1700	1.9539	2.6052	0
12/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	4421.6400	3567.6300	4.4216	3.5676	1,762
12/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	7347.5500	8559.8000	7.3476	8.5598	0
12/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	1201.6200	908.5500	1.2016	0.9086	1,762
12/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	22238.4200	23742.6800	22.2384	23.7427	0
12/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	2.3200	1.2600	0.0023	0.0013	0
12/03/2026	R248 On 05-November-26			Bond Future	9.3283	9.1564	96.3821	97.9137	0
12/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	15366.5900	16837.4900	15.3666	16.8375	0
12/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	209.2900	148.5700	0.2093	0.1486	0
12/03/2026	R248 On 04-February-27			Bond Future	9.3907	9.2136	98.0720	99.6303	0
12/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	7518.7500	8724.8200	7.5188	8.7248	0
12/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1586.9700	1234.7700	1.5870	1.2348	0
12/03/2026	R248 On 06-May-27			Bond Future	9.4569	9.2745	95.3065	96.8911	0
12/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	2077.6400	2709.7100	2.0776	2.7097	0
12/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	5670.9200	4718.3900	5.6709	4.7184	0
12/03/2026	R2R9 On 07-May-26			Bond Future	9.1665	8.9731	106.4073	107.9214	0
12/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	95557.5900	97071.7000	95.5576	97.0717	0
12/03/2026	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
12/03/2026	R2R9 On 06-August-26			Bond Future	9.2362	9.0358	108.2997	109.8406	0
12/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95180.2000	96721.1300	95.1802	96.7211	0
12/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	R2R9 On 05-November-26			Bond Future	9.3072	9.0997	105.2164	106.7841	0
12/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94246.3100	95814.0100	94.2463	95.8140	0
12/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	R2R9 On 04-February-27			Bond Future	9.3855	9.1703	107.0606	108.6556	0
12/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	4703.1600	5929.4300	4.7032	5.9294	0
12/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1095.0700	726.3300	1.0951	0.7263	0
12/03/2026	R2R9 On 06-May-27			Bond Future	9.4745	9.2511	103.9074	105.5293	0
12/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1183.0700	1691.1100	1.1831	1.6911	0
12/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5961.1400	4847.3100	5.9611	4.8473	0
12/03/2026	R4R2 On 07-May-26			Bond Future	9.2187	9.0562	108.6240	110.0539	4,279
12/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97534.8600	98964.7400	97.5349	98.9647	0
12/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	R4R2 On 06-August-26			Bond Future	9.2834	9.1155	110.5558	112.0110	0
12/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97138.5500	98593.6900	97.1386	98.5937	0
12/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	R4R2 On 05-November-26			Bond Future	9.3490	9.1755	107.3859	108.8663	0
12/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96163.3500	97643.7600	96.1634	97.6438	0
12/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2026	R4R2 On 04-February-27			Bond Future	9.4208	9.2414	109.2682	110.7744	0
12/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6491.5800	7739.8800	6.4916	7.7399	0
12/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	831.7800	573.8400	0.8318	0.5738	0
12/03/2026	R4R2 On 06-May-27			Bond Future	9.5017	9.3162	106.0266	107.5582	0
12/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1682.8400	2233.7000	1.6828	2.2337	0
12/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5900.5700	4919.8200	5.9006	4.9198	0
12/03/2026	RR87 On 07-May-26			Bond Future	7.2229	7.0843	102.7913	102.8696	0
12/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0.1759	1.8956	0.0002	0.0019	0
12/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	233.5859	157.0056	0.2336	0.1570	0
12/03/2026	RR87 On 06-August-26			Bond Future	7.2412	7.0060	100.8783	100.9614	0
12/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.8654	4.6996	0.0009	0.0047	0
12/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	252.4554	173.2196	0.2525	0.1732	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	RR87 On 05-November-26			Bond Future	7.4431	6.7055	102.6418	102.7262	0
12/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0000	0.0064	0.0000	0.0000	0
12/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	249.0700	164.6764	0.2491	0.1647	0
12/03/2026	RR88 On 07-May-26			Bond Future	7.2860	7.1592	105.6958	105.8881	0
12/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	1.0820	6.4263	0.0011	0.0064	0
12/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	679.1020	492.1863	0.6791	0.4922	0
12/03/2026	RR88 On 06-August-26			Bond Future	7.3195	7.1674	104.7088	104.8916	0
12/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	23.9354	49.8023	0.0239	0.0498	0
12/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	661.8954	504.9923	0.6619	0.5050	0
12/03/2026	RR88 On 05-November-26			Bond Future	7.3541	7.1661	105.9215	106.1181	0
12/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	33.9427	65.6612	0.0339	0.0657	0
12/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	709.4227	544.5712	0.7094	0.5446	0
12/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0