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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	2029 On 07-May-26			Bond Future	141.8200	141.8200	141.8200	141.8200	0
11/05/2026	2029 On 06-August-26			Bond Future	150.8517	150.8485	150.8517	150.8485	8,601
11/05/2026	2029 On 06-August-26	144.10	Call	Bond Future	6751.6600	6748.5000	6.7517	6.7485	0
11/05/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2029 On 05-November-26			Bond Future	152.1470	152.1438	152.1470	152.1438	0
11/05/2026	2029 On 05-November-26	147.56	Call	Bond Future	4587.0300	4583.8200	4.5870	4.5838	0
11/05/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2029 On 04-February-27			Bond Future	155.1040	155.1010	155.1040	155.1010	0
11/05/2026	2029 On 04-February-27	149.72	Call	Bond Future	5383.9900	5380.9600	5.3840	5.3810	0
11/05/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2029 On 06-May-27			Bond Future	156.6447	156.6416	156.6447	156.6416	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2026	2029 On 06-May-27	153.32	Call	Bond Future	3324.7000	3321.6000	3.3247	3.3216	0
11/05/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2029 On 05-August-27			Bond Future	159.5290	159.5253	159.5290	159.5253	0
11/05/2026	2029 On 05-August-27	156.72	Call	Bond Future	2808.9800	2805.2600	2.8090	2.8053	0
11/05/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2030 On 07-May-26			Bond Future	9.3900	9.3900	97.9275	97.9275	0
11/05/2026	2030 On 06-August-26			Bond Future	8.1732	8.1090	99.7421	99.9322	153,563
11/05/2026	2030 On 06-August-26	7.21	Call	Bond Future	55.2500	74.2200	0.0553	0.0742	1,000
11/05/2026	2030 On 06-August-26	7.21	Put	Bond Future	2955.7200	2784.5900	2.9557	2.7846	0
11/05/2026	2030 On 06-August-26	7.71	Call	Bond Future	277.5700	337.9700	0.2776	0.3380	1,000
11/05/2026	2030 On 06-August-26	7.71	Put	Bond Future	1659.5600	1529.8600	1.6596	1.5299	0
11/05/2026	2030 On 06-August-26	8.06	Call	Bond Future	679.6600	781.1200	0.6797	0.7811	0
11/05/2026	2030 On 06-August-26	8.06	Put	Bond Future	1015.1900	926.5500	1.0152	0.9266	1,000
11/05/2026	2030 On 06-August-26	9.22	Call	Bond Future	3203.2900	3380.1000	3.2033	3.3801	0
11/05/2026	2030 On 06-August-26	9.22	Put	Bond Future	164.8500	151.5600	0.1649	0.1516	0
11/05/2026	2030 On 05-November-26			Bond Future	8.2303	8.1605	101.5571	101.7507	9,863
11/05/2026	2030 On 05-November-26	8.39	Call	Bond Future	1392.5100	1514.1600	1.3925	1.5142	0
11/05/2026	2030 On 05-November-26	8.39	Put	Bond Future	950.8500	878.8500	0.9509	0.8789	0
11/05/2026	2030 On 04-February-27			Bond Future	8.2683	8.1918	99.5002	99.6978	0
11/05/2026	2030 On 04-February-27	7.82	Call	Bond Future	658.2700	735.6300	0.6583	0.7356	0
11/05/2026	2030 On 04-February-27	7.82	Put	Bond Future	1823.0700	1702.8600	1.8231	1.7029	0
11/05/2026	2030 On 06-May-27			Bond Future	8.3119	8.2275	101.4433	101.6448	0
11/05/2026	2030 On 06-May-27	7.27	Call	Bond Future	316.2900	361.8700	0.3163	0.3619	0
11/05/2026	2030 On 06-May-27	7.27	Put	Bond Future	2840.1700	2684.2600	2.8402	2.6843	0
11/05/2026	2030 On 05-August-27			Bond Future	8.4378	8.3438	99.2765	99.4812	0
11/05/2026	2030 On 05-August-27	8.11	Call	Bond Future	925.9500	1017.8300	0.9260	1.0178	0
11/05/2026	2030 On 05-August-27	8.11	Put	Bond Future	1642.3600	1529.4600	1.6424	1.5295	0
11/05/2026	2031 On 07-May-26			Bond Future	113.8400	113.8400	113.8400	113.8400	0
11/05/2026	2031 On 06-August-26			Bond Future	117.1290	117.1764	117.1290	117.1764	4,492
11/05/2026	2031 On 06-August-26	113.81	Call	Bond Future	3324.8000	3372.3800	3.3248	3.3724	0
11/05/2026	2031 On 06-August-26	113.81	Put	Bond Future	5.7800	6.0000	0.0058	0.0060	0
11/05/2026	2031 On 05-November-26			Bond Future	119.2881	119.3363	119.2881	119.3363	0
11/05/2026	2031 On 05-November-26	111.49	Call	Bond Future	7798.0600	7846.3300	7.7981	7.8463	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
11/05/2026	2031 On 04-February-27			Bond Future	119.1294	119.1788	119.1294	119.1788	0
11/05/2026	2031 On 04-February-27	116.18	Call	Bond Future	3046.5200	3093.4600	3.0465	3.0935	0
11/05/2026	2031 On 04-February-27	116.18	Put	Bond Future	97.0800	94.6700	0.0971	0.0947	0
11/05/2026	2031 On 06-May-27			Bond Future	121.4816	121.5320	121.4816	121.5320	0
11/05/2026	2031 On 06-May-27	116.87	Call	Bond Future	4633.2700	4683.0000	4.6333	4.6830	0
11/05/2026	2031 On 06-May-27	116.87	Put	Bond Future	21.6600	21.0200	0.0217	0.0210	0
11/05/2026	2031 On 05-August-27			Bond Future	121.1841	121.2348	121.1841	121.2348	0
11/05/2026	2031 On 05-August-27	121.41	Call	Bond Future	913.0100	940.3600	0.9130	0.9404	0
11/05/2026	2031 On 05-August-27	121.41	Put	Bond Future	1138.9100	1115.6000	1.1389	1.1156	0
11/05/2026	2032 On 07-May-26			Bond Future	10.1400	10.1400	92.7035	92.7035	0
11/05/2026	2032 On 06-August-26			Bond Future	8.4507	8.3933	102.1187	102.3708	129,994
11/05/2026	2032 On 06-August-26	10.12	Call	Bond Future	7098.8500	7346.4100	7.0989	7.3464	0
11/05/2026	2032 On 06-August-26	10.12	Put	Bond Future	97.5900	92.9800	0.0976	0.0930	0
11/05/2026	2032 On 05-November-26			Bond Future	8.5080	8.4473	99.8176	100.0744	41,865
11/05/2026	2032 On 05-November-26	9.16	Call	Bond Future	3603.9100	3804.1900	3.6039	3.8042	0
11/05/2026	2032 On 05-November-26	9.16	Put	Bond Future	896.8900	840.3400	0.8969	0.8403	0
11/05/2026	2032 On 04-February-27			Bond Future	8.5531	8.4887	101.7353	101.9972	0
11/05/2026	2032 On 04-February-27	8.48	Call	Bond Future	1873.1900	2014.5600	1.8732	2.0146	0
11/05/2026	2032 On 04-February-27	8.48	Put	Bond Future	2170.5600	2050.0000	2.1706	2.0500	0
11/05/2026	2032 On 06-May-27			Bond Future	8.5937	8.5252	99.5605	99.8276	0
11/05/2026	2032 On 06-May-27	7.80	Call	Bond Future	907.6000	993.8700	0.9076	0.9939	0
11/05/2026	2032 On 06-May-27	7.80	Put	Bond Future	4057.8400	3876.9700	4.0578	3.8770	0
11/05/2026	2032 On 05-August-27			Bond Future	8.6802	8.6072	101.3667	101.6384	0
11/05/2026	2032 On 05-August-27	8.42	Call	Bond Future	1821.9000	1952.3900	1.8219	1.9524	0
11/05/2026	2032 On 05-August-27	8.42	Put	Bond Future	2794.5600	2653.4300	2.7946	2.6534	0
11/05/2026	2033 On 07-May-26			Bond Future	135.1600	135.1600	135.1600	135.1600	0
11/05/2026	2033 On 06-August-26			Bond Future	147.7771	147.8642	147.7771	147.8642	16,500
11/05/2026	2033 On 06-August-26	134.25	Call	Bond Future	13527.0800	13614.2200	13.5271	13.6142	0
11/05/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2033 On 05-November-26			Bond Future	148.9134	149.0022	148.9134	149.0022	0
11/05/2026	2033 On 05-November-26	137.26	Call	Bond Future	11653.4200	11742.2100	11.6534	11.7422	0
11/05/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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11/05/2026	2033 On 04-February-27			Bond Future	151.8075	151.8982	151.8075	151.8982	0
11/05/2026	2033 On 04-February-27	142.71	Call	Bond Future	9097.4500	9188.2400	9.0975	9.1882	0
11/05/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2033 On 06-May-27			Bond Future	153.1784	153.2710	153.1784	153.2710	0
11/05/2026	2033 On 06-May-27	151.21	Call	Bond Future	1968.4100	2060.9800	1.9684	2.0610	0
11/05/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2033 On 05-August-27			Bond Future	155.9990	156.0927	155.9990	156.0927	0
11/05/2026	2033 On 05-August-27	153.15	Call	Bond Future	2848.9700	2942.7400	2.8490	2.9427	0
11/05/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2037 On 07-May-26			Bond Future	11.3200	11.3200	85.0819	85.0819	0
11/05/2026	2037 On 06-August-26			Bond Future	9.0393	8.9882	96.6699	97.0042	226,243
11/05/2026	2037 On 06-August-26	10.02	Call	Bond Future	6586.3200	6897.1500	6.5863	6.8972	2,541
11/05/2026	2037 On 06-August-26	10.02	Put	Bond Future	469.1500	445.6800	0.4692	0.4457	0
11/05/2026	2037 On 06-August-26	10.70	Call	Bond Future	10215.9000	10544.9700	10.2159	10.5450	0
11/05/2026	2037 On 06-August-26	10.70	Put	Bond Future	161.1400	155.9100	0.1611	0.1559	2,541
11/05/2026	2037 On 06-August-26	11.30	Call	Bond Future	13388.1800	13721.7400	13.3882	13.7217	0
11/05/2026	2037 On 06-August-26	11.30	Put	Bond Future	50.7200	49.9800	0.0507	0.0500	2,541
11/05/2026	2037 On 06-August-26	11.71	Call	Bond Future	15501.0100	15835.3000	15.5010	15.8353	0
11/05/2026	2037 On 06-August-26	11.71	Put	Bond Future	18.0400	18.0300	0.0180	0.0180	0
11/05/2026	2037 On 05-November-26			Bond Future	9.0945	9.0414	98.4290	98.7694	0
11/05/2026	2037 On 05-November-26	9.46	Call	Bond Future	4197.7700	4440.7800	4.1978	4.4408	4,490
11/05/2026	2037 On 05-November-26	9.46	Put	Bond Future	1897.2200	1799.8200	1.8972	1.7998	0
11/05/2026	2037 On 05-November-26	10.23	Call	Bond Future	7790.0800	8087.6600	7.7901	8.0877	0
11/05/2026	2037 On 05-November-26	10.23	Put	Bond Future	878.3300	835.5000	0.8783	0.8355	4,490
11/05/2026	2037 On 05-November-26	10.62	Call	Bond Future	9733.0100	10045.6900	9.7330	10.0457	0
11/05/2026	2037 On 05-November-26	10.62	Put	Bond Future	601.6700	573.9400	0.6017	0.5739	0
11/05/2026	2037 On 05-November-26	10.83	Call	Bond Future	10789.5500	11108.0500	10.7896	11.1081	0
11/05/2026	2037 On 05-November-26	10.83	Put	Bond Future	493.9100	472.0000	0.4939	0.4720	4,490
11/05/2026	2037 On 04-February-27			Bond Future	9.1423	9.0871	96.0616	96.4087	0
11/05/2026	2037 On 04-February-27	8.44	Call	Bond Future	1388.4400	1509.3400	1.3884	1.5093	4,490
11/05/2026	2037 On 04-February-27	8.44	Put	Bond Future	5933.2900	5707.0600	5.9333	5.7071	0
11/05/2026	2037 On 04-February-27	9.31	Call	Bond Future	3883.6200	4101.5700	3.8836	4.1016	0
11/05/2026	2037 On 04-February-27	9.31	Put	Bond Future	2838.5900	2709.4100	2.8386	2.7094	4,490
11/05/2026	2037 On 04-February-27	9.51	Call	Bond Future	4672.9500	4909.5900	4.6730	4.9096	0

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11/05/2026	2037 On 04-February-27	9.51	Put	Bond Future	2401.5200	2291.0300	2.4015	2.2910	0
11/05/2026	2037 On 04-February-27	9.81	Call	Bond Future	5955.5200	6215.8800	5.9555	6.2159	0
11/05/2026	2037 On 04-February-27	9.81	Put	Bond Future	1883.8000	1797.0300	1.8838	1.7970	4,490
11/05/2026	2037 On 06-May-27			Bond Future	9.1921	9.1347	97.9376	98.2916	0
11/05/2026	2037 On 06-May-27	8.58	Call	Bond Future	1941.3000	2080.8100	1.9413	2.0808	0
11/05/2026	2037 On 06-May-27	8.58	Put	Bond Future	5809.1900	5594.7100	5.8092	5.5947	0
11/05/2026	2037 On 05-August-27			Bond Future	9.2713	9.2116	95.4561	95.8161	0
11/05/2026	2037 On 05-August-27	9.05	Call	Bond Future	3255.2600	3438.3400	3.2553	3.4383	0
11/05/2026	2037 On 05-August-27	9.05	Put	Bond Future	4599.0100	4422.0100	4.5990	4.4220	0
11/05/2026	2038 On 07-May-26			Bond Future	144.5300	144.5300	144.5300	144.5300	0
11/05/2026	2038 On 06-August-26			Bond Future	162.0830	162.6478	162.0830	162.6478	4,136
11/05/2026	2038 On 06-August-26	144.72	Call	Bond Future	17362.9500	17927.8100	17.3630	17.9278	0
11/05/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2038 On 05-November-26			Bond Future	165.0705	165.6458	165.0705	165.6458	1,373
11/05/2026	2038 On 05-November-26	146.31	Call	Bond Future	18760.5200	19335.8400	18.7605	19.3358	0
11/05/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2038 On 04-February-27			Bond Future	166.0297	166.6165	166.0297	166.6165	0
11/05/2026	2038 On 04-February-27	153.83	Call	Bond Future	12199.6900	12786.4500	12.1997	12.7865	0
11/05/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2038 On 06-May-27			Bond Future	169.3076	169.9060	169.3076	169.9060	0
11/05/2026	2038 On 06-May-27	166.10	Call	Bond Future	3207.6100	3805.9900	3.2076	3.8060	0
11/05/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2038 On 05-August-27			Bond Future	170.1251	170.7337	170.1251	170.7337	0
11/05/2026	2038 On 05-August-27	169.13	Call	Bond Future	995.0800	1603.7400	0.9951	1.6037	0
11/05/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2040 On 07-May-26			Bond Future	11.6700	11.6700	84.4261	84.4261	0
11/05/2026	2040 On 06-August-26			Bond Future	9.3159	9.2546	97.8911	98.3499	80,733
11/05/2026	2040 On 06-August-26	12.19	Call	Bond Future	18472.9400	18931.4500	18.4729	18.9315	0
11/05/2026	2040 On 06-August-26	12.19	Put	Bond Future	15.7000	15.3800	0.0157	0.0154	0
11/05/2026	2040 On 05-November-26			Bond Future	9.3733	9.3099	99.6724	100.1397	1,566
11/05/2026	2040 On 05-November-26	9.91	Call	Bond Future	5731.4500	6082.0700	5.7315	6.0821	2,300
11/05/2026	2040 On 05-November-26	9.91	Put	Bond Future	1899.8700	1783.2100	1.8999	1.7832	0
11/05/2026	2040 On 05-November-26	10.67	Call	Bond Future	9820.2600	10233.4400	9.8203	10.2334	0

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11/05/2026	2040 On 05-November-26	10.67	Put	Bond Future	921.3100	867.2100	0.9213	0.8672	2,300
11/05/2026	2040 On 05-November-26	11.06	Call	Bond Future	11996.3700	12427.3000	11.9964	12.4273	0
11/05/2026	2040 On 05-November-26	11.06	Put	Bond Future	649.5500	613.2000	0.6496	0.6132	0
11/05/2026	2040 On 05-November-26	11.27	Call	Bond Future	13161.4100	13599.4400	13.1614	13.5994	0
11/05/2026	2040 On 05-November-26	11.27	Put	Bond Future	537.0600	507.8100	0.5371	0.5078	2,300
11/05/2026	2040 On 04-February-27			Bond Future	9.4245	9.3589	97.0785	97.5549	0
11/05/2026	2040 On 04-February-27	8.78	Call	Bond Future	1804.4400	1979.8600	1.8044	1.9799	2,300
11/05/2026	2040 On 04-February-27	8.78	Put	Bond Future	6629.1600	6328.2000	6.6292	6.3282	0
11/05/2026	2040 On 04-February-27	9.67	Call	Bond Future	4910.4900	5217.5500	4.9105	5.2176	0
11/05/2026	2040 On 04-February-27	9.67	Put	Bond Future	3156.8700	2987.5500	3.1569	2.9876	2,300
11/05/2026	2040 On 04-February-27	9.93	Call	Bond Future	6125.8900	6463.2900	6.1259	6.4633	0
11/05/2026	2040 On 04-February-27	9.93	Put	Bond Future	2563.8200	2424.8400	2.5638	2.4248	0
11/05/2026	2040 On 04-February-27	10.17	Call	Bond Future	7313.8400	7674.8300	7.3138	7.6748	0
11/05/2026	2040 On 04-February-27	10.17	Put	Bond Future	2125.4500	2010.0600	2.1255	2.0101	2,300
11/05/2026	2040 On 06-May-27			Bond Future	9.4773	9.4094	98.9744	99.4602	0
11/05/2026	2040 On 06-May-27	8.88	Call	Bond Future	2389.2000	2584.1900	2.3892	2.5842	0
11/05/2026	2040 On 06-May-27	8.88	Put	Bond Future	6780.8000	6489.9800	6.7808	6.4900	0
11/05/2026	2040 On 05-August-27			Bond Future	9.5561	9.4857	96.2609	96.7551	0
11/05/2026	2040 On 05-August-27	9.33	Call	Bond Future	3893.3300	4144.8500	3.8933	4.1449	0
11/05/2026	2040 On 05-August-27	9.33	Put	Bond Future	5493.2200	5250.5000	5.4932	5.2505	0
11/05/2026	2043 On 07-May-26			Bond Future	111.6900	111.6900	111.6900	111.6900	0
11/05/2026	2043 On 06-August-26			Bond Future	125.2017	125.1238	125.2017	125.1238	3,416
11/05/2026	2043 On 06-August-26	110.88	Call	Bond Future	14322.7654	14245.1835	14.3228	14.2452	0
11/05/2026	2043 On 06-August-26	110.88	Put	Bond Future	1.0454	1.3635	0.0010	0.0014	0
11/05/2026	2043 On 05-November-26			Bond Future	127.5096	127.4304	127.5096	127.4304	0
11/05/2026	2043 On 05-November-26	112.84	Call	Bond Future	14689.1843	14611.9941	14.6892	14.6120	0
11/05/2026	2043 On 05-November-26	112.84	Put	Bond Future	19.5443	21.6241	0.0195	0.0216	0
11/05/2026	2043 On 04-February-27			Bond Future	127.0699	126.9892	127.0699	126.9892	0
11/05/2026	2043 On 04-February-27	117.63	Call	Bond Future	9826.8297	9762.1858	9.8268	9.7622	0
11/05/2026	2043 On 04-February-27	117.63	Put	Bond Future	386.8997	402.9858	0.3869	0.4030	0
11/05/2026	2043 On 06-May-27			Bond Future	129.5790	129.4968	129.5790	129.4968	0
11/05/2026	2043 On 06-May-27	127.48	Call	Bond Future	4612.3093	4576.4301	4.6123	4.5764	0
11/05/2026	2043 On 06-May-27	127.48	Put	Bond Future	2513.3493	2559.6801	2.5133	2.5597	0
11/05/2026	2043 On 05-August-27			Bond Future	128.9793	128.8949	128.9793	128.8949	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2026	2043 On 05-August-27	129.56	Call	Bond Future	3573.7178	3545.1923	3.5737	3.5452	0
11/05/2026	2043 On 05-August-27	129.56	Put	Bond Future	4154.4078	4210.2823	4.1544	4.2103	0
11/05/2026	2044 On 07-May-26			Bond Future	11.8000	11.8000	79.9518	79.9518	0
11/05/2026	2044 On 06-August-26			Bond Future	9.4371	9.3707	94.4528	94.9930	46,020
11/05/2026	2044 On 06-August-26	9.00	Call	Bond Future	1152.8800	1361.2000	1.1529	1.3612	0
11/05/2026	2044 On 06-August-26	9.00	Put	Bond Future	4798.6800	4466.7800	4.7987	4.4668	7,000
11/05/2026	2044 On 06-August-26	9.25	Call	Bond Future	1921.8800	2202.4600	1.9219	2.2025	0
11/05/2026	2044 On 06-August-26	9.25	Put	Bond Future	3456.9800	3197.3400	3.4570	3.1973	7,000
11/05/2026	2044 On 06-August-26	9.75	Call	Bond Future	4194.6600	4598.5400	4.1947	4.5985	0
11/05/2026	2044 On 06-August-26	9.75	Put	Bond Future	1709.0600	1572.7200	1.7091	1.5727	14,500
11/05/2026	2044 On 06-August-26	12.42	Call	Bond Future	20138.7200	20678.4600	20.1387	20.6785	0
11/05/2026	2044 On 06-August-26	12.42	Put	Bond Future	15.5100	15.0300	0.0155	0.0150	0
11/05/2026	2044 On 05-November-26			Bond Future	9.4913	9.4229	96.1716	96.7216	89,193
11/05/2026	2044 On 05-November-26	11.34	Call	Bond Future	13835.5100	14347.2300	13.8355	14.3472	0
11/05/2026	2044 On 05-November-26	11.34	Put	Bond Future	636.9600	598.6200	0.6370	0.5986	0
11/05/2026	2044 On 04-February-27			Bond Future	9.5398	9.4693	93.6356	94.1964	0
11/05/2026	2044 On 04-February-27	10.18	Call	Bond Future	7445.8900	7858.2200	7.4459	7.8582	0
11/05/2026	2044 On 04-February-27	10.18	Put	Bond Future	2579.1700	2430.7100	2.5792	2.4307	0
11/05/2026	2044 On 06-May-27			Bond Future	9.5896	9.5168	95.4643	96.0362	0
11/05/2026	2044 On 06-May-27	9.08	Call	Bond Future	2942.7400	3188.2400	2.9427	3.1882	0
11/05/2026	2044 On 06-May-27	9.08	Put	Bond Future	7060.3100	6733.9400	7.0603	6.7339	0
11/05/2026	2044 On 05-August-27			Bond Future	9.6620	9.5868	92.8123	93.3942	0
11/05/2026	2044 On 05-August-27	9.44	Call	Bond Future	4375.6800	4674.3400	4.3757	4.6743	0
11/05/2026	2044 On 05-August-27	9.44	Put	Bond Future	6109.9100	5826.6900	6.1099	5.8267	0
11/05/2026	2046 On 07-May-26			Bond Future	124.9500	124.9500	124.9500	124.9500	0
11/05/2026	2046 On 06-August-26			Bond Future	146.8920	146.3442	146.8920	146.3442	18,596
11/05/2026	2046 On 06-August-26	122.38	Call	Bond Future	24512.0400	23964.1900	24.5120	23.9642	0
11/05/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2046 On 05-November-26			Bond Future	147.2659	146.7079	147.2659	146.7079	0
11/05/2026	2046 On 05-November-26	125.48	Call	Bond Future	21785.8700	21227.8800	21.7859	21.2279	0
11/05/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2046 On 04-February-27			Bond Future	150.1282	149.5596	150.1282	149.5596	0
11/05/2026	2046 On 04-February-27	131.09	Call	Bond Future	19038.2300	18469.6000	19.0382	18.4696	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2046 On 06-May-27			Bond Future	150.7015	150.1218	150.7015	150.1218	0
11/05/2026	2046 On 06-May-27	148.99	Call	Bond Future	1711.5400	1131.7600	1.7115	1.1318	0
11/05/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2046 On 05-August-27			Bond Future	153.4749	152.8839	153.4749	152.8839	0
11/05/2026	2046 On 05-August-27	149.17	Call	Bond Future	4304.9000	3713.8900	4.3049	3.7139	0
11/05/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2050 On 07-May-26			Bond Future	124.0700	124.0700	124.0700	124.0700	0
11/05/2026	2050 On 06-August-26			Bond Future	149.3778	146.8282	149.3778	146.8282	18,162
11/05/2026	2050 On 06-August-26	123.27	Call	Bond Future	26107.8400	23558.1700	26.1078	23.5582	0
11/05/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2050 On 05-November-26			Bond Future	152.1313	149.5347	152.1313	149.5347	0
11/05/2026	2050 On 05-November-26	123.84	Call	Bond Future	28291.2600	25694.6900	28.2913	25.6947	0
11/05/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2050 On 04-February-27			Bond Future	152.5852	149.9383	152.5852	149.9383	0
11/05/2026	2050 On 04-February-27	132.39	Call	Bond Future	20195.1800	17548.2700	20.1952	17.5483	0
11/05/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2050 On 06-May-27			Bond Future	155.5975	152.8985	155.5975	152.8985	0
11/05/2026	2050 On 06-May-27	150.46	Call	Bond Future	5137.5000	2438.4700	5.1375	2.4385	0
11/05/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	2050 On 05-August-27			Bond Future	155.9017	153.1521	155.9017	153.1521	0
11/05/2026	2050 On 05-August-27	152.97	Call	Bond Future	2931.6600	182.0500	2.9317	0.1821	0
11/05/2026	2050 On 05-August-27	152.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	AL37 On 07-May-26			Index Future	1266.3720	1266.3720	1266.3720	1,266.3720	0
11/05/2026	AL37 On 06-August-26			Index Future	1281.6490	1284.4300	1281.6490	1,284.4300	0
11/05/2026	AL37 On 05-November-26			Index Future	1305.2190	1308.0530	1305.2190	1,308.0530	0
11/05/2026	AL37 On 04-February-27			Index Future	1330.2760	1333.1720	1330.2760	1,333.1720	0
11/05/2026	AL37 On 06-May-27			Index Future	1356.2380	1359.1930	1356.2380	1,359.1930	0
11/05/2026	AL37 On 05-August-27			Index Future	1380.6790	1383.6740	1380.6790	1,383.6740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2026	AL7T On 07-May-26			Index Future	1643.8270	1643.8270	1643.8270	1,643.8270	0
11/05/2026	AL7T On 06-August-26			Index Future	1657.6100	1662.9740	1657.6100	1,662.9740	0
11/05/2026	AL7T On 05-November-26			Index Future	1688.0940	1693.5600	1688.0940	1,693.5600	0
11/05/2026	AL7T On 04-February-27			Index Future	1720.5010	1726.0810	1720.5010	1,726.0810	0
11/05/2026	AL7T On 06-May-27			Index Future	1754.0780	1759.7710	1754.0780	1,759.7710	0
11/05/2026	AL7T On 05-August-27			Index Future	1785.6900	1791.4670	1785.6900	1,791.4670	0
11/05/2026	ALBI On 07-May-26			Index Future	1389.1600	1389.1600	1389.1600	1,389.1600	0
11/05/2026	ALBI On 06-August-26			Index Future	1399.9660	1405.1150	1399.9660	1,405.1150	78
11/05/2026	ALBI On 05-November-26			Index Future	1425.7120	1430.9590	1425.7120	1,430.9590	0
11/05/2026	ALBI On 04-February-27			Index Future	1453.0820	1458.4370	1453.0820	1,458.4370	0
11/05/2026	ALBI On 06-May-27			Index Future	1481.4410	1486.9030	1481.4410	1,486.9030	0
11/05/2026	ALBI On 05-August-27			Index Future	1508.1390	1513.6850	1508.1390	1,513.6850	0
11/05/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/05/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/05/2026	C210 On 31-March-28			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
11/05/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/05/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	ES33 On 07-May-26			Bond Future	11.6900	11.6900	80.8805	80.8805	0
11/05/2026	ES33 On 06-August-26			Bond Future	9.2025	9.1458	94.3177	94.5928	0
11/05/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12449.1000	12724.1400	12.4491	12.7241	0
11/05/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	ES33 On 05-November-26			Bond Future	9.2813	9.2219	92.2633	92.5435	0
11/05/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6934.9300	7215.0900	6.9349	7.2151	0
11/05/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	ES33 On 04-February-27			Bond Future	9.3545	9.2920	94.0570	94.3428	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1560.4800	1846.2700	1.5605	1.8463	0
11/05/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	ES33 On 06-May-27			Bond Future	9.4220	9.3563	92.1181	92.4096	0
11/05/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2807.2200	2515.7400	2.8072	2.5157	0
11/05/2026	ES33 On 05-August-27			Bond Future	9.5275	9.4584	93.8097	94.1062	0
11/05/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	ES33 On 05-August-27	9.27	Put	Bond Future	1110.7200	814.2000	1.1107	0.8142	0
11/05/2026	ES42 On 07-May-26			Bond Future	12.2000	12.2000	74.6414	74.6414	0
11/05/2026	ES42 On 06-August-26			Bond Future	9.7271	9.6659	92.7310	93.1848	0
11/05/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18256.6800	18710.4300	18.2567	18.7104	0
11/05/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	ES42 On 05-November-26			Bond Future	9.7928	9.7296	90.1763	90.6385	0
11/05/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12211.5200	12673.7200	12.2115	12.6737	0
11/05/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	ES42 On 04-February-27			Bond Future	9.8520	9.7868	91.9300	92.4013	0
11/05/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3070.0700	3541.3400	3.0701	3.5413	0
11/05/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	ES42 On 06-May-27			Bond Future	9.9105	9.8430	89.4805	89.9612	0
11/05/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	ES42 On 06-May-27	9.33	Put	Bond Future	4261.8700	3781.1700	4.2619	3.7812	0
11/05/2026	ES42 On 05-August-27			Bond Future	9.9905	9.9208	91.1214	91.6106	0
11/05/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	ES42 On 05-August-27	9.84	Put	Bond Future	1060.6200	571.3800	1.0606	0.5714	0
11/05/2026	GOVI On 07-May-26			GOVI	1362.7530	1362.7530	1362.7530	1,362.7530	0
11/05/2026	GOVI On 06-August-26			GOVI	1372.8700	1378.0760	1372.8700	1,378.0760	681
11/05/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1838700.0000	1890760.0000	183.8700	189.0760	0
11/05/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	GOVI On 05-November-26			GOVI	1398.1180	1403.4210	1398.1180	1,403.4210	0
11/05/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1211180.0000	1264210.0000	121.1180	126.4210	0
11/05/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	GOVI On 04-February-27			GOVI	1424.9580	1430.3710	1424.9580	1,430.3710	0
11/05/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	559580.0000	613710.0000	55.9580	61.3710	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	GOVI On 06-May-27			GOVI	1452.7670	1458.2900	1452.7670	1,458.2900	0
11/05/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	257670.0000	312900.0000	25.7670	31.2900	0
11/05/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	GOVI On 05-August-27			GOVI	1478.9490	1484.5560	1478.9490	1,484.5560	0
11/05/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	139490.0000	195560.0000	13.9490	19.5560	0
11/05/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/05/2026	I258 On 07-May-26			Bond Future	113.7300	113.7300	113.7300	113.7300	0
11/05/2026	I258 On 06-August-26			Bond Future	135.1320	133.0509	135.1320	133.0509	0
11/05/2026	I258 On 06-August-26	112.95	Call	Bond Future	22183.4634	20105.6203	22.1835	20.1056	0
11/05/2026	I258 On 06-August-26	112.95	Put	Bond Future	1.4834	4.6803	0.0015	0.0047	0
11/05/2026	I258 On 05-November-26			Bond Future	137.6229	135.5035	137.6229	135.5035	0
11/05/2026	I258 On 05-November-26	114.95	Call	Bond Future	22704.2553	20612.4392	22.7043	20.6124	0
11/05/2026	I258 On 05-November-26	114.95	Put	Bond Future	31.3253	58.8992	0.0313	0.0589	0
11/05/2026	I258 On 04-February-27			Bond Future	137.3800	135.2193	137.3800	135.2193	0
11/05/2026	I258 On 04-February-27	118.90	Call	Bond Future	18770.6348	16755.6509	18.7706	16.7557	0
11/05/2026	I258 On 04-February-27	118.90	Put	Bond Future	290.6648	436.3509	0.2907	0.4364	0
11/05/2026	I258 On 06-May-27			Bond Future	140.0924	137.8893	140.0924	137.8893	0
11/05/2026	I258 On 06-May-27	134.78	Call	Bond Future	8571.6492	7186.1399	8.5716	7.1861	0
11/05/2026	I258 On 06-May-27	134.78	Put	Bond Future	3259.2192	4076.7999	3.2592	4.0768	0
11/05/2026	I258 On 05-August-27			Bond Future	139.6865	137.4420	139.6865	137.4420	0
11/05/2026	I258 On 05-August-27	138.93	Call	Bond Future	6590.9934	5460.2541	6.5910	5.4603	0
11/05/2026	I258 On 05-August-27	138.93	Put	Bond Future	5834.4534	6948.2641	5.8345	6.9483	0
11/05/2026	IGOV On 07-May-26			Index Future	444.9900	444.9900	444.9900	444.9900	0
11/05/2026	IGOV On 06-August-26			Index Future	456.4540	454.4960	456.4540	454.4960	255
11/05/2026	IGOV On 05-November-26			Index Future	464.9590	462.9640	464.9590	462.9640	8
11/05/2026	IGOV On 04-February-27			Index Future	473.9920	471.9620	473.9920	471.9620	0
11/05/2026	IGOV On 06-May-27			Index Future	483.3480	481.2780	483.3480	481.2780	0
11/05/2026	IGOV On 05-August-27			Index Future	492.1630	490.0500	492.1630	490.0500	0
11/05/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/05/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/05/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/05/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/05/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/05/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/05/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/05/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/05/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/05/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/05/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
11/05/2026	R033 On 07-May-26			Bond Future	10.3800	10.3800	99.2882	99.2882	0
11/05/2026	R033 On 06-August-26			Bond Future	8.5610	8.5039	110.8108	111.1088	9,216
11/05/2026	R033 On 06-August-26	10.25	Call	Bond Future	8460.9400	8754.0500	8.4609	8.7541	0
11/05/2026	R033 On 06-August-26	10.25	Put	Bond Future	104.4600	99.4800	0.1045	0.0995	0
11/05/2026	R033 On 05-November-26			Bond Future	8.6187	8.5586	107.7856	108.0891	0
11/05/2026	R033 On 05-November-26	9.33	Call	Bond Future	4499.1800	4740.5700	4.4992	4.7406	0
11/05/2026	R033 On 05-November-26	9.33	Put	Bond Future	990.4800	928.3000	0.9905	0.9283	0
11/05/2026	R033 On 04-February-27			Bond Future	8.6653	8.6018	109.8565	110.1661	0
11/05/2026	R033 On 04-February-27	8.65	Call	Bond Future	2399.2400	2572.6500	2.3992	2.5727	0
11/05/2026	R033 On 04-February-27	8.65	Put	Bond Future	2473.7200	2337.5200	2.4737	2.3375	0
11/05/2026	R033 On 06-May-27			Bond Future	8.7078	8.6407	106.9577	107.2734	0
11/05/2026	R033 On 06-May-27	7.93	Call	Bond Future	1122.8800	1226.8400	1.1229	1.2268	0
11/05/2026	R033 On 06-May-27	7.93	Put	Bond Future	4858.6800	4646.8700	4.8587	4.6469	0
11/05/2026	R033 On 05-August-27			Bond Future	8.7910	8.7200	108.8972	109.2183	0
11/05/2026	R033 On 05-August-27	8.54	Call	Bond Future	2245.6300	2401.4500	2.2456	2.4015	0
11/05/2026	R033 On 05-August-27	8.54	Put	Bond Future	3387.1300	3221.8300	3.3871	3.2218	0
11/05/2026	R035 On 07-May-26			Bond Future	10.8600	10.8600	90.6603	90.6603	0
11/05/2026	R035 On 06-August-26			Bond Future	8.7253	8.6686	104.8594	105.1989	92,587
11/05/2026	R035 On 06-August-26	7.70	Call	Bond Future	163.9100	207.1400	0.1639	0.2071	4,899
11/05/2026	R035 On 06-August-26	7.70	Put	Bond Future	6538.4600	6242.1800	6.5385	6.2422	0
11/05/2026	R035 On 06-August-26	7.90	Call	Bond Future	277.8600	342.2600	0.2779	0.3423	0
11/05/2026	R035 On 06-August-26	7.90	Put	Bond Future	5369.0800	5093.9700	5.3691	5.0940	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2026	R035 On 06-August-26	7.95	Call	Bond Future	315.1900	385.8500	0.3152	0.3859	4,899
11/05/2026	R035 On 06-August-26	7.95	Put	Bond Future	5088.6700	4819.8200	5.0887	4.8198	0
11/05/2026	R035 On 06-August-26	8.29	Call	Bond Future	747.3800	873.9800	0.7474	0.8740	1,000
11/05/2026	R035 On 06-August-26	8.29	Put	Bond Future	3392.4600	3179.5500	3.3925	3.1796	0
11/05/2026	R035 On 06-August-26	8.34	Call	Bond Future	841.7800	977.9700	0.8418	0.9780	0
11/05/2026	R035 On 06-August-26	8.34	Put	Bond Future	3178.5500	2975.2300	3.1786	2.9752	4,899
11/05/2026	R035 On 06-August-26	8.71	Call	Bond Future	1794.5100	2000.9800	1.7945	2.0010	350
11/05/2026	R035 On 06-August-26	8.71	Put	Bond Future	1886.2200	1753.1800	1.8862	1.7532	0
11/05/2026	R035 On 06-August-26	8.79	Call	Bond Future	2058.9000	2279.1800	2.0589	2.2792	1,000
11/05/2026	R035 On 06-August-26	8.79	Put	Bond Future	1673.5200	1554.2900	1.6735	1.5543	0
11/05/2026	R035 On 06-August-26	9.13	Call	Bond Future	3373.4700	3642.1300	3.3735	3.6421	200
11/05/2026	R035 On 06-August-26	9.13	Put	Bond Future	992.8100	921.9600	0.9928	0.9220	0
11/05/2026	R035 On 06-August-26	9.21	Call	Bond Future	3719.1200	3996.6000	3.7191	3.9966	0
11/05/2026	R035 On 06-August-26	9.21	Put	Bond Future	876.4800	814.4500	0.8765	0.8145	350
11/05/2026	R035 On 06-August-26	9.22	Call	Bond Future	3763.0400	4041.5600	3.7630	4.0416	250
11/05/2026	R035 On 06-August-26	9.22	Put	Bond Future	862.8600	801.8700	0.8629	0.8019	0
11/05/2026	R035 On 06-August-26	9.39	Call	Bond Future	4531.9300	4826.0200	4.5319	4.8260	0
11/05/2026	R035 On 06-August-26	9.39	Put	Bond Future	660.1000	614.6800	0.6601	0.6147	1,000
11/05/2026	R035 On 06-August-26	9.63	Call	Bond Future	5672.9500	5983.1800	5.6730	5.9832	0
11/05/2026	R035 On 06-August-26	9.63	Put	Bond Future	450.6600	421.3800	0.4507	0.4214	200
11/05/2026	R035 On 06-August-26	9.71	Call	Bond Future	6063.6700	6378.0300	6.0637	6.3780	0
11/05/2026	R035 On 06-August-26	9.71	Put	Bond Future	396.6900	371.5400	0.3967	0.3715	350
11/05/2026	R035 On 06-August-26	9.72	Call	Bond Future	6112.8200	6427.6500	6.1128	6.4277	0
11/05/2026	R035 On 06-August-26	9.72	Put	Bond Future	390.4400	365.7600	0.3904	0.3658	250
11/05/2026	R035 On 06-August-26	10.13	Call	Bond Future	8161.7900	8490.4300	8.1618	8.4904	0
11/05/2026	R035 On 06-August-26	10.13	Put	Bond Future	203.9900	193.1200	0.2040	0.1931	200
11/05/2026	R035 On 06-August-26	10.22	Call	Bond Future	8616.4700	8946.9800	8.6165	8.9470	0
11/05/2026	R035 On 06-August-26	10.22	Put	Bond Future	177.2000	168.2000	0.1772	0.1682	250
11/05/2026	R035 On 06-August-26	11.06	Call	Bond Future	12807.8600	13146.5300	12.8079	13.1465	0
11/05/2026	R035 On 06-August-26	11.06	Put	Bond Future	29.2300	28.3900	0.0292	0.0284	0
11/05/2026	R035 On 05-November-26			Bond Future	8.7806	8.7215	102.2662	102.6120	32,644
11/05/2026	R035 On 05-November-26	7.97	Call	Bond Future	681.2100	772.7700	0.6812	0.7728	600
11/05/2026	R035 On 05-November-26	7.97	Put	Bond Future	5556.1300	5301.9300	5.5561	5.3019	0
11/05/2026	R035 On 05-November-26	8.47	Call	Bond Future	1565.4400	1723.4500	1.5654	1.7235	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2026	R035 On 05-November-26	8.47	Put	Bond Future	3398.4800	3210.7300	3.3985	3.2107	600
11/05/2026	R035 On 05-November-26	8.80	Call	Bond Future	2517.3200	2721.3400	2.5173	2.7213	200
11/05/2026	R035 On 05-November-26	8.80	Put	Bond Future	2404.4300	2262.6900	2.4044	2.2627	0
11/05/2026	R035 On 05-November-26	8.97	Call	Bond Future	3103.9800	3329.1900	3.1040	3.3292	0
11/05/2026	R035 On 05-November-26	8.97	Put	Bond Future	2007.2500	1886.7000	2.0073	1.8867	600
11/05/2026	R035 On 05-November-26	9.30	Call	Bond Future	4389.8500	4649.3900	4.3899	4.6494	0
11/05/2026	R035 On 05-November-26	9.30	Put	Bond Future	1418.6400	1332.4200	1.4186	1.3324	200
11/05/2026	R035 On 05-November-26	9.80	Call	Bond Future	6570.9300	6866.3600	6.5709	6.8664	0
11/05/2026	R035 On 05-November-26	9.80	Put	Bond Future	845.9800	795.6500	0.8460	0.7957	200
11/05/2026	R035 On 05-November-26	10.03	Call	Bond Future	7620.9000	7927.8000	7.6209	7.9278	0
11/05/2026	R035 On 05-November-26	10.03	Put	Bond Future	663.1600	624.3000	0.6632	0.6243	0
11/05/2026	R035 On 04-February-27			Bond Future	8.8278	8.7659	104.2307	104.5833	0
11/05/2026	R035 On 04-February-27	7.70	Call	Bond Future	665.0400	742.4800	0.6650	0.7425	3,000
11/05/2026	R035 On 04-February-27	7.70	Put	Bond Future	7353.1700	7078.0300	7.3532	7.0780	0
11/05/2026	R035 On 04-February-27	8.20	Call	Bond Future	1310.5000	1436.8600	1.3105	1.4369	3,000
11/05/2026	R035 On 04-February-27	8.20	Put	Bond Future	4965.0400	4738.8200	4.9650	4.7388	0
11/05/2026	R035 On 04-February-27	8.43	Call	Bond Future	1782.6900	1936.2700	1.7827	1.9363	1,050
11/05/2026	R035 On 04-February-27	8.43	Put	Bond Future	4078.7700	3879.7700	4.0788	3.8798	0
11/05/2026	R035 On 04-February-27	8.85	Call	Bond Future	2956.3100	3159.4100	2.9563	3.1594	0
11/05/2026	R035 On 04-February-27	8.85	Put	Bond Future	2830.0100	2680.5300	2.8300	2.6805	3,000
11/05/2026	R035 On 04-February-27	8.93	Call	Bond Future	3219.3800	3431.1900	3.2194	3.4312	0
11/05/2026	R035 On 04-February-27	8.93	Put	Bond Future	2640.0400	2499.2700	2.6400	2.4993	1,050
11/05/2026	R035 On 04-February-27	9.02	Call	Bond Future	3527.4600	3748.6600	3.5275	3.7487	0
11/05/2026	R035 On 04-February-27	9.02	Put	Bond Future	2441.6100	2310.2300	2.4416	2.3102	0
11/05/2026	R035 On 04-February-27	9.43	Call	Bond Future	5079.0900	5337.0100	5.0791	5.3370	0
11/05/2026	R035 On 04-February-27	9.43	Put	Bond Future	1727.3500	1632.6900	1.7274	1.6327	1,050
11/05/2026	R035 On 06-May-27			Bond Future	8.8666	8.8020	101.7602	102.1197	0
11/05/2026	R035 On 06-May-27	8.25	Call	Bond Future	1644.0200	1780.8300	1.6440	1.7808	0
11/05/2026	R035 On 06-May-27	8.25	Put	Bond Future	5143.6500	4920.9200	5.1437	4.9209	0
11/05/2026	R035 On 05-August-27			Bond Future	8.9376	8.8700	103.6070	103.9727	0
11/05/2026	R035 On 05-August-27	8.72	Call	Bond Future	2817.9500	3000.7000	2.8180	3.0007	0
11/05/2026	R035 On 05-August-27	8.72	Put	Bond Future	4001.6000	3818.6300	4.0016	3.8186	0
11/05/2026	R038 On 07-May-26			Bond Future	11.4000	11.4000	97.8492	97.8492	0
11/05/2026	R038 On 06-August-26			Bond Future	9.1285	9.0774	116.3171	116.7110	1,924

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2026	R038 On 06-August-26	11.77	Call	Bond Future	17978.2300	18372.0200	17.9782	18.3720	0
11/05/2026	R038 On 06-August-26	11.77	Put	Bond Future	18.0400	17.9700	0.0180	0.0180	0
11/05/2026	R038 On 05-November-26			Bond Future	9.1896	9.1365	112.9510	113.3521	2,570
11/05/2026	R038 On 05-November-26	10.72	Call	Bond Future	11462.0500	11830.3300	11.4621	11.8303	0
11/05/2026	R038 On 05-November-26	10.72	Put	Bond Future	716.9800	684.1900	0.7170	0.6842	0
11/05/2026	R038 On 04-February-27			Bond Future	9.2430	9.1878	115.1212	115.5302	0
11/05/2026	R038 On 04-February-27	9.60	Call	Bond Future	5467.8500	5745.3200	5.4679	5.7453	0
11/05/2026	R038 On 04-February-27	9.60	Put	Bond Future	2872.0300	2740.5200	2.8720	2.7405	0
11/05/2026	R038 On 06-May-27			Bond Future	9.2937	9.2363	111.8839	112.3009	0
11/05/2026	R038 On 06-May-27	8.71	Call	Bond Future	2385.2000	2553.6700	2.3852	2.5537	0
11/05/2026	R038 On 06-May-27	8.71	Put	Bond Future	6731.8300	6483.2500	6.7318	6.4833	0
11/05/2026	R038 On 05-August-27			Bond Future	9.3717	9.3121	113.9124	114.3366	0
11/05/2026	R038 On 05-August-27	9.15	Call	Bond Future	3876.9100	4092.8400	3.8769	4.0928	0
11/05/2026	R038 On 05-August-27	9.15	Put	Bond Future	5465.5600	5257.2800	5.4656	5.2573	0
11/05/2026	R053 On 07-May-26			Bond Future	11.6900	11.6900	100.7752	100.7752	0
11/05/2026	R053 On 06-August-26			Bond Future	9.3003	9.2340	127.0063	127.7853	69,515
11/05/2026	R053 On 06-August-26	8.10	Call	Bond Future	249.5300	325.9700	0.2495	0.3260	530
11/05/2026	R053 On 06-August-26	8.10	Put	Bond Future	15744.4300	15041.8300	15.7444	15.0418	0
11/05/2026	R053 On 06-August-26	8.60	Call	Bond Future	880.0400	1078.1100	0.8800	1.0781	0
11/05/2026	R053 On 06-August-26	8.60	Put	Bond Future	9545.5200	8964.5500	9.5455	8.9646	0
11/05/2026	R053 On 06-August-26	9.10	Call	Bond Future	2662.7000	3060.9500	2.6627	3.0610	530
11/05/2026	R053 On 06-August-26	9.10	Put	Bond Future	5040.9900	4660.2000	5.0410	4.6602	530
11/05/2026	R053 On 06-August-26	9.60	Call	Bond Future	5889.8200	6469.1200	5.8898	6.4691	0
11/05/2026	R053 On 06-August-26	9.60	Put	Bond Future	2470.6300	2270.8900	2.4706	2.2709	530
11/05/2026	R053 On 06-August-26	12.28	Call	Bond Future	27923.1300	28701.1900	27.9231	28.7012	0
11/05/2026	R053 On 06-August-26	12.28	Put	Bond Future	28.1500	27.1700	0.0282	0.0272	0
11/05/2026	R053 On 05-November-26			Bond Future	9.3482	9.2799	123.4565	124.2498	4,041
11/05/2026	R053 On 05-November-26	11.21	Call	Bond Future	19605.4700	20343.2600	19.6055	20.3433	0
11/05/2026	R053 On 05-November-26	11.21	Put	Bond Future	924.7100	869.1900	0.9247	0.8692	0
11/05/2026	R053 On 04-February-27			Bond Future	9.3900	9.3197	125.8285	126.6373	0
11/05/2026	R053 On 04-February-27	9.99	Call	Bond Future	10336.6200	10926.1000	10.3366	10.9261	0
11/05/2026	R053 On 04-February-27	9.99	Put	Bond Future	3781.3700	3562.0200	3.7814	3.5620	0
11/05/2026	R053 On 06-May-27			Bond Future	9.4292	9.3570	122.4220	123.2466	0
11/05/2026	R053 On 06-May-27	8.92	Call	Bond Future	4178.2100	4532.2000	4.1782	4.5322	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2026	R053 On 06-May-27	8.92	Put	Bond Future	10194.6600	9724.0400	10.1947	9.7240	0
11/05/2026	R053 On 05-August-27			Bond Future	9.4868	9.4124	124.6418	125.4810	0
11/05/2026	R053 On 05-August-27	9.28	Call	Bond Future	6331.7400	6766.2600	6.3317	6.7663	0
11/05/2026	R053 On 05-August-27	9.28	Put	Bond Future	8687.8300	8283.2200	8.6878	8.2832	0
11/05/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
11/05/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
11/05/2026	R186 On 06-August-26	8.57	Call	Bond Future	52.5000	53.4000	0.0525	0.0534	0
11/05/2026	R186 On 06-August-26	8.57	Put	Bond Future	52.5000	53.4000	0.0525	0.0534	0
11/05/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
11/05/2026	R186 On 05-November-26	8.12	Call	Bond Future	37.1900	37.5100	0.0372	0.0375	0
11/05/2026	R186 On 05-November-26	8.12	Put	Bond Future	37.1900	37.5100	0.0372	0.0375	0
11/05/2026	R202 On 07-May-26			Bond Future	277.5500	277.5500	277.5500	277.5500	0
11/05/2026	R202 On 06-August-26			Bond Future	301.5897	299.0072	301.5897	299.0072	1,025
11/05/2026	R202 On 06-August-26	278.86	Call	Bond Future	22729.7000	20147.1700	22.7297	20.1472	0
11/05/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	R202 On 05-November-26			Bond Future	307.1486	304.5187	307.1486	304.5187	0
11/05/2026	R202 On 05-November-26	280.46	Call	Bond Future	26688.5600	24058.7200	26.6886	24.0587	0
11/05/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	R202 On 04-February-27			Bond Future	307.5883	304.9076	307.5883	304.9076	0
11/05/2026	R202 On 04-February-27	294.73	Call	Bond Future	12858.2800	10177.6300	12.8583	10.1776	0
11/05/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	R202 On 06-May-27			Bond Future	313.6609	310.9274	313.6609	310.9274	0
11/05/2026	R202 On 06-May-27	306.99	Call	Bond Future	6670.8900	3937.4200	6.6709	3.9374	0
11/05/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	R202 On 05-August-27			Bond Future	313.7767	310.9912	313.7767	310.9912	0
11/05/2026	R202 On 05-August-27	312.97	Call	Bond Future	806.6600	0.0000	0.8067	0.0000	0
11/05/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	1978.8300	0.0000	1.9788	0
11/05/2026	R209 On 07-May-26			Bond Future	11.0700	11.0700	72.1699	72.1699	0
11/05/2026	R209 On 06-August-26			Bond Future	8.8797	8.8233	85.4836	85.8046	37,291
11/05/2026	R209 On 06-August-26	11.39	Call	Bond Future	12841.0600	13161.6500	12.8411	13.1617	0
11/05/2026	R209 On 06-August-26	11.39	Put	Bond Future	23.9900	23.5200	0.0240	0.0235	0
11/05/2026	R209 On 05-November-26			Bond Future	8.9317	8.8731	83.8881	84.2150	7,212
11/05/2026	R209 On 05-November-26	10.32	Call	Bond Future	7904.5000	8199.0600	7.9045	8.1991	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2026	R209 On 05-November-26	10.32	Put	Bond Future	603.5000	571.1000	0.6035	0.5711	0
11/05/2026	R209 On 04-February-27			Bond Future	8.9756	8.9149	85.4996	85.8330	0
11/05/2026	R209 On 04-February-27	8.03	Call	Bond Future	869.3400	960.6300	0.8693	0.9606	3,237
11/05/2026	R209 On 04-February-27	8.03	Put	Bond Future	6253.4800	6011.4000	6.2535	6.0114	0
11/05/2026	R209 On 04-February-27	8.96	Call	Bond Future	2794.5700	2984.0800	2.7946	2.9841	0
11/05/2026	R209 On 04-February-27	8.96	Put	Bond Future	2880.2000	2736.3400	2.8802	2.7363	3,237
11/05/2026	R209 On 04-February-27	9.28	Call	Bond Future	3846.7100	4067.0600	3.8467	4.0671	0
11/05/2026	R209 On 04-February-27	9.28	Put	Bond Future	2202.1300	2089.1100	2.2021	2.0891	0
11/05/2026	R209 On 06-May-27			Bond Future	9.0165	8.9534	84.0165	84.3565	0
11/05/2026	R209 On 06-May-27	8.25	Call	Bond Future	1393.5400	1511.2600	1.3935	1.5113	4,620
11/05/2026	R209 On 06-May-27	8.25	Put	Bond Future	5641.1000	5418.8900	5.6411	5.4189	0
11/05/2026	R209 On 06-May-27	8.41	Call	Bond Future	1677.0000	1810.0200	1.6770	1.8100	0
11/05/2026	R209 On 06-May-27	8.41	Put	Bond Future	5015.8800	4808.9700	5.0159	4.8090	0
11/05/2026	R209 On 06-May-27	9.32	Call	Bond Future	4148.1000	4366.9300	4.1481	4.3669	0
11/05/2026	R209 On 06-May-27	9.32	Put	Bond Future	2538.3600	2417.2600	2.5384	2.4173	4,620
11/05/2026	R209 On 05-August-27			Bond Future	9.0846	9.0189	85.5414	85.8872	0
11/05/2026	R209 On 05-August-27	8.87	Call	Bond Future	2826.6400	3001.7000	2.8266	3.0017	0
11/05/2026	R209 On 05-August-27	8.87	Put	Bond Future	3963.8400	3793.0900	3.9638	3.7931	0
11/05/2026	R210 On 07-May-26			Bond Future	255.4000	255.4000	255.4000	255.4000	0
11/05/2026	R210 On 06-August-26			Bond Future	267.2239	267.2189	267.2239	267.2189	448
11/05/2026	R210 On 06-August-26	259.84	Call	Bond Future	7383.8900	7378.9100	7.3839	7.3789	0
11/05/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	R210 On 05-November-26			Bond Future	268.6118	268.6067	268.6118	268.6067	0
11/05/2026	R210 On 05-November-26	253.33	Call	Bond Future	15281.7700	15276.6800	15.2818	15.2767	0
11/05/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	R210 On 04-February-27			Bond Future	273.8324	273.8277	273.8324	273.8277	0
11/05/2026	R210 On 04-February-27	266.03	Call	Bond Future	7802.4000	7797.7000	7.8024	7.7977	0
11/05/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	R210 On 06-May-27			Bond Future	275.6147	275.6099	275.6147	275.6099	0
11/05/2026	R210 On 06-May-27	271.13	Call	Bond Future	4484.7200	4479.8500	4.4847	4.4799	0
11/05/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	R210 On 05-August-27			Bond Future	280.6880	280.6820	280.6880	280.6820	0
11/05/2026	R210 On 05-August-27	276.01	Call	Bond Future	4677.9700	4672.0200	4.6780	4.6720	0
11/05/2026	R210 On 05-August-27	276.01	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
11/05/2026	R213 On 07-May-26			Bond Future	9.8000	9.8000	90.8448	90.8448	0
11/05/2026	R213 On 06-August-26			Bond Future	8.3143	8.2511	98.2348	98.4636	55,172
11/05/2026	R213 On 06-August-26	9.69	Call	Bond Future	4939.3800	5159.7400	4.9394	5.1597	0
11/05/2026	R213 On 06-August-26	9.69	Put	Bond Future	120.7400	112.3100	0.1207	0.1123	0
11/05/2026	R213 On 05-November-26			Bond Future	8.3749	8.3074	96.4720	96.7050	0
11/05/2026	R213 On 05-November-26	8.75	Call	Bond Future	2245.6900	2409.1000	2.2457	2.4091	0
11/05/2026	R213 On 05-November-26	8.75	Put	Bond Future	963.0500	893.4500	0.9631	0.8935	0
11/05/2026	R213 On 04-February-27			Bond Future	8.4228	8.3504	98.3251	98.5627	0
11/05/2026	R213 On 04-February-27	8.14	Call	Bond Future	1125.0300	1234.4200	1.1250	1.2344	0
11/05/2026	R213 On 04-February-27	8.14	Put	Bond Future	2056.8000	1928.5500	2.0568	1.9286	0
11/05/2026	R213 On 06-May-27			Bond Future	8.4585	8.3806	96.6910	96.9334	0
11/05/2026	R213 On 06-May-27	7.56	Call	Bond Future	573.1800	640.9300	0.5732	0.6409	0
11/05/2026	R213 On 06-May-27	7.56	Put	Bond Future	3414.3900	3239.7700	3.4144	3.2398	0
11/05/2026	R213 On 06-May-27	8.13	Call	Bond Future	1193.9600	1303.0400	1.1940	1.3030	2,830
11/05/2026	R213 On 06-May-27	8.13	Put	Bond Future	2220.9200	2087.6300	2.2209	2.0876	0
11/05/2026	R213 On 06-May-27	9.25	Call	Bond Future	3392.7100	3571.1400	3.3927	3.5711	0
11/05/2026	R213 On 06-May-27	9.25	Put	Bond Future	972.2300	908.2900	0.9722	0.9083	2,830
11/05/2026	R213 On 05-August-27			Bond Future	8.5498	8.4657	98.4469	98.6933	0
11/05/2026	R213 On 05-August-27	8.27	Call	Bond Future	1360.2400	1475.6600	1.3602	1.4757	0
11/05/2026	R213 On 05-August-27	8.27	Put	Bond Future	2182.8700	2051.8500	2.1829	2.0519	0
11/05/2026	R214 On 07-May-26			Bond Future	11.5300	11.5300	65.9435	65.9435	0
11/05/2026	R214 On 06-August-26			Bond Future	9.3153	9.2541	80.7193	81.1258	24,720
11/05/2026	R214 On 06-August-26	11.97	Call	Bond Future	15121.0000	15526.7900	15.1210	15.5268	0
11/05/2026	R214 On 06-August-26	11.97	Put	Bond Future	27.5000	26.7700	0.0275	0.0268	0
11/05/2026	R214 On 05-November-26			Bond Future	9.3703	9.3072	78.8914	79.3054	2,614
11/05/2026	R214 On 05-November-26	10.97	Call	Bond Future	10183.5300	10562.1600	10.1835	10.5622	0
11/05/2026	R214 On 05-November-26	10.97	Put	Bond Future	643.2200	607.8600	0.6432	0.6079	0
11/05/2026	R214 On 04-February-27			Bond Future	9.4200	9.3549	80.4069	80.8289	0
11/05/2026	R214 On 04-February-27	9.90	Call	Bond Future	5375.9200	5672.8900	5.3759	5.6729	0
11/05/2026	R214 On 04-February-27	9.90	Put	Bond Future	2360.5100	2235.4400	2.3605	2.2354	0
11/05/2026	R214 On 06-May-27			Bond Future	9.4635	9.3964	78.6768	79.1073	0
11/05/2026	R214 On 06-May-27	8.88	Call	Bond Future	2191.6200	2367.6000	2.1916	2.3676	0
11/05/2026	R214 On 06-May-27	8.88	Put	Bond Future	6045.3900	5790.9500	6.0454	5.7910	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2026	R214 On 05-August-27			Bond Future	9.5287	9.4594	80.1050	80.5429	0
11/05/2026	R214 On 05-August-27	9.32	Call	Bond Future	3571.3600	3797.2700	3.5714	3.7973	0
11/05/2026	R214 On 05-August-27	9.32	Put	Bond Future	4900.7900	4688.8000	4.9008	4.6888	0
11/05/2026	R248 On 07-May-26			Bond Future	11.7200	11.7200	78.4803	78.4803	0
11/05/2026	R248 On 06-August-26			Bond Future	9.3774	9.3111	98.1514	98.7353	253,977
11/05/2026	R248 On 06-August-26	9.00	Call	Bond Future	1405.9500	1648.9900	1.4060	1.6490	0
11/05/2026	R248 On 06-August-26	9.00	Put	Bond Future	4807.6000	4466.7800	4.8076	4.4668	1,762
11/05/2026	R248 On 06-August-26	10.00	Call	Bond Future	6390.5600	6881.8800	6.3906	6.8819	0
11/05/2026	R248 On 06-August-26	10.00	Put	Bond Future	1178.5000	1085.9600	1.1785	1.0860	1,762
11/05/2026	R248 On 06-August-26	12.37	Call	Bond Future	21322.0200	21905.2400	21.3220	21.9052	0
11/05/2026	R248 On 06-August-26	12.37	Put	Bond Future	19.7900	19.1500	0.0198	0.0192	0
11/05/2026	R248 On 05-November-26			Bond Future	9.4293	9.3611	95.4996	96.0941	37,149
11/05/2026	R248 On 05-November-26	11.31	Call	Bond Future	14956.0300	15509.9700	14.9560	15.5100	0
11/05/2026	R248 On 05-November-26	11.31	Put	Bond Future	681.1900	640.6100	0.6812	0.6406	0
11/05/2026	R248 On 04-February-27			Bond Future	9.4762	9.4059	97.3342	97.9404	0
11/05/2026	R248 On 04-February-27	10.11	Call	Bond Future	7988.1200	8433.5100	7.9881	8.4335	0
11/05/2026	R248 On 04-February-27	10.11	Put	Bond Future	2794.1700	2633.3300	2.7942	2.6333	0
11/05/2026	R248 On 06-May-27			Bond Future	9.5171	9.4448	94.7925	95.4105	260
11/05/2026	R248 On 06-May-27	9.05	Call	Bond Future	3311.2900	3584.5900	3.3113	3.5846	0
11/05/2026	R248 On 06-May-27	9.05	Put	Bond Future	7418.5700	7073.8000	7.4186	7.0738	0
11/05/2026	R248 On 05-August-27			Bond Future	9.5775	9.5030	96.5125	97.1415	0
11/05/2026	R248 On 05-August-27	9.37	Call	Bond Future	4788.5300	5114.1000	4.7885	5.1141	0
11/05/2026	R248 On 05-August-27	9.37	Put	Bond Future	6556.3800	6252.9500	6.5564	6.2530	0
11/05/2026	R2R9 On 07-May-26			Bond Future	9.6200	9.6200	102.9736	102.9736	0
11/05/2026	R2R9 On 06-August-26			Bond Future	9.2539	9.1977	108.1649	108.5935	4,002
11/05/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95045.4400	95473.9900	95.0454	95.4740	0
11/05/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	R2R9 On 05-November-26			Bond Future	9.3155	9.2572	105.1547	105.5910	0
11/05/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94184.6000	94620.9400	94.1846	94.6209	0
11/05/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	R2R9 On 04-February-27			Bond Future	9.3699	9.3095	107.1750	107.6199	0
11/05/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5921.0100	6241.6600	5.9210	6.2417	0
11/05/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2198.5300	2074.2600	2.1985	2.0743	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2026	R2R9 On 06-May-27			Bond Future	9.4218	9.3591	104.2869	104.7407	0
11/05/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2406.3000	2589.1400	2.4063	2.5891	0
11/05/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	6804.9200	6533.9700	6.8049	6.5340	0
11/05/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2711.5000	2908.5500	2.7115	2.9086	498
11/05/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	6273.0800	6016.3400	6.2731	6.0163	0
11/05/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5303.8800	5587.4100	5.3039	5.5874	0
11/05/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	3744.8800	3574.6200	3.7449	3.5746	250
11/05/2026	R2R9 On 05-August-27			Bond Future	9.4992	9.4343	106.1779	106.6395	0
11/05/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3856.7100	4089.6600	3.8567	4.0897	0
11/05/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	5570.1300	5341.5100	5.5701	5.3415	0
11/05/2026	R4R2 On 07-May-26			Bond Future	9.8600	9.8600	103.2455	103.2455	0
11/05/2026	R4R2 On 06-August-26			Bond Future	9.4182	9.3517	109.4089	109.9721	10,754
11/05/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95991.6500	96554.8500	95.9917	96.5549	0
11/05/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	R4R2 On 05-November-26			Bond Future	9.4791	9.4105	106.2952	106.8687	0
11/05/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95072.5900	95646.1200	95.0726	95.6461	0
11/05/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/05/2026	R4R2 On 04-February-27			Bond Future	9.5335	9.4625	108.3375	108.9222	0
11/05/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7086.8000	7515.4000	7.0868	7.5154	0
11/05/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2357.7200	2201.5800	2.3577	2.2016	0
11/05/2026	R4R2 On 06-May-27			Bond Future	9.5855	9.5121	105.3460	105.9422	0
11/05/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2984.8700	3231.9300	2.9849	3.2319	0
11/05/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7883.2500	7534.0600	7.8833	7.5341	0
11/05/2026	R4R2 On 05-August-27			Bond Future	9.6604	9.5845	107.2560	107.8627	0
11/05/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4540.8200	4850.7500	4.5408	4.8508	0
11/05/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	6316.1800	6019.4300	6.3162	6.0194	0
11/05/2026	RR87 On 07-May-26			Bond Future	6.8100	6.8100	103.0247	103.0247	0
11/05/2026	RR87 On 06-August-26			Bond Future	7.2306	7.1468	100.8820	100.9116	0
11/05/2026	RR87 On 06-August-26	6.53	Call	Bond Future	7.3283	10.9335	0.0073	0.0109	0
11/05/2026	RR87 On 06-August-26	6.53	Put	Bond Future	255.1683	229.2235	0.2552	0.2292	0
11/05/2026	RR87 On 05-November-26			Bond Future	6.7807	6.5174	102.7176	102.7478	0
11/05/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.1874	0.6543	0.0002	0.0007	0
11/05/2026	RR87 On 05-November-26	5.27	Put	Bond Future	173.4674	143.7743	0.1735	0.1438	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2026	RR88 On 07-May-26			Bond Future	6.8400	6.8400	106.3739	106.3739	0
11/05/2026	RR88 On 06-August-26			Bond Future	7.5452	7.4980	104.4385	104.4950	0
11/05/2026	RR88 On 06-August-26	6.79	Call	Bond Future	40.6888	50.1855	0.0407	0.0502	0
11/05/2026	RR88 On 06-August-26	6.79	Put	Bond Future	948.9488	901.9555	0.9489	0.9020	0
11/05/2026	RR88 On 05-November-26			Bond Future	7.5632	7.5047	105.7035	105.7643	0
11/05/2026	RR88 On 05-November-26	6.71	Call	Bond Future	71.7014	83.6471	0.0717	0.0836	0
11/05/2026	RR88 On 05-November-26	6.71	Put	Bond Future	965.2314	916.3071	0.9652	0.9163	0
11/05/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/05/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0