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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	2029 On 06-August-26			Bond Future	144.1000	144.1000	144.1000	144.1000	0
11/08/2026	2029 On 05-November-26			Bond Future	153.6263	153.6482	153.6263	153.6482	13,269
11/08/2026	2029 On 05-November-26	147.56	Call	Bond Future	6066.2500	6088.2100	6.0663	6.0882	0
11/08/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2029 On 04-February-27			Bond Future	156.5328	156.5553	156.5328	156.5553	0
11/08/2026	2029 On 04-February-27	149.72	Call	Bond Future	6812.7500	6835.3000	6.8128	6.8353	0
11/08/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2029 On 06-May-27			Bond Future	158.1055	158.1287	158.1055	158.1287	0
11/08/2026	2029 On 06-May-27	153.32	Call	Bond Future	4785.4600	4808.7200	4.7855	4.8087	0
11/08/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2029 On 05-August-27			Bond Future	161.2225	161.2461	161.2225	161.2461	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2026	2029 On 05-August-27	156.72	Call	Bond Future	4502.4700	4526.0700	4.5025	4.5261	0
11/08/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2029 On 04-November-27			Bond Future	162.5758	162.5994	162.5758	162.5994	0
11/08/2026	2029 On 04-November-27	161.12	Call	Bond Future	1455.8100	1479.3800	1.4558	1.4794	0
11/08/2026	2029 On 04-November-27	161.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2030 On 06-August-26			Bond Future	9.2200	9.2200	96.7037	96.7037	0
11/08/2026	2030 On 05-November-26			Bond Future	7.8328	7.7247	102.6667	102.9711	152,800
11/08/2026	2030 On 05-November-26	8.39	Call	Bond Future	1826.8900	2082.1200	1.8269	2.0821	0
11/08/2026	2030 On 05-November-26	8.39	Put	Bond Future	275.5900	226.4400	0.2756	0.2264	0
11/08/2026	2030 On 04-February-27			Bond Future	7.8536	7.7352	100.5770	100.8872	22,442
11/08/2026	2030 On 04-February-27	7.82	Call	Bond Future	910.7100	1081.4100	0.9107	1.0814	0
11/08/2026	2030 On 04-February-27	7.82	Put	Bond Future	998.6600	859.2000	0.9987	0.8592	0
11/08/2026	2030 On 06-May-27			Bond Future	7.8484	7.7178	102.5563	102.8728	0
11/08/2026	2030 On 06-May-27	7.27	Call	Bond Future	456.7500	563.2500	0.4568	0.5633	0
11/08/2026	2030 On 06-May-27	7.27	Put	Bond Future	1867.6400	1657.6200	1.8676	1.6576	0
11/08/2026	2030 On 05-August-27			Bond Future	7.8592	7.7136	100.5454	100.8680	0
11/08/2026	2030 On 05-August-27	8.11	Call	Bond Future	1475.7900	1675.9600	1.4758	1.6760	0
11/08/2026	2030 On 05-August-27	8.11	Put	Bond Future	923.2800	800.8300	0.9233	0.8008	0
11/08/2026	2030 On 04-November-27			Bond Future	7.9163	7.7534	102.3442	102.6722	0
11/08/2026	2030 On 04-November-27	7.84	Call	Bond Future	1207.2800	1379.4600	1.2073	1.3795	0
11/08/2026	2030 On 04-November-27	7.84	Put	Bond Future	1360.7000	1204.8500	1.3607	1.2049	0
11/08/2026	2031 On 06-August-26			Bond Future	113.8100	113.8100	113.8100	113.8100	0
11/08/2026	2031 On 05-November-26			Bond Future	119.5146	119.3562	119.5146	119.3562	17,178
11/08/2026	2031 On 05-November-26	111.49	Call	Bond Future	8024.6300	7866.2200	8.0246	7.8662	0
11/08/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2031 On 04-February-27			Bond Future	119.2649	119.1038	119.2649	119.1038	681
11/08/2026	2031 On 04-February-27	116.18	Call	Bond Future	3147.4500	3001.4600	3.1475	3.0015	0
11/08/2026	2031 On 04-February-27	116.18	Put	Bond Future	62.5300	77.6900	0.0625	0.0777	0
11/08/2026	2031 On 06-May-27			Bond Future	121.6385	121.4744	121.6385	121.4744	0
11/08/2026	2031 On 06-May-27	116.87	Call	Bond Future	4784.8900	4625.1400	4.7849	4.6251	0
11/08/2026	2031 On 06-May-27	116.87	Put	Bond Future	16.4400	20.7900	0.0164	0.0208	0
11/08/2026	2031 On 05-August-27			Bond Future	121.4668	121.2988	121.4668	121.2988	0
11/08/2026	2031 On 05-August-27	121.41	Call	Bond Future	970.3900	891.7300	0.9704	0.8917	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2026	2031 On 05-August-27	121.41	Put	Bond Future	913.5700	1002.9100	0.9136	1.0029	0
11/08/2026	2031 On 04-November-27			Bond Future	123.6700	123.4985	123.6700	123.4985	0
11/08/2026	2031 On 04-November-27	121.34	Call	Bond Future	2533.0400	2393.2900	2.5330	2.3933	0
11/08/2026	2031 On 04-November-27	121.34	Put	Bond Future	203.0800	234.8300	0.2031	0.2348	0
11/08/2026	2032 On 06-August-26			Bond Future	10.1200	10.1200	95.1174	95.1174	0
11/08/2026	2032 On 05-November-26			Bond Future	8.1419	8.0473	101.3791	101.7875	199,570
11/08/2026	2032 On 05-November-26	9.16	Call	Bond Future	4473.4100	4854.0500	4.4734	4.8541	0
11/08/2026	2032 On 05-November-26	9.16	Put	Bond Future	204.8800	177.1500	0.2049	0.1772	0
11/08/2026	2032 On 04-February-27			Bond Future	8.1779	8.0776	103.2729	103.6890	0
11/08/2026	2032 On 04-February-27	7.58	Call	Bond Future	573.5500	703.6300	0.5736	0.7036	500
11/08/2026	2032 On 04-February-27	7.58	Put	Bond Future	3084.8200	2798.7900	3.0848	2.7988	0
11/08/2026	2032 On 04-February-27	8.08	Call	Bond Future	1353.1400	1573.2800	1.3531	1.5733	500
11/08/2026	2032 On 04-February-27	8.08	Put	Bond Future	1759.0600	1563.0900	1.7591	1.5631	0
11/08/2026	2032 On 04-February-27	8.36	Call	Bond Future	2011.9800	2279.5700	2.0120	2.2796	0
11/08/2026	2032 On 04-February-27	8.36	Put	Bond Future	1262.0600	1113.5400	1.2621	1.1135	500
11/08/2026	2032 On 04-February-27	8.48	Call	Bond Future	2333.8900	2619.3200	2.3339	2.6193	0
11/08/2026	2032 On 04-February-27	8.48	Put	Bond Future	1093.6200	962.9400	1.0936	0.9629	0
11/08/2026	2032 On 06-May-27			Bond Future	8.1911	8.0844	101.1432	101.5678	0
11/08/2026	2032 On 06-May-27	7.58	Call	Bond Future	748.1600	889.7100	0.7482	0.8897	500
11/08/2026	2032 On 06-May-27	7.58	Put	Bond Future	3210.6400	2927.6300	3.2106	2.9276	0
11/08/2026	2032 On 06-May-27	7.80	Call	Bond Future	1043.8500	1219.4200	1.0439	1.2194	0
11/08/2026	2032 On 06-May-27	7.80	Put	Bond Future	2611.3600	2362.3700	2.6114	2.3624	0
11/08/2026	2032 On 06-May-27	7.94	Call	Bond Future	1266.7100	1464.4300	1.2667	1.4644	500
11/08/2026	2032 On 06-May-27	7.94	Put	Bond Future	2269.6800	2042.8400	2.2697	2.0428	0
11/08/2026	2032 On 06-May-27	8.08	Call	Bond Future	1529.5600	1749.5600	1.5296	1.7496	500
11/08/2026	2032 On 06-May-27	8.08	Put	Bond Future	1971.8300	1767.2700	1.9718	1.7673	0
11/08/2026	2032 On 06-May-27	8.44	Call	Bond Future	2367.1600	2639.6600	2.3672	2.6397	500
11/08/2026	2032 On 06-May-27	8.44	Put	Bond Future	1385.0700	1233.0100	1.3851	1.2330	0
11/08/2026	2032 On 06-May-27	8.47	Call	Bond Future	2445.1200	2721.5200	2.4451	2.7215	0
11/08/2026	2032 On 06-May-27	8.47	Put	Bond Future	1345.4600	1197.3000	1.3455	1.1973	500
11/08/2026	2032 On 06-May-27	8.93	Call	Bond Future	3754.2800	4080.4900	3.7543	4.0805	0
11/08/2026	2032 On 06-May-27	8.93	Put	Bond Future	873.0900	774.7400	0.8731	0.7747	500
11/08/2026	2032 On 05-August-27			Bond Future	8.2151	8.1014	103.1138	103.5466	0
11/08/2026	2032 On 05-August-27	7.94	Call	Bond Future	1429.6500	1630.5700	1.4297	1.6306	500

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11/08/2026	2032 On 05-August-27	7.94	Put	Bond Future	2480.9300	2249.1000	2.4809	2.2491	0
11/08/2026	2032 On 05-August-27	8.42	Call	Bond Future	2416.9200	2682.0300	2.4169	2.6820	0
11/08/2026	2032 On 05-August-27	8.42	Put	Bond Future	1642.4900	1474.8500	1.6425	1.4749	0
11/08/2026	2032 On 05-August-27	8.44	Call	Bond Future	2463.8200	2731.3600	2.4638	2.7314	500
11/08/2026	2032 On 05-August-27	8.44	Put	Bond Future	1614.2000	1448.9900	1.6142	1.4490	0
11/08/2026	2032 On 05-August-27	9.08	Call	Bond Future	4170.0100	4501.0800	4.1700	4.5011	0
11/08/2026	2032 On 05-August-27	9.08	Put	Bond Future	950.8500	849.1700	0.9509	0.8492	500
11/08/2026	2032 On 04-November-27			Bond Future	8.2736	8.1524	100.8019	101.2421	0
11/08/2026	2032 On 04-November-27	8.20	Call	Bond Future	2010.5900	2243.3100	2.0106	2.2433	0
11/08/2026	2032 On 04-November-27	8.20	Put	Bond Future	2277.5100	2070.0800	2.2775	2.0701	0
11/08/2026	2033 On 06-August-26			Bond Future	134.2500	134.2500	134.2500	134.2500	0
11/08/2026	2033 On 05-November-26			Bond Future	149.2024	149.4091	149.2024	149.4091	15,149
11/08/2026	2033 On 05-November-26	137.26	Call	Bond Future	11942.3700	12149.1400	11.9424	12.1491	0
11/08/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2033 On 04-February-27			Bond Future	152.0251	152.2360	152.0251	152.2360	0
11/08/2026	2033 On 04-February-27	142.71	Call	Bond Future	9315.1300	9526.0000	9.3151	9.5260	0
11/08/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2033 On 06-May-27			Bond Future	153.4019	153.6173	153.4019	153.6173	0
11/08/2026	2033 On 06-May-27	151.21	Call	Bond Future	2191.8900	2407.2600	2.1919	2.4073	0
11/08/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2033 On 05-August-27			Bond Future	156.4263	156.6458	156.4263	156.6458	0
11/08/2026	2033 On 05-August-27	153.15	Call	Bond Future	3276.2900	3495.8100	3.2763	3.4958	0
11/08/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2033 On 04-November-27			Bond Future	157.5840	157.8068	157.5840	157.8068	0
11/08/2026	2033 On 04-November-27	156.56	Call	Bond Future	1024.0300	1246.8400	1.0240	1.2468	0
11/08/2026	2033 On 04-November-27	156.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2037 On 06-August-26			Bond Future	11.7100	11.7100	81.1869	81.1869	0
11/08/2026	2037 On 05-November-26			Bond Future	8.7556	8.6421	100.6301	101.3817	224,068
11/08/2026	2037 On 05-November-26	9.46	Call	Bond Future	5061.9600	5716.0900	5.0620	5.7161	4,490
11/08/2026	2037 On 05-November-26	9.46	Put	Bond Future	560.2900	462.7600	0.5603	0.4628	0
11/08/2026	2037 On 05-November-26	10.23	Call	Bond Future	9254.2900	9983.0800	9.2543	9.9831	0
11/08/2026	2037 On 05-November-26	10.23	Put	Bond Future	141.4200	118.5500	0.1414	0.1186	4,490
11/08/2026	2037 On 05-November-26	10.62	Call	Bond Future	11398.6400	12140.2300	11.3986	12.1402	0

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11/08/2026	2037 On 05-November-26	10.62	Put	Bond Future	66.1800	56.1100	0.0662	0.0561	0
11/08/2026	2037 On 05-November-26	10.83	Call	Bond Future	12540.7500	13286.0100	12.5408	13.2860	0
11/08/2026	2037 On 05-November-26	10.83	Put	Bond Future	43.9900	37.5900	0.0440	0.0376	4,490
11/08/2026	2037 On 04-February-27			Bond Future	8.7985	8.6806	98.2519	99.0177	1,550
11/08/2026	2037 On 04-February-27	8.44	Call	Bond Future	1450.0000	1772.4400	1.4500	1.7724	4,490
11/08/2026	2037 On 04-February-27	8.44	Put	Bond Future	3804.5700	3361.1500	3.8046	3.3612	0
11/08/2026	2037 On 04-February-27	9.31	Call	Bond Future	4615.5500	5189.0100	4.6156	5.1890	0
11/08/2026	2037 On 04-February-27	9.31	Put	Bond Future	1380.2400	1187.8400	1.3802	1.1878	4,490
11/08/2026	2037 On 04-February-27	9.51	Call	Bond Future	5558.1700	6169.7100	5.5582	6.1697	0
11/08/2026	2037 On 04-February-27	9.51	Put	Bond Future	1096.4600	942.1400	1.0965	0.9421	0
11/08/2026	2037 On 04-February-27	9.81	Call	Bond Future	7042.4000	7698.0800	7.0424	7.6981	0
11/08/2026	2037 On 04-February-27	9.81	Put	Bond Future	780.4000	670.2200	0.7804	0.6702	4,490
11/08/2026	2037 On 06-May-27			Bond Future	8.8325	8.7101	100.1855	100.9667	0
11/08/2026	2037 On 06-May-27	8.58	Call	Bond Future	2124.4600	2494.1600	2.1245	2.4942	0
11/08/2026	2037 On 06-May-27	8.58	Put	Bond Future	3744.4600	3333.0100	3.7445	3.3330	0
11/08/2026	2037 On 05-August-27			Bond Future	8.8754	8.7480	97.8778	98.6741	0
11/08/2026	2037 On 05-August-27	9.05	Call	Bond Future	3967.9400	4452.8200	3.9679	4.4528	0
11/08/2026	2037 On 05-August-27	9.05	Put	Bond Future	2889.9400	2578.5400	2.8899	2.5785	0
11/08/2026	2037 On 04-November-27			Bond Future	8.9328	8.8005	99.6282	100.4385	0
11/08/2026	2037 On 04-November-27	8.84	Call	Bond Future	3544.9600	3977.1400	3.5450	3.9771	0
11/08/2026	2037 On 04-November-27	8.84	Put	Bond Future	4112.3100	3734.2100	4.1123	3.7342	0
11/08/2026	2038 On 06-August-26			Bond Future	144.7200	144.7200	144.7200	144.7200	0
11/08/2026	2038 On 05-November-26			Bond Future	165.7660	165.0168	165.7660	165.0168	4,119
11/08/2026	2038 On 05-November-26	146.31	Call	Bond Future	19456.0000	18706.8100	19.4560	18.7068	0
11/08/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2038 On 04-February-27			Bond Future	166.6226	165.8596	166.6226	165.8596	0
11/08/2026	2038 On 04-February-27	153.83	Call	Bond Future	12792.5900	12029.5600	12.7926	12.0296	0
11/08/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2038 On 06-May-27			Bond Future	169.9381	169.1603	169.9381	169.1603	0
11/08/2026	2038 On 06-May-27	166.10	Call	Bond Future	3838.0500	3060.2500	3.8381	3.0603	0
11/08/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2038 On 05-August-27			Bond Future	170.9555	170.1616	170.9555	170.1616	0
11/08/2026	2038 On 05-August-27	169.13	Call	Bond Future	1825.5100	1031.5800	1.8255	1.0316	0
11/08/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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11/08/2026	2038 On 04-November-27			Bond Future	174.0587	173.2499	174.0587	173.2499	0
11/08/2026	2038 On 04-November-27	170.50	Call	Bond Future	3558.7400	2749.8900	3.5587	2.7499	0
11/08/2026	2038 On 04-November-27	170.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2040 On 06-August-26			Bond Future	12.1900	12.1900	79.4339	79.4339	0
11/08/2026	2040 On 05-November-26			Bond Future	9.1109	9.0031	101.6272	102.4465	32,153
11/08/2026	2040 On 05-November-26	8.85	Call	Bond Future	1331.6600	1705.8900	1.3317	1.7059	14,000
11/08/2026	2040 On 05-November-26	8.85	Put	Bond Future	3330.5700	2885.5000	3.3306	2.8855	0
11/08/2026	2040 On 05-November-26	9.91	Call	Bond Future	6397.2700	7123.1300	6.3973	7.1231	2,300
11/08/2026	2040 On 05-November-26	9.91	Put	Bond Future	610.9200	517.4800	0.6109	0.5175	0
11/08/2026	2040 On 05-November-26	10.67	Call	Bond Future	11025.8100	11821.4700	11.0258	11.8215	0
11/08/2026	2040 On 05-November-26	10.67	Put	Bond Future	172.0900	148.4500	0.1721	0.1485	2,300
11/08/2026	2040 On 05-November-26	11.06	Call	Bond Future	13390.7100	14198.8500	13.3907	14.1989	0
11/08/2026	2040 On 05-November-26	11.06	Put	Bond Future	89.1200	77.9600	0.0891	0.0780	0
11/08/2026	2040 On 05-November-26	11.27	Call	Bond Future	14641.1400	15453.1200	14.6411	15.4531	0
11/08/2026	2040 On 05-November-26	11.27	Put	Bond Future	62.0200	54.7000	0.0620	0.0547	2,300
11/08/2026	2040 On 04-February-27			Bond Future	9.1602	9.0487	99.0171	99.8519	54,058
11/08/2026	2040 On 04-February-27	8.78	Call	Bond Future	1712.5100	2063.8300	1.7125	2.0638	2,300
11/08/2026	2040 On 04-February-27	8.78	Put	Bond Future	4598.6100	4115.1300	4.5986	4.1151	0
11/08/2026	2040 On 04-February-27	9.67	Call	Bond Future	5399.7300	6022.2900	5.3997	6.0223	0
11/08/2026	2040 On 04-February-27	9.67	Put	Bond Future	1707.4900	1495.2500	1.7075	1.4953	2,300
11/08/2026	2040 On 04-February-27	9.93	Call	Bond Future	6789.1700	7462.6800	6.7892	7.4627	0
11/08/2026	2040 On 04-February-27	9.93	Put	Bond Future	1288.4800	1127.1900	1.2885	1.1272	0
11/08/2026	2040 On 04-February-27	10.17	Call	Bond Future	8127.1100	8837.0700	8.1271	8.8371	0
11/08/2026	2040 On 04-February-27	10.17	Put	Bond Future	1000.1000	875.2600	1.0001	0.8753	2,300
11/08/2026	2040 On 06-May-27			Bond Future	9.2018	9.0864	100.9659	101.8173	0
11/08/2026	2040 On 06-May-27	8.88	Call	Bond Future	2384.7600	2773.3000	2.3848	2.7733	0
11/08/2026	2040 On 06-May-27	8.88	Put	Bond Future	4784.8500	4321.9700	4.7849	4.3220	0
11/08/2026	2040 On 05-August-27			Bond Future	9.2518	9.1323	98.4228	99.2907	0
11/08/2026	2040 On 05-August-27	9.33	Call	Bond Future	4369.8300	4877.7800	4.3698	4.8778	0
11/08/2026	2040 On 05-August-27	9.33	Put	Bond Future	3807.7800	3447.8000	3.8078	3.4478	0
11/08/2026	2040 On 04-November-27			Bond Future	9.3138	9.1902	100.1826	101.0657	0
11/08/2026	2040 On 04-November-27	9.21	Call	Bond Future	4261.2500	4734.6200	4.2613	4.7346	0
11/08/2026	2040 On 04-November-27	9.21	Put	Bond Future	5001.9500	4592.1800	5.0020	4.5922	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2026	2043 On 06-August-26			Bond Future	110.8800	110.8800	110.8800	110.8800	0
11/08/2026	2043 On 05-November-26			Bond Future	128.0518	127.2382	128.0518	127.2382	0
11/08/2026	2043 On 05-November-26	112.84	Call	Bond Future	15213.5225	14401.9216	15.2135	14.4019	0
11/08/2026	2043 On 05-November-26	112.84	Put	Bond Future	1.7025	3.6916	0.0017	0.0037	0
11/08/2026	2043 On 04-February-27			Bond Future	127.5167	126.6881	127.5167	126.6881	3,116
11/08/2026	2043 On 04-February-27	117.63	Call	Bond Future	10047.4951	9281.9173	10.0475	9.2819	0
11/08/2026	2043 On 04-February-27	117.63	Put	Bond Future	160.7851	223.8473	0.1608	0.2238	0
11/08/2026	2043 On 06-May-27			Bond Future	130.0545	129.2098	130.0545	129.2098	0
11/08/2026	2043 On 06-May-27	127.48	Call	Bond Future	4570.9633	4069.5537	4.5710	4.0696	0
11/08/2026	2043 On 06-May-27	127.48	Put	Bond Future	1996.4333	2339.7437	1.9964	2.3397	0
11/08/2026	2043 On 05-August-27			Bond Future	129.5915	128.7293	129.5915	128.7293	0
11/08/2026	2043 On 05-August-27	129.56	Call	Bond Future	3373.1812	2965.7127	3.3732	2.9657	0
11/08/2026	2043 On 05-August-27	129.56	Put	Bond Future	3341.6412	3796.4427	3.3416	3.7964	0
11/08/2026	2043 On 04-November-27			Bond Future	131.9415	131.0630	131.9415	131.0630	0
11/08/2026	2043 On 04-November-27	128.97	Call	Bond Future	5267.5493	4734.7122	5.2675	4.7347	0
11/08/2026	2043 On 04-November-27	128.97	Put	Bond Future	2296.0793	2641.6922	2.2961	2.6417	0
11/08/2026	2044 On 06-August-26			Bond Future	12.4200	12.4200	74.3296	74.3296	0
11/08/2026	2044 On 05-November-26			Bond Future	9.2230	9.1052	98.3577	99.3420	126,019
11/08/2026	2044 On 05-November-26	9.50	Call	Bond Future	3856.9900	4575.3500	3.8570	4.5754	0
11/08/2026	2044 On 05-November-26	9.50	Put	Bond Future	1601.0900	1335.1500	1.6011	1.3352	15,000
11/08/2026	2044 On 05-November-26	11.34	Call	Bond Future	15462.6900	16435.9900	15.4627	16.4360	0
11/08/2026	2044 On 05-November-26	11.34	Put	Bond Future	78.0400	67.0400	0.0780	0.0670	0
11/08/2026	2044 On 04-February-27			Bond Future	9.2696	9.1481	95.8118	96.8146	0
11/08/2026	2044 On 04-February-27	10.18	Call	Bond Future	8304.1100	9136.9600	8.3041	9.1370	0
11/08/2026	2044 On 04-February-27	10.18	Put	Bond Future	1261.2000	1091.2800	1.2612	1.0913	0
11/08/2026	2044 On 06-May-27			Bond Future	9.3092	9.1840	97.6975	98.7203	0
11/08/2026	2044 On 06-May-27	9.08	Call	Bond Future	2998.2900	3500.9400	2.9983	3.5009	0
11/08/2026	2044 On 06-May-27	9.08	Put	Bond Future	4882.6600	4362.5500	4.8827	4.3626	0
11/08/2026	2044 On 05-August-27			Bond Future	9.3559	9.2268	95.2159	96.2586	0
11/08/2026	2044 On 05-August-27	9.44	Call	Bond Future	4924.4100	5538.8300	4.9244	5.5388	0
11/08/2026	2044 On 05-August-27	9.44	Put	Bond Future	4254.9800	3826.7500	4.2550	3.8268	0
11/08/2026	2044 On 04-November-27			Bond Future	9.4128	9.2796	96.9184	97.9793	0
11/08/2026	2044 On 04-November-27	9.31	Call	Bond Future	4791.3700	5363.9400	4.7914	5.3639	0
11/08/2026	2044 On 04-November-27	9.31	Put	Bond Future	5608.8600	5120.4600	5.6089	5.1205	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2026	2046 On 06-August-26			Bond Future	122.3800	122.3800	122.3800	122.3800	0
11/08/2026	2046 On 05-November-26			Bond Future	145.9217	145.3672	145.9217	145.3672	18,563
11/08/2026	2046 On 05-November-26	125.48	Call	Bond Future	20441.6700	19887.2000	20.4417	19.8872	0
11/08/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2046 On 04-February-27			Bond Future	148.6825	148.1176	148.6825	148.1176	0
11/08/2026	2046 On 04-February-27	131.09	Call	Bond Future	17592.5300	17027.6100	17.5925	17.0276	0
11/08/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2046 On 06-May-27			Bond Future	149.2185	148.6425	149.2185	148.6425	0
11/08/2026	2046 On 06-May-27	148.99	Call	Bond Future	228.4800	0.0000	0.2285	0.0000	0
11/08/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	347.4600	0.0000	0.3475	0
11/08/2026	2046 On 05-August-27			Bond Future	152.1602	151.5728	152.1602	151.5728	0
11/08/2026	2046 On 05-August-27	149.17	Call	Bond Future	2990.1800	2402.7500	2.9902	2.4028	0
11/08/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2046 On 04-November-27			Bond Future	152.4475	151.8490	152.4475	151.8490	0
11/08/2026	2046 On 04-November-27	151.95	Call	Bond Future	497.5100	0.0000	0.4975	0.0000	0
11/08/2026	2046 On 04-November-27	151.95	Put	Bond Future	0.0000	101.0400	0.0000	0.1010	0
11/08/2026	2050 On 06-August-26			Bond Future	123.2700	123.2700	123.2700	123.2700	0
11/08/2026	2050 On 05-November-26			Bond Future	149.8695	147.1085	149.8695	147.1085	18,702
11/08/2026	2050 On 05-November-26	123.84	Call	Bond Future	26029.5000	23268.5200	26.0295	23.2685	0
11/08/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2050 On 04-February-27			Bond Future	150.1672	147.3543	150.1672	147.3543	0
11/08/2026	2050 On 04-February-27	132.39	Call	Bond Future	17777.1900	14964.2600	17.7772	14.9643	0
11/08/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	2050 On 06-May-27			Bond Future	153.1551	150.2866	153.1551	150.2866	0
11/08/2026	2050 On 06-May-27	150.46	Call	Bond Future	2695.1400	0.0000	2.6951	0.0000	0
11/08/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	173.4400	0.0000	0.1734	0
11/08/2026	2050 On 05-August-27			Bond Future	153.5771	150.6511	153.5771	150.6511	0
11/08/2026	2050 On 05-August-27	152.97	Call	Bond Future	607.0900	0.0000	0.6071	0.0000	0
11/08/2026	2050 On 05-August-27	152.97	Put	Bond Future	0.0000	2318.9100	0.0000	2.3189	0
11/08/2026	2050 On 04-November-27			Bond Future	156.3647	153.3848	156.3647	153.3848	0
11/08/2026	2050 On 04-November-27	153.21	Call	Bond Future	3154.7200	174.8000	3.1547	0.1748	0
11/08/2026	2050 On 04-November-27	153.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2026	8608 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
11/08/2026	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
11/08/2026	AL37 On 06-August-26			Index Future	1302.3390		1302.3390	1302.3390	1,302.3390	0
11/08/2026	AL37 On 05-November-26			Index Future	1322.6050		1327.1610	1322.6050	1,327.1610	0
11/08/2026	AL37 On 04-February-27			Index Future	1347.3070		1351.9540	1347.3070	1,351.9540	0
11/08/2026	AL37 On 06-May-27			Index Future	1373.7890		1378.5410	1373.7890	1,378.5410	0
11/08/2026	AL37 On 05-August-27			Index Future	1400.2910		1405.1310	1400.2910	1,405.1310	0
11/08/2026	AL37 On 04-November-27			Index Future	1425.7430		1430.6520	1425.7430	1,430.6520	0
11/08/2026	AL7T On 06-August-26			Index Future	1700.7270		1700.7270	1700.7270	1,700.7270	0
11/08/2026	AL7T On 05-November-26			Index Future	1721.5200		1733.4610	1721.5200	1,733.4610	0
11/08/2026	AL7T On 04-February-27			Index Future	1753.6720		1765.8440	1753.6720	1,765.8440	0
11/08/2026	AL7T On 06-May-27			Index Future	1788.1420		1800.5710	1788.1420	1,800.5710	0
11/08/2026	AL7T On 05-August-27			Index Future	1822.6380		1835.3010	1822.6380	1,835.3010	0
11/08/2026	AL7T On 04-November-27			Index Future	1855.7660		1868.6340	1855.7660	1,868.6340	0
11/08/2026	ALBI On 06-August-26			Index Future	1433.8150		1433.8150	1433.8150	1,433.8150	0
11/08/2026	ALBI On 05-November-26			Index Future	1450.8470		1460.7400	1450.8470	1,460.7400	75
11/08/2026	ALBI On 04-February-27			Index Future	1477.9430		1488.0270	1477.9430	1,488.0270	0
11/08/2026	ALBI On 06-May-27			Index Future	1506.9940		1517.2910	1506.9940	1,517.2910	0
11/08/2026	ALBI On 05-August-27			Index Future	1536.0660		1546.5570	1536.0660	1,546.5570	0
11/08/2026	ALBI On 04-November-27			Index Future	1563.9850		1574.6460	1563.9850	1,574.6460	0
11/08/2026	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
11/08/2026	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
11/08/2026	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
11/08/2026	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
11/08/2026	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
11/08/2026	C039 On 31-March-39			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
11/08/2026	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
11/08/2026	C040 On 31-January-40			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
11/08/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/08/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/08/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	CR38 On 31-March-38			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
11/08/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	ES33 On 06-August-26			Bond Future	12.0200	12.0200	81.8686	81.8686	0
11/08/2026	ES33 On 05-November-26			Bond Future	8.9308	8.8059	93.9313	94.5348	0
11/08/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8602.9100	9206.4000	8.6029	9.2064	0
11/08/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	ES33 On 04-February-27			Bond Future	8.9968	8.8656	95.7085	96.3235	0
11/08/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3211.9200	3826.9400	3.2119	3.8269	0
11/08/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	ES33 On 06-May-27			Bond Future	9.0428	8.9049	93.8170	94.4445	0
11/08/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1108.3300	480.8200	1.1083	0.4808	0
11/08/2026	ES33 On 05-August-27			Bond Future	9.0993	8.9541	95.6660	96.3058	0
11/08/2026	ES33 On 05-August-27	9.27	Call	Bond Future	745.5400	1385.3500	0.7455	1.3854	0
11/08/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	ES33 On 04-November-27			Bond Future	9.1881	9.0352	93.6068	94.2579	0
11/08/2026	ES33 On 04-November-27	9.06	Call	Bond Future	0.0000	106.0400	0.0000	0.1060	0
11/08/2026	ES33 On 04-November-27	9.06	Put	Bond Future	545.0200	0.0000	0.5450	0.0000	0
11/08/2026	ES42 On 06-August-26			Bond Future	12.6500	12.6500	74.4743	74.4743	0
11/08/2026	ES42 On 05-November-26			Bond Future	9.5495	9.4367	91.9751	92.8270	0
11/08/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14010.2400	14862.1500	14.0102	14.8622	0
11/08/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	ES42 On 04-February-27			Bond Future	9.6073	9.4909	93.7154	94.5835	0
11/08/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4855.4800	5723.5900	4.8555	5.7236	0
11/08/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	ES42 On 06-May-27			Bond Future	9.6557	9.5354	91.3158	92.2015	0
11/08/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2426.5300	1540.9000	2.4265	1.5409	0
11/08/2026	ES42 On 05-August-27			Bond Future	9.7097	9.5855	93.1151	94.0181	0
11/08/2026	ES42 On 05-August-27	9.84	Call	Bond Future	933.0900	1836.0800	0.9331	1.8361	0
11/08/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	ES42 On 04-November-27			Bond Future	9.7807	9.6523	90.5388	91.4578	0
11/08/2026	ES42 On 04-November-27	9.66	Call	Bond Future	0.0000	55.6500	0.0000	0.0557	0
11/08/2026	ES42 On 04-November-27	9.66	Put	Bond Future	863.3500	0.0000	0.8634	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
11/08/2026	GOVI On 06-August-26			GOVI	1407.0820	1407.0820	1407.0820	1,407.0820	0
11/08/2026	GOVI On 05-November-26			GOVI	1423.5400	1433.5540	1423.5400	1,433.5540	664
11/08/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1465400.0000	1565540.0000	146.5400	156.5540	0
11/08/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	GOVI On 04-February-27			GOVI	1450.1270	1460.3340	1450.1270	1,460.3340	60
11/08/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	811270.0000	913340.0000	81.1270	91.3340	0
11/08/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	GOVI On 06-May-27			GOVI	1478.6300	1489.0530	1478.6300	1,489.0530	0
11/08/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	516300.0000	620530.0000	51.6300	62.0530	0
11/08/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	GOVI On 05-August-27			GOVI	1507.1550	1517.7750	1507.1550	1,517.7750	0
11/08/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	421550.0000	527750.0000	42.1550	52.7750	0
11/08/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	GOVI On 04-November-27			GOVI	1534.5490	1545.3410	1534.5490	1,545.3410	0
11/08/2026	GOVI On 04-November-27	1,514.00	Call	GOVI	205490.0000	313410.0000	20.5490	31.3410	0
11/08/2026	GOVI On 04-November-27	1,514.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/08/2026	I258 On 06-August-26			Bond Future	112.9500	112.9500	112.9500	112.9500	0
11/08/2026	I258 On 05-November-26			Bond Future	138.0904	134.6302	138.0904	134.6302	0
11/08/2026	I258 On 05-November-26	114.95	Call	Bond Future	23142.8147	19692.5381	23.1428	19.6925	0
11/08/2026	I258 On 05-November-26	114.95	Put	Bond Future	2.4247	12.3681	0.0024	0.0124	0
11/08/2026	I258 On 04-February-27			Bond Future	137.7453	134.2199	137.7453	134.2199	0
11/08/2026	I258 On 04-February-27	118.90	Call	Bond Future	18960.0958	15589.2355	18.9601	15.5892	0
11/08/2026	I258 On 04-February-27	118.90	Put	Bond Future	114.8458	269.3855	0.1148	0.2694	0
11/08/2026	I258 On 06-May-27			Bond Future	140.4864	136.8914	140.4864	136.8914	0
11/08/2026	I258 On 06-May-27	134.78	Call	Bond Future	8378.6878	6116.2033	8.3787	6.1162	0
11/08/2026	I258 On 06-May-27	134.78	Put	Bond Future	2672.2478	4004.8033	2.6722	4.0048	0
11/08/2026	I258 On 05-August-27			Bond Future	140.2292	136.5624	140.2292	136.5624	0
11/08/2026	I258 On 05-August-27	138.93	Call	Bond Future	6089.7623	4272.7655	6.0898	4.2728	0
11/08/2026	I258 On 05-August-27	138.93	Put	Bond Future	4790.5223	6640.4155	4.7905	6.6404	0
11/08/2026	I258 On 04-November-27			Bond Future	142.7725	139.0384	142.7725	139.0384	0
11/08/2026	I258 On 04-November-27	137.93	Call	Bond Future	8537.5204	6317.3423	8.5375	6.3173	0
11/08/2026	I258 On 04-November-27	137.93	Put	Bond Future	3695.0704	5208.9223	3.6951	5.2089	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2026	IGOV On 06-August-26			Index Future	455.7060	455.7060	455.7060	455.7060	0
11/08/2026	IGOV On 05-November-26			Index Future	464.7560	462.2430	464.7560	462.2430	258
11/08/2026	IGOV On 04-February-27			Index Future	473.5480	470.9900	473.5480	470.9900	0
11/08/2026	IGOV On 06-May-27			Index Future	482.9660	480.3610	482.9660	480.3610	0
11/08/2026	IGOV On 05-August-27			Index Future	492.3900	489.7330	492.3900	489.7330	0
11/08/2026	IGOV On 04-November-27			Index Future	501.4460	498.7330	501.4460	498.7330	0
11/08/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/08/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/08/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/08/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/08/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/08/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/08/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/08/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/08/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/08/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/08/2026	R033 On 06-August-26			Bond Future	10.2500	10.2500	102.4543	102.4543	0
11/08/2026	R033 On 05-November-26			Bond Future	8.2483	8.1541	109.6732	110.1594	8,693
11/08/2026	R033 On 05-November-26	9.33	Call	Bond Future	5612.3800	6069.8300	5.6124	6.0698	0
11/08/2026	R033 On 05-November-26	9.33	Put	Bond Future	216.1000	187.2700	0.2161	0.1873	0
11/08/2026	R033 On 04-February-27			Bond Future	8.2864	8.1871	111.7219	112.2174	0
11/08/2026	R033 On 04-February-27	8.65	Call	Bond Future	3003.7400	3354.4500	3.0037	3.3545	0
11/08/2026	R033 On 04-February-27	8.65	Put	Bond Future	1212.7400	1067.9600	1.2127	1.0680	0
11/08/2026	R033 On 06-May-27			Bond Future	8.3042	8.1993	108.8759	109.3814	0
11/08/2026	R033 On 06-May-27	7.93	Call	Bond Future	1290.7100	1503.3200	1.2907	1.5033	0
11/08/2026	R033 On 06-May-27	7.93	Put	Bond Future	3108.2800	2815.3600	3.1083	2.8154	0
11/08/2026	R033 On 05-August-27			Bond Future	8.3319	8.2209	110.9971	111.5124	0
11/08/2026	R033 On 05-August-27	8.54	Call	Bond Future	2899.0500	3216.4500	2.8991	3.2165	0
11/08/2026	R033 On 05-August-27	8.54	Put	Bond Future	1940.6600	1742.7500	1.9407	1.7428	0
11/08/2026	R033 On 04-November-27			Bond Future	8.3901	8.2727	107.9434	108.4675	0
11/08/2026	R033 On 04-November-27	8.32	Call	Bond Future	2384.3300	2662.1700	2.3843	2.6622	0
11/08/2026	R033 On 04-November-27	8.32	Put	Bond Future	2696.8000	2450.5100	2.6968	2.4505	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2026	R035 On 06-August-26			Bond Future	11.0600	11.0600	92.0808	92.0808	0
11/08/2026	R035 On 05-November-26			Bond Future	8.4498	8.3357	104.2200	104.9053	102,045
11/08/2026	R035 On 05-November-26	7.97	Call	Bond Future	595.9200	818.0300	0.5959	0.8180	600
11/08/2026	R035 On 05-November-26	7.97	Put	Bond Future	3517.0500	3053.8900	3.5171	3.0539	0
11/08/2026	R035 On 05-November-26	8.47	Call	Bond Future	1774.4000	2190.8100	1.7744	2.1908	0
11/08/2026	R035 On 05-November-26	8.47	Put	Bond Future	1653.6500	1384.7900	1.6537	1.3848	600
11/08/2026	R035 On 05-November-26	8.80	Call	Bond Future	3014.0500	3535.6900	3.0141	3.5357	200
11/08/2026	R035 On 05-November-26	8.80	Put	Bond Future	947.3700	783.7400	0.9474	0.7837	0
11/08/2026	R035 On 05-November-26	8.97	Call	Bond Future	3754.6400	4316.6700	3.7546	4.3167	0
11/08/2026	R035 On 05-November-26	8.97	Put	Bond Future	704.1200	580.8800	0.7041	0.5809	600
11/08/2026	R035 On 05-November-26	9.30	Call	Bond Future	5319.4400	5935.9200	5.3194	5.9359	0
11/08/2026	R035 On 05-November-26	9.30	Put	Bond Future	394.4400	325.6500	0.3944	0.3257	200
11/08/2026	R035 On 05-November-26	9.80	Call	Bond Future	7840.5700	8499.0300	7.8406	8.4990	0
11/08/2026	R035 On 05-November-26	9.80	Put	Bond Future	161.8300	135.0200	0.1618	0.1350	200
11/08/2026	R035 On 05-November-26	10.03	Call	Bond Future	9012.9300	9681.7400	9.0129	9.6817	0
11/08/2026	R035 On 05-November-26	10.03	Put	Bond Future	101.4000	84.9400	0.1014	0.0849	0
11/08/2026	R035 On 04-February-27			Bond Future	8.4916	8.3724	106.1667	106.8649	0
11/08/2026	R035 On 04-February-27	7.70	Call	Bond Future	574.9800	745.3300	0.5750	0.7453	3,000
11/08/2026	R035 On 04-February-27	7.70	Put	Bond Future	5327.1100	4799.2700	5.3271	4.7993	0
11/08/2026	R035 On 04-February-27	7.86	Call	Bond Future	776.2400	987.0700	0.7762	0.9871	500
11/08/2026	R035 On 04-February-27	7.86	Put	Bond Future	4545.4500	4058.0900	4.5455	4.0581	0
11/08/2026	R035 On 04-February-27	8.20	Call	Bond Future	1419.2100	1730.0300	1.4192	1.7300	3,000
11/08/2026	R035 On 04-February-27	8.20	Put	Bond Future	3137.7500	2750.3800	3.1378	2.7504	0
11/08/2026	R035 On 04-February-27	8.36	Call	Bond Future	1836.2300	2196.0800	1.8362	2.1961	500
11/08/2026	R035 On 04-February-27	8.36	Put	Bond Future	2607.3300	2268.9900	2.6073	2.2690	0
11/08/2026	R035 On 04-February-27	8.43	Call	Bond Future	2042.2500	2423.0100	2.0423	2.4230	1,050
11/08/2026	R035 On 04-February-27	8.43	Put	Bond Future	2402.3300	2084.9000	2.4023	2.0849	0
11/08/2026	R035 On 04-February-27	8.67	Call	Bond Future	2845.8700	3293.2100	2.8459	3.2932	0
11/08/2026	R035 On 04-February-27	8.67	Put	Bond Future	1812.6300	1561.7800	1.8126	1.5618	500
11/08/2026	R035 On 04-February-27	8.85	Call	Bond Future	3529.4600	4019.9600	3.5295	4.0200	0
11/08/2026	R035 On 04-February-27	8.85	Put	Bond Future	1467.1600	1259.4700	1.4672	1.2595	3,000
11/08/2026	R035 On 04-February-27	8.93	Call	Bond Future	3851.0500	4358.7200	3.8511	4.3587	0
11/08/2026	R035 On 04-February-27	8.93	Put	Bond Future	1335.7100	1145.1900	1.3357	1.1452	1,050
11/08/2026	R035 On 04-February-27	9.02	Call	Bond Future	4224.3300	4749.8600	4.2243	4.7499	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2026	R035 On 04-February-27	9.02	Put	Bond Future	1202.4800	1029.8200	1.2025	1.0298	0
11/08/2026	R035 On 04-February-27	9.43	Call	Bond Future	6042.0300	6630.9000	6.0420	6.6309	0
11/08/2026	R035 On 04-February-27	9.43	Put	Bond Future	754.2900	644.9700	0.7543	0.6450	1,050
11/08/2026	R035 On 06-May-27			Bond Future	8.5128	8.3883	103.7494	104.4616	0
11/08/2026	R035 On 06-May-27	7.86	Call	Bond Future	1086.0700	1320.7100	1.0861	1.3207	500
11/08/2026	R035 On 06-May-27	7.86	Put	Bond Future	4890.9800	4413.4200	4.8910	4.4134	0
11/08/2026	R035 On 06-May-27	8.14	Call	Bond Future	1624.7900	1929.5400	1.6248	1.9295	900
11/08/2026	R035 On 06-May-27	8.14	Put	Bond Future	3775.8700	3368.4200	3.7759	3.3684	0
11/08/2026	R035 On 06-May-27	8.25	Call	Bond Future	1876.3700	2209.3200	1.8764	2.2093	500
11/08/2026	R035 On 06-May-27	8.25	Put	Bond Future	3386.7500	3007.5000	3.3868	3.0075	0
11/08/2026	R035 On 06-May-27	8.36	Call	Bond Future	2175.3200	2536.9300	2.1753	2.5369	500
11/08/2026	R035 On 06-May-27	8.36	Put	Bond Future	3050.0300	2699.4400	3.0500	2.6994	0
11/08/2026	R035 On 06-May-27	8.64	Call	Bond Future	3048.5000	3478.5200	3.0485	3.4785	0
11/08/2026	R035 On 06-May-27	8.64	Put	Bond Future	2327.4700	2045.2900	2.3275	2.0453	900
11/08/2026	R035 On 06-May-27	8.75	Call	Bond Future	3431.3700	3885.8500	3.4314	3.8859	500
11/08/2026	R035 On 06-May-27	8.75	Put	Bond Future	2092.1200	1834.4000	2.0921	1.8344	0
11/08/2026	R035 On 06-May-27	8.78	Call	Bond Future	3540.0600	4000.9300	3.5401	4.0009	0
11/08/2026	R035 On 06-May-27	8.78	Put	Bond Future	2033.0400	1781.7100	2.0330	1.7817	500
11/08/2026	R035 On 06-May-27	9.14	Call	Bond Future	4939.5800	5467.4300	4.9396	5.4674	0
11/08/2026	R035 On 06-May-27	9.14	Put	Bond Future	1447.0200	1262.6700	1.4470	1.2627	900
11/08/2026	R035 On 06-May-27	9.27	Call	Bond Future	5480.9000	6028.6500	5.4809	6.0287	0
11/08/2026	R035 On 06-May-27	9.27	Put	Bond Future	1283.7200	1119.2700	1.2837	1.1193	500
11/08/2026	R035 On 05-August-27			Bond Future	8.5422	8.4120	105.7710	106.4970	0
11/08/2026	R035 On 05-August-27	8.25	Call	Bond Future	2032.0500	2367.0100	2.0321	2.3670	500
11/08/2026	R035 On 05-August-27	8.25	Put	Bond Future	3669.8900	3278.8500	3.6699	3.2789	0
11/08/2026	R035 On 05-August-27	8.72	Call	Bond Future	3423.3200	3864.8700	3.4233	3.8649	0
11/08/2026	R035 On 05-August-27	8.72	Put	Bond Future	2442.9600	2158.5100	2.4430	2.1585	0
11/08/2026	R035 On 05-August-27	8.75	Call	Bond Future	3525.0400	3972.7500	3.5250	3.9728	500
11/08/2026	R035 On 05-August-27	8.75	Put	Bond Future	2380.4400	2102.1500	2.3804	2.1022	0
11/08/2026	R035 On 05-August-27	9.42	Call	Bond Future	6114.6800	6672.1700	6.1147	6.6722	0
11/08/2026	R035 On 05-August-27	9.42	Put	Bond Future	1389.6700	1221.1600	1.3897	1.2212	500
11/08/2026	R035 On 04-November-27			Bond Future	8.5999	8.4636	103.1638	103.9025	0
11/08/2026	R035 On 04-November-27	8.51	Call	Bond Future	2863.0900	3252.8600	2.8631	3.2529	0
11/08/2026	R035 On 04-November-27	8.51	Put	Bond Future	3349.7000	3000.7700	3.3497	3.0008	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2026	R038 On 06-August-26			Bond Future	11.7700	11.7700	98.3569	98.3569	0
11/08/2026	R038 On 05-November-26			Bond Future	8.9082	8.7895	115.0995	116.0222	4,343
11/08/2026	R038 On 05-November-26	10.72	Call	Bond Future	12995.5300	13902.1500	12.9955	13.9022	0
11/08/2026	R038 On 05-November-26	10.72	Put	Bond Future	101.9200	85.8400	0.1019	0.0858	0
11/08/2026	R038 On 04-February-27			Bond Future	8.9588	8.8356	117.2497	118.1897	0
11/08/2026	R038 On 04-February-27	9.60	Call	Bond Future	6174.5800	6906.0200	6.1746	6.9060	0
11/08/2026	R038 On 04-February-27	9.60	Put	Bond Future	1450.2500	1241.6800	1.4503	1.2417	0
11/08/2026	R038 On 06-May-27			Bond Future	8.9961	8.8681	114.0711	115.0300	0
11/08/2026	R038 On 06-May-27	8.71	Call	Bond Future	2439.6700	2883.8100	2.4397	2.8838	0
11/08/2026	R038 On 06-May-27	8.71	Put	Bond Future	4599.0900	4084.3500	4.5991	4.0844	0
11/08/2026	R038 On 05-August-27			Bond Future	9.0410	8.9081	116.2935	117.2709	0
11/08/2026	R038 On 05-August-27	9.15	Call	Bond Future	4467.6400	5044.3700	4.4676	5.0444	0
11/08/2026	R038 On 05-August-27	9.15	Put	Bond Future	3675.1900	3274.5400	3.6752	3.2745	0
11/08/2026	R038 On 04-November-27			Bond Future	9.1060	8.9678	112.8932	113.8878	0
11/08/2026	R038 On 04-November-27	9.00	Call	Bond Future	3988.2600	4514.4700	3.9883	4.5145	0
11/08/2026	R038 On 04-November-27	9.00	Put	Bond Future	4750.2000	4281.8900	4.7502	4.2819	0
11/08/2026	R053 On 06-August-26			Bond Future	12.2800	12.2800	99.1113	99.1113	0
11/08/2026	R053 On 05-November-26			Bond Future	9.1129	8.9900	126.2288	127.7183	56,222
11/08/2026	R053 On 05-November-26	8.38	Call	Bond Future	678.7500	999.4100	0.6788	0.9994	530
11/08/2026	R053 On 05-November-26	8.38	Put	Bond Future	10023.5500	8854.7400	10.0236	8.8547	0
11/08/2026	R053 On 05-November-26	8.85	Call	Bond Future	2115.4600	2793.6900	2.1155	2.7937	530
11/08/2026	R053 On 05-November-26	8.85	Put	Bond Future	5339.1700	4527.9300	5.3392	4.5279	0
11/08/2026	R053 On 05-November-26	9.35	Call	Bond Future	5233.2700	6296.7300	5.2333	6.2967	0
11/08/2026	R053 On 05-November-26	9.35	Put	Bond Future	2439.7900	2013.7800	2.4398	2.0138	530
11/08/2026	R053 On 05-November-26	11.21	Call	Bond Future	21583.3100	23053.0500	21.5833	23.0531	0
11/08/2026	R053 On 05-November-26	11.21	Put	Bond Future	130.2200	110.4900	0.1302	0.1105	0
11/08/2026	R053 On 04-February-27			Bond Future	9.1536	9.0272	128.5870	130.1044	0
11/08/2026	R053 On 04-February-27	9.99	Call	Bond Future	11264.6800	12504.6000	11.2647	12.5046	0
11/08/2026	R053 On 04-February-27	9.99	Put	Bond Future	1950.9600	1673.4400	1.9510	1.6734	0
11/08/2026	R053 On 06-May-27			Bond Future	9.1845	9.0546	125.2530	126.8007	0
11/08/2026	R053 On 06-May-27	8.92	Call	Bond Future	4109.5700	4852.2500	4.1096	4.8523	0
11/08/2026	R053 On 06-May-27	8.92	Put	Bond Future	7294.9800	6489.9900	7.2950	6.4900	0
11/08/2026	R053 On 05-August-27			Bond Future	9.2202	9.0867	127.6933	129.2710	0
11/08/2026	R053 On 05-August-27	9.28	Call	Bond Future	6938.6600	7860.6600	6.9387	7.8607	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2026	R053 On 05-August-27	9.28	Put	Bond Future	6243.2900	5587.5900	6.2433	5.5876	0
11/08/2026	R053 On 04-November-27			Bond Future	9.2690	9.1316	124.1193	125.7248	0
11/08/2026	R053 On 04-November-27	9.16	Call	Bond Future	6517.4200	7381.1400	6.5174	7.3811	0
11/08/2026	R053 On 04-November-27	9.16	Put	Bond Future	7788.1400	7046.4200	7.7881	7.0464	0
11/08/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
11/08/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
11/08/2026	R186 On 05-November-26	8.12	Call	Bond Future	25.8500	26.4500	0.0259	0.0265	0
11/08/2026	R186 On 05-November-26	8.12	Put	Bond Future	25.8500	26.4500	0.0259	0.0265	0
11/08/2026	R202 On 06-August-26			Bond Future	278.8600	278.8600	278.8600	278.8600	0
11/08/2026	R202 On 05-November-26			Bond Future	308.9276	308.7909	308.9276	308.7909	732
11/08/2026	R202 On 05-November-26	280.46	Call	Bond Future	28467.6000	28330.8900	28.4676	28.3309	0
11/08/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	R202 On 04-February-27			Bond Future	309.1626	309.0240	309.1626	309.0240	513
11/08/2026	R202 On 04-February-27	294.73	Call	Bond Future	14432.6000	14294.0300	14.4326	14.2940	0
11/08/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	R202 On 06-May-27			Bond Future	315.3141	315.1735	315.3141	315.1735	0
11/08/2026	R202 On 06-May-27	306.99	Call	Bond Future	8324.1400	8183.4900	8.3241	8.1835	0
11/08/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	R202 On 05-August-27			Bond Future	315.7907	315.6455	315.7907	315.6455	0
11/08/2026	R202 On 05-August-27	312.97	Call	Bond Future	2820.7200	2675.5200	2.8207	2.6755	0
11/08/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	R202 On 04-November-27			Bond Future	321.5227	321.3739	321.5227	321.3739	0
11/08/2026	R202 On 04-November-27	315.68	Call	Bond Future	5842.7200	5693.8500	5.8427	5.6939	0
11/08/2026	R202 On 04-November-27	315.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	R209 On 06-August-26			Bond Future	11.3900	11.3900	72.6665	72.6665	0
11/08/2026	R209 On 05-November-26			Bond Future	8.6079	8.4841	85.7176	86.4311	45,474
11/08/2026	R209 On 05-November-26	10.32	Call	Bond Future	9214.3900	9913.3000	9.2144	9.9133	0
11/08/2026	R209 On 05-November-26	10.32	Put	Bond Future	83.8700	69.2900	0.0839	0.0693	0
11/08/2026	R209 On 04-February-27			Bond Future	8.6477	8.5191	87.3188	88.0457	0
11/08/2026	R209 On 04-February-27	8.03	Call	Bond Future	805.9800	1034.1600	0.8060	1.0342	3,237
11/08/2026	R209 On 04-February-27	8.03	Put	Bond Future	4370.9100	3872.1700	4.3709	3.8722	0
11/08/2026	R209 On 04-February-27	8.96	Call	Bond Future	3263.9100	3763.1700	3.2639	3.7632	0
11/08/2026	R209 On 04-February-27	8.96	Put	Bond Future	1530.3300	1302.6700	1.5303	1.3027	3,237

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2026	R209 On 04-February-27	9.28	Call	Bond Future	4529.3100	5094.1300	4.5293	5.0941	0
11/08/2026	R209 On 04-February-27	9.28	Put	Bond Future	1065.5200	903.4200	1.0655	0.9034	0
11/08/2026	R209 On 06-May-27			Bond Future	8.6736	8.5401	85.8840	86.6254	0
11/08/2026	R209 On 06-May-27	8.25	Call	Bond Future	1519.6500	1827.2000	1.5197	1.8272	4,620
11/08/2026	R209 On 06-May-27	8.25	Put	Bond Future	3899.7800	3465.8800	3.8998	3.4659	0
11/08/2026	R209 On 06-May-27	8.41	Call	Bond Future	1878.1000	2227.8600	1.8781	2.2279	0
11/08/2026	R209 On 06-May-27	8.41	Put	Bond Future	3349.5500	2957.8600	3.3496	2.9579	0
11/08/2026	R209 On 06-May-27	9.32	Call	Bond Future	4898.6800	5450.4300	4.8987	5.4504	0
11/08/2026	R209 On 06-May-27	9.32	Put	Bond Future	1421.5100	1231.8100	1.4215	1.2318	4,620
11/08/2026	R209 On 05-August-27			Bond Future	8.7067	8.5679	87.5574	88.3132	0
11/08/2026	R209 On 05-August-27	8.87	Call	Bond Future	3347.9000	3805.7200	3.3479	3.8057	0
11/08/2026	R209 On 05-August-27	8.87	Put	Bond Future	2469.0900	2171.1200	2.4691	2.1711	0
11/08/2026	R209 On 04-November-27			Bond Future	8.7597	8.6155	85.9756	86.7446	0
11/08/2026	R209 On 04-November-27	8.67	Call	Bond Future	2874.7500	3283.3200	2.8748	3.2833	0
11/08/2026	R209 On 04-November-27	8.67	Put	Bond Future	3352.1200	2991.6100	3.3521	2.9916	0
11/08/2026	R210 On 06-August-26			Bond Future	259.8400	259.8400	259.8400	259.8400	0
11/08/2026	R210 On 05-November-26			Bond Future	271.8477	271.8620	271.8477	271.8620	307
11/08/2026	R210 On 05-November-26	253.33	Call	Bond Future	18517.7200	18531.9800	18.5177	18.5320	0
11/08/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	R210 On 04-February-27			Bond Future	276.9910	277.0058	276.9910	277.0058	300
11/08/2026	R210 On 04-February-27	266.03	Call	Bond Future	10960.9700	10975.7600	10.9610	10.9758	0
11/08/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	R210 On 06-May-27			Bond Future	278.8300	278.8456	278.8300	278.8456	0
11/08/2026	R210 On 06-May-27	271.13	Call	Bond Future	7700.0300	7715.5900	7.7000	7.7156	0
11/08/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	R210 On 05-August-27			Bond Future	284.3269	284.3425	284.3269	284.3425	0
11/08/2026	R210 On 05-August-27	276.01	Call	Bond Future	8316.9300	8332.5300	8.3169	8.3325	0
11/08/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	R210 On 04-November-27			Bond Future	285.7380	285.7532	285.7380	285.7532	0
11/08/2026	R210 On 04-November-27	284.11	Call	Bond Future	1628.0000	1643.1700	1.6280	1.6432	0
11/08/2026	R210 On 04-November-27	284.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	R213 On 06-August-26			Bond Future	9.6900	9.6900	93.4161	93.4161	0
11/08/2026	R213 On 05-November-26			Bond Future	7.9865	7.8910	97.8223	98.1580	30,991

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2026	R213 On 05-November-26	8.75	Call	Bond Future	2900.2200	3198.2500	2.9002	3.1983	0
11/08/2026	R213 On 05-November-26	8.75	Put	Bond Future	267.3100	229.5800	0.2673	0.2296	0
11/08/2026	R213 On 04-February-27			Bond Future	8.0218	7.9193	99.6495	99.9916	33,457
11/08/2026	R213 On 04-February-27	8.14	Call	Bond Future	1439.5700	1650.9300	1.4396	1.6509	0
11/08/2026	R213 On 04-February-27	8.14	Put	Bond Future	1046.9300	916.1700	1.0469	0.9162	0
11/08/2026	R213 On 06-May-27			Bond Future	8.0229	7.9127	98.0558	98.4049	0
11/08/2026	R213 On 06-May-27	7.56	Call	Bond Future	712.0400	844.7400	0.7120	0.8447	0
11/08/2026	R213 On 06-May-27	7.56	Put	Bond Future	2188.5000	1972.1000	2.1885	1.9721	0
11/08/2026	R213 On 06-May-27	8.13	Call	Bond Future	1588.6800	1796.0900	1.5887	1.7961	2,830
11/08/2026	R213 On 06-May-27	8.13	Put	Bond Future	1250.8900	1109.2000	1.2509	1.1092	0
11/08/2026	R213 On 06-May-27	9.25	Call	Bond Future	4244.2100	4540.3500	4.2442	4.5404	0
11/08/2026	R213 On 06-May-27	9.25	Put	Bond Future	458.9800	406.0200	0.4590	0.4060	2,830
11/08/2026	R213 On 05-August-27			Bond Future	8.0352	7.9161	99.9665	100.3224	0
11/08/2026	R213 On 05-August-27	7.95	Call	Bond Future	1351.8000	1537.6200	1.3518	1.5376	1,200
11/08/2026	R213 On 05-August-27	7.95	Put	Bond Future	1606.1400	1436.1300	1.6061	1.4361	0
11/08/2026	R213 On 05-August-27	8.27	Call	Bond Future	1919.9500	2140.5700	1.9200	2.1406	0
11/08/2026	R213 On 05-August-27	8.27	Put	Bond Future	1222.9100	1087.7000	1.2229	1.0877	0
11/08/2026	R213 On 05-August-27	8.58	Call	Bond Future	2558.1800	2806.8900	2.5582	2.8069	0
11/08/2026	R213 On 05-August-27	8.58	Put	Bond Future	950.3300	843.2100	0.9503	0.8432	1,200
11/08/2026	R213 On 04-November-27			Bond Future	8.0978	7.9688	98.2073	98.5692	0
11/08/2026	R213 On 04-November-27	8.02	Call	Bond Future	1531.9700	1721.8900	1.5320	1.7219	0
11/08/2026	R213 On 04-November-27	8.02	Put	Bond Future	1750.0300	1578.0900	1.7500	1.5781	0
11/08/2026	R214 On 06-August-26			Bond Future	11.9700	11.9700	65.6258	65.6258	0
11/08/2026	R214 On 05-November-26			Bond Future	9.1399	9.0272	80.4179	81.1801	23,956
11/08/2026	R214 On 05-November-26	10.97	Call	Bond Future	11166.5600	11914.9700	11.1666	11.9150	0
11/08/2026	R214 On 05-November-26	10.97	Put	Bond Future	99.7200	85.9700	0.0997	0.0860	0
11/08/2026	R214 On 04-February-27			Bond Future	9.1888	9.0725	81.9201	82.6966	0
11/08/2026	R214 On 04-February-27	9.90	Call	Bond Future	5761.2800	6377.5100	5.7613	6.3775	0
11/08/2026	R214 On 04-February-27	9.90	Put	Bond Future	1232.6800	1072.4300	1.2327	1.0724	0
11/08/2026	R214 On 06-May-27			Bond Future	9.2234	9.1036	80.2315	81.0235	0
11/08/2026	R214 On 06-May-27	8.88	Call	Bond Future	2084.8800	2441.8900	2.0849	2.4419	0
11/08/2026	R214 On 06-May-27	8.88	Put	Bond Future	4383.9400	3949.0100	4.3839	3.9490	0
11/08/2026	R214 On 05-August-27			Bond Future	9.2643	9.1407	81.7949	82.6022	0
11/08/2026	R214 On 05-August-27	9.32	Call	Bond Future	3850.9400	4319.5400	3.8509	4.3195	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2026	R214 On 05-August-27	9.32	Put	Bond Future	3490.5200	3151.8200	3.4905	3.1518	0
11/08/2026	R214 On 04-November-27			Bond Future	9.3235	9.1960	79.9631	80.7846	0
11/08/2026	R214 On 04-November-27	9.21	Call	Bond Future	3638.9500	4077.4600	3.6390	4.0775	0
11/08/2026	R214 On 04-November-27	9.21	Put	Bond Future	4369.6900	3986.7000	4.3697	3.9867	0
11/08/2026	R248 On 06-August-26			Bond Future	12.3700	12.3700	76.8492	76.8492	0
11/08/2026	R248 On 05-November-26			Bond Future	9.1917	9.0740	97.5954	98.6613	286,155
11/08/2026	R248 On 05-November-26	9.50	Call	Bond Future	4348.1300	5140.2400	4.3481	5.1402	0
11/08/2026	R248 On 05-November-26	9.50	Put	Bond Future	1643.0300	1369.2300	1.6430	1.3692	400
11/08/2026	R248 On 05-November-26	11.31	Call	Bond Future	16466.8000	17519.5000	16.4668	17.5195	0
11/08/2026	R248 On 05-November-26	11.31	Put	Bond Future	96.2100	83.0000	0.0962	0.0830	0
11/08/2026	R248 On 04-February-27			Bond Future	9.2374	9.1162	99.4184	100.5043	0
11/08/2026	R248 On 04-February-27	10.11	Call	Bond Future	8701.5100	9595.8200	8.7015	9.5958	0
11/08/2026	R248 On 04-February-27	10.11	Put	Bond Future	1423.3100	1231.7400	1.4233	1.2317	0
11/08/2026	R248 On 06-May-27			Bond Future	9.2698	9.1452	96.9318	98.0394	260
11/08/2026	R248 On 06-May-27	9.05	Call	Bond Future	3283.2200	3832.7700	3.2832	3.8328	0
11/08/2026	R248 On 06-May-27	9.05	Put	Bond Future	5251.1300	4693.0800	5.2511	4.6931	0
11/08/2026	R248 On 05-August-27			Bond Future	9.3078	9.1796	98.8205	99.9496	0
11/08/2026	R248 On 05-August-27	9.37	Call	Bond Future	5240.1500	5900.1300	5.2402	5.9001	0
11/08/2026	R248 On 05-August-27	9.37	Put	Bond Future	4699.9400	4230.8600	4.6999	4.2309	0
11/08/2026	R248 On 04-November-27			Bond Future	9.3619	9.2300	96.1519	97.3009	0
11/08/2026	R248 On 04-November-27	9.26	Call	Bond Future	4948.9400	5568.8700	4.9489	5.5689	0
11/08/2026	R248 On 04-November-27	9.26	Put	Bond Future	5834.3200	5305.2600	5.8343	5.3053	0
11/08/2026	R2R9 On 06-August-26			Bond Future	9.7000	9.7000	104.8514	104.8514	0
11/08/2026	R2R9 On 05-November-26			Bond Future	9.0288	8.9208	107.3268	108.1618	15,682
11/08/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96356.7500	97191.7100	96.3568	97.1917	0
11/08/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	R2R9 On 04-February-27			Bond Future	9.0804	8.9685	109.3318	110.1824	0
11/08/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7114.0000	7807.3600	7.1140	7.8074	0
11/08/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1234.7700	1077.4600	1.2348	1.0775	0
11/08/2026	R2R9 On 06-May-27			Bond Future	9.1195	9.0035	106.5017	107.3695	0
11/08/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2473.6400	2877.4600	2.4736	2.8775	0
11/08/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4657.4100	4193.4500	4.6574	4.1935	0
11/08/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2851.1900	3289.0500	2.8512	3.2891	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4197.9200	3768.0000	4.1979	3.7680	0
11/08/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5975.5300	6596.6600	5.9755	6.5967	0
11/08/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2201.6800	1955.0300	2.2017	1.9550	250
11/08/2026	R2R9 On 05-August-27			Bond Future	9.1658	9.0455	108.5767	109.4612	0
11/08/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2855.0100	3261.2100	2.8550	3.2612	910
11/08/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5425.8300	4947.4600	5.4258	4.9475	0
11/08/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3110.7900	3538.3100	3.1108	3.5383	180
11/08/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5079.2500	4622.2000	5.0793	4.6222	0
11/08/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4453.4900	4973.4900	4.4535	4.9735	0
11/08/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3768.1700	3403.6000	3.7682	3.4036	0
11/08/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5645.0900	6226.7400	5.6451	6.2267	0
11/08/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3028.8800	2725.9600	3.0289	2.7260	910
11/08/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6352.4700	6964.6900	6.3525	6.9647	0
11/08/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2684.9400	2412.5900	2.6849	2.4126	180
11/08/2026	R2R9 On 04-November-27			Bond Future	9.2308	9.1060	105.5426	106.4427	0
11/08/2026	R2R9 On 04-November-27	9.12	Call	Bond Future	4042.4300	4519.7400	4.0424	4.5197	0
11/08/2026	R2R9 On 04-November-27	9.12	Put	Bond Future	4841.2100	4418.4800	4.8412	4.4185	0
11/08/2026	R4R2 On 06-August-26			Bond Future	9.9400	9.9400	105.1355	105.1355	0
11/08/2026	R4R2 On 05-November-26			Bond Future	9.1936	9.0859	108.7107	109.6436	4,116
11/08/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97488.1400	98421.0200	97.4881	98.4210	0
11/08/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2026	R4R2 On 04-February-27			Bond Future	9.2453	9.1340	110.7415	111.6919	0
11/08/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8469.9700	9255.9500	8.4700	9.2560	0
11/08/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1336.8500	1172.4200	1.3369	1.1724	0
11/08/2026	R4R2 On 06-May-27			Bond Future	9.2857	9.1706	107.8131	108.7825	0
11/08/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2866.5600	3322.8000	2.8666	3.3228	0
11/08/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5297.7900	4784.6500	5.2978	4.7847	0
11/08/2026	R4R2 On 05-August-27			Bond Future	9.3325	9.2136	109.9136	110.9018	0
11/08/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	5177.2700	5764.1000	5.1773	5.7641	0
11/08/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4295.1200	3893.6700	4.2951	3.8937	0
11/08/2026	R4R2 On 04-November-27			Bond Future	9.3958	9.2729	106.7773	107.7829	0
11/08/2026	R4R2 On 04-November-27	9.28	Call	Bond Future	4632.6900	5168.1100	4.6327	5.1681	0
11/08/2026	R4R2 On 04-November-27	9.28	Put	Bond Future	5579.8100	5109.6400	5.5798	5.1096	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2026	RR87 On 06-August-26			Bond Future	6.5300	6.5300	101.1299	101.1299	0
11/08/2026	RR87 On 05-November-26			Bond Future	6.8754	6.8406	102.7068	102.7108	0
11/08/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0029	0.0054	0.0000	0.0000	0
11/08/2026	RR87 On 05-November-26	5.27	Put	Bond Future	184.1229	180.1454	0.1841	0.1801	0
11/08/2026	RR88 On 06-August-26			Bond Future	6.7900	6.7900	105.3468	105.3468	0
11/08/2026	RR88 On 05-November-26			Bond Future	7.3701	7.3703	105.9047	105.9046	0
11/08/2026	RR88 On 05-November-26	6.71	Call	Bond Future	12.2347	13.5340	0.0122	0.0135	0
11/08/2026	RR88 On 05-November-26	6.71	Put	Bond Future	704.4747	705.9440	0.7045	0.7059	0
11/08/2026	RR88 On 04-February-27			Bond Future	7.3121	7.3122	104.0426	104.0425	0
11/08/2026	RR88 On 04-February-27	7.78	Call	Bond Future	545.7943	548.8219	0.5458	0.5488	0
11/08/2026	RR88 On 04-February-27	7.78	Put	Bond Future	153.3843	156.4919	0.1534	0.1565	0
11/08/2026	RR88 On 06-May-27			Bond Future	7.0420	7.0417	106.0899	106.0901	0
11/08/2026	RR88 On 06-May-27	7.89	Call	Bond Future	607.1215	608.8959	0.6071	0.6089	0
11/08/2026	RR88 On 06-May-27	7.89	Put	Bond Future	98.3815	99.9659	0.0984	0.1000	0
11/08/2026	RR88 On 05-August-27			Bond Future	6.4525	6.4522	102.8500	102.8501	0
11/08/2026	RR88 On 05-August-27	8.07	Call	Bond Future	618.0949	618.7992	0.6181	0.6188	0
11/08/2026	RR88 On 05-August-27	8.07	Put	Bond Future	33.5249	34.1192	0.0335	0.0341	0
11/08/2026	RR88 On 04-November-27			Bond Future	4.6536	4.6559	104.6894	104.6891	0
11/08/2026	RR88 On 04-November-27	6.65	Call	Bond Future	321.2983	321.7874	0.3213	0.3218	0
11/08/2026	RR88 On 04-November-27	6.65	Put	Bond Future	82.6283	83.3874	0.0826	0.0834	0
11/08/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/08/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0