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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
12/08/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	2029 On 06-August-26			Bond Future	144.1000	144.1000	144.1000	144.1000	0
12/08/2026	2029 On 05-November-26			Bond Future	153.5996	153.6263	153.5996	153.6263	13,269
12/08/2026	2029 On 05-November-26	147.56	Call	Bond Future	6039.6300	6066.2500	6.0396	6.0663	0
12/08/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2029 On 04-February-27			Bond Future	156.5052	156.5328	156.5052	156.5328	0
12/08/2026	2029 On 04-February-27	149.72	Call	Bond Future	6785.2000	6812.7500	6.7852	6.8128	0
12/08/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2029 On 06-May-27			Bond Future	158.0762	158.1055	158.0762	158.1055	0
12/08/2026	2029 On 06-May-27	153.32	Call	Bond Future	4756.1900	4785.4600	4.7562	4.7855	0
12/08/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2029 On 05-August-27			Bond Future	161.1931	161.2225	161.1931	161.2225	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2026	2029 On 05-August-27	156.72	Call	Bond Future	4473.0600	4502.4700	4.4731	4.5025	0
12/08/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2029 On 04-November-27			Bond Future	162.5476	162.5758	162.5476	162.5758	0
12/08/2026	2029 On 04-November-27	161.12	Call	Bond Future	1427.5600	1455.8100	1.4276	1.4558	0
12/08/2026	2029 On 04-November-27	161.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2030 On 06-August-26			Bond Future	9.2200	9.2200	96.7037	96.7037	0
12/08/2026	2030 On 05-November-26			Bond Future	7.8315	7.8328	102.6704	102.6667	152,809
12/08/2026	2030 On 05-November-26	8.39	Call	Bond Future	1826.0600	1826.8900	1.8261	1.8269	0
12/08/2026	2030 On 05-November-26	8.39	Put	Bond Future	271.1100	275.5900	0.2711	0.2756	0
12/08/2026	2030 On 04-February-27			Bond Future	7.8523	7.8536	100.5804	100.5770	22,442
12/08/2026	2030 On 04-February-27	7.82	Call	Bond Future	909.6600	910.7100	0.9097	0.9107	0
12/08/2026	2030 On 04-February-27	7.82	Put	Bond Future	994.2400	998.6600	0.9942	0.9987	0
12/08/2026	2030 On 06-May-27			Bond Future	7.8473	7.8484	102.5589	102.5563	0
12/08/2026	2030 On 06-May-27	7.27	Call	Bond Future	455.9200	456.7500	0.4559	0.4568	0
12/08/2026	2030 On 06-May-27	7.27	Put	Bond Future	1864.1500	1867.6400	1.8642	1.8676	0
12/08/2026	2030 On 05-August-27			Bond Future	7.8579	7.8592	100.5483	100.5454	0
12/08/2026	2030 On 05-August-27	8.11	Call	Bond Future	1475.8800	1475.7900	1.4759	1.4758	0
12/08/2026	2030 On 05-August-27	8.11	Put	Bond Future	920.4300	923.2800	0.9204	0.9233	0
12/08/2026	2030 On 04-November-27			Bond Future	7.9142	7.9163	102.3483	102.3442	0
12/08/2026	2030 On 04-November-27	7.84	Call	Bond Future	1207.8600	1207.2800	1.2079	1.2073	0
12/08/2026	2030 On 04-November-27	7.84	Put	Bond Future	1357.1600	1360.7000	1.3572	1.3607	0
12/08/2026	2031 On 06-August-26			Bond Future	113.8100	113.8100	113.8100	113.8100	0
12/08/2026	2031 On 05-November-26			Bond Future	119.5562	119.5146	119.5562	119.5146	17,178
12/08/2026	2031 On 05-November-26	111.49	Call	Bond Future	8066.2200	8024.6300	8.0662	8.0246	0
12/08/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2031 On 04-February-27			Bond Future	119.3070	119.2649	119.3070	119.2649	681
12/08/2026	2031 On 04-February-27	116.18	Call	Bond Future	3185.9900	3147.4500	3.1860	3.1475	0
12/08/2026	2031 On 04-February-27	116.18	Put	Bond Future	59.0100	62.5300	0.0590	0.0625	0
12/08/2026	2031 On 06-May-27			Bond Future	121.6804	121.6385	121.6804	121.6385	0
12/08/2026	2031 On 06-May-27	116.87	Call	Bond Future	4825.8800	4784.8900	4.8259	4.7849	0
12/08/2026	2031 On 06-May-27	116.87	Put	Bond Future	15.4600	16.4400	0.0155	0.0164	0
12/08/2026	2031 On 05-August-27			Bond Future	121.5099	121.4668	121.5099	121.4668	0
12/08/2026	2031 On 05-August-27	121.41	Call	Bond Future	991.3800	970.3900	0.9914	0.9704	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2026	2031 On 05-August-27	121.41	Put	Bond Future	891.4400	913.5700	0.8914	0.9136	0
12/08/2026	2031 On 04-November-27			Bond Future	123.7152	123.6700	123.7152	123.6700	0
12/08/2026	2031 On 04-November-27	121.34	Call	Bond Future	2570.5200	2533.0400	2.5705	2.5330	0
12/08/2026	2031 On 04-November-27	121.34	Put	Bond Future	195.3000	203.0800	0.1953	0.2031	0
12/08/2026	2032 On 06-August-26			Bond Future	10.1200	10.1200	95.1174	95.1174	0
12/08/2026	2032 On 05-November-26			Bond Future	8.1509	8.1419	101.3403	101.3791	198,550
12/08/2026	2032 On 05-November-26	9.16	Call	Bond Future	4434.9200	4473.4100	4.4349	4.4734	0
12/08/2026	2032 On 05-November-26	9.16	Put	Bond Future	205.1800	204.8800	0.2052	0.2049	0
12/08/2026	2032 On 04-February-27			Bond Future	8.1875	8.1779	103.2331	103.2729	0
12/08/2026	2032 On 04-February-27	7.58	Call	Bond Future	559.9100	573.5500	0.5599	0.5736	500
12/08/2026	2032 On 04-February-27	7.58	Put	Bond Future	3111.0000	3084.8200	3.1110	3.0848	0
12/08/2026	2032 On 04-February-27	8.08	Call	Bond Future	1330.3200	1353.1400	1.3303	1.3531	500
12/08/2026	2032 On 04-February-27	8.08	Put	Bond Future	1776.0600	1759.0600	1.7761	1.7591	0
12/08/2026	2032 On 04-February-27	8.36	Call	Bond Future	1984.4200	2011.9800	1.9844	2.0120	0
12/08/2026	2032 On 04-February-27	8.36	Put	Bond Future	1274.3200	1262.0600	1.2743	1.2621	500
12/08/2026	2032 On 04-February-27	8.48	Call	Bond Future	2304.5900	2333.8900	2.3046	2.3339	0
12/08/2026	2032 On 04-February-27	8.48	Put	Bond Future	1104.1400	1093.6200	1.1041	1.0936	0
12/08/2026	2032 On 06-May-27			Bond Future	8.2016	8.1911	101.1018	101.1432	0
12/08/2026	2032 On 06-May-27	7.58	Call	Bond Future	733.5600	748.1600	0.7336	0.7482	500
12/08/2026	2032 On 06-May-27	7.58	Put	Bond Future	3237.4800	3210.6400	3.2375	3.2106	0
12/08/2026	2032 On 06-May-27	7.80	Call	Bond Future	1025.7900	1043.8500	1.0258	1.0439	0
12/08/2026	2032 On 06-May-27	7.80	Put	Bond Future	2634.7400	2611.3600	2.6347	2.6114	0
12/08/2026	2032 On 06-May-27	7.94	Call	Bond Future	1246.4100	1266.7100	1.2464	1.2667	500
12/08/2026	2032 On 06-May-27	7.94	Put	Bond Future	2290.8200	2269.6800	2.2908	2.2697	0
12/08/2026	2032 On 06-May-27	8.08	Call	Bond Future	1507.0000	1529.5600	1.5070	1.5296	500
12/08/2026	2032 On 06-May-27	8.08	Put	Bond Future	1990.7100	1971.8300	1.9907	1.9718	0
12/08/2026	2032 On 06-May-27	8.44	Call	Bond Future	2339.2900	2367.1600	2.3393	2.3672	500
12/08/2026	2032 On 06-May-27	8.44	Put	Bond Future	1398.6400	1385.0700	1.3986	1.3851	0
12/08/2026	2032 On 06-May-27	8.47	Call	Bond Future	2416.8500	2445.1200	2.4169	2.4451	0
12/08/2026	2032 On 06-May-27	8.47	Put	Bond Future	1358.6300	1345.4600	1.3586	1.3455	500
12/08/2026	2032 On 06-May-27	8.93	Call	Bond Future	3721.0700	3754.2800	3.7211	3.7543	0
12/08/2026	2032 On 06-May-27	8.93	Put	Bond Future	881.3200	873.0900	0.8813	0.8731	500
12/08/2026	2032 On 05-August-27			Bond Future	8.2261	8.2151	103.0719	103.1138	0
12/08/2026	2032 On 05-August-27	7.94	Call	Bond Future	1409.4100	1429.6500	1.4094	1.4297	500

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12/08/2026	2032 On 05-August-27	7.94	Put	Bond Future	2502.6700	2480.9300	2.5027	2.4809	0
12/08/2026	2032 On 05-August-27	8.42	Call	Bond Future	2390.2600	2416.9200	2.3903	2.4169	0
12/08/2026	2032 On 05-August-27	8.42	Put	Bond Future	1657.8100	1642.4900	1.6578	1.6425	0
12/08/2026	2032 On 05-August-27	8.44	Call	Bond Future	2436.9200	2463.8200	2.4369	2.4638	500
12/08/2026	2032 On 05-August-27	8.44	Put	Bond Future	1629.2800	1614.2000	1.6293	1.6142	0
12/08/2026	2032 On 05-August-27	9.08	Call	Bond Future	4136.8300	4170.0100	4.1368	4.1700	0
12/08/2026	2032 On 05-August-27	9.08	Put	Bond Future	959.6500	950.8500	0.9597	0.9509	500
12/08/2026	2032 On 04-November-27			Bond Future	8.2851	8.2736	100.7603	100.8019	0
12/08/2026	2032 On 04-November-27	8.20	Call	Bond Future	1987.8500	2010.5900	1.9879	2.0106	0
12/08/2026	2032 On 04-November-27	8.20	Put	Bond Future	2296.3800	2277.5100	2.2964	2.2775	0
12/08/2026	2033 On 06-August-26			Bond Future	134.2500	134.2500	134.2500	134.2500	0
12/08/2026	2033 On 05-November-26			Bond Future	149.3489	149.2024	149.3489	149.2024	15,149
12/08/2026	2033 On 05-November-26	137.26	Call	Bond Future	12088.9000	11942.3700	12.0889	11.9424	0
12/08/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2033 On 04-February-27			Bond Future	152.1740	152.0251	152.1740	152.0251	0
12/08/2026	2033 On 04-February-27	142.71	Call	Bond Future	9464.0200	9315.1300	9.4640	9.3151	0
12/08/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2033 On 06-May-27			Bond Future	153.5526	153.4019	153.5526	153.4019	0
12/08/2026	2033 On 06-May-27	151.21	Call	Bond Future	2342.5900	2191.8900	2.3426	2.1919	0
12/08/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2033 On 05-August-27			Bond Future	156.5803	156.4263	156.5803	156.4263	0
12/08/2026	2033 On 05-August-27	153.15	Call	Bond Future	3430.3400	3276.2900	3.4303	3.2763	0
12/08/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2033 On 04-November-27			Bond Future	157.7425	157.5840	157.7425	157.5840	0
12/08/2026	2033 On 04-November-27	156.56	Call	Bond Future	1182.5300	1024.0300	1.1825	1.0240	0
12/08/2026	2033 On 04-November-27	156.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2037 On 06-August-26			Bond Future	11.7100	11.7100	81.1869	81.1869	0
12/08/2026	2037 On 05-November-26			Bond Future	8.7436	8.7556	100.7090	100.6301	223,957
12/08/2026	2037 On 05-November-26	9.46	Call	Bond Future	5118.0700	5061.9600	5.1181	5.0620	4,490
12/08/2026	2037 On 05-November-26	9.46	Put	Bond Future	537.4500	560.2900	0.5375	0.5603	0
12/08/2026	2037 On 05-November-26	10.23	Call	Bond Future	9325.2700	9254.2900	9.3253	9.2543	0
12/08/2026	2037 On 05-November-26	10.23	Put	Bond Future	133.4500	141.4200	0.1335	0.1414	4,490
12/08/2026	2037 On 05-November-26	10.62	Call	Bond Future	11473.3000	11398.6400	11.4733	11.3986	0

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12/08/2026	2037 On 05-November-26	10.62	Put	Bond Future	61.8900	66.1800	0.0619	0.0662	0
12/08/2026	2037 On 05-November-26	10.83	Call	Bond Future	12616.6400	12540.7500	12.6166	12.5408	0
12/08/2026	2037 On 05-November-26	10.83	Put	Bond Future	40.9300	43.9900	0.0409	0.0440	4,490
12/08/2026	2037 On 04-February-27			Bond Future	8.7861	8.7985	98.3320	98.2519	1,550
12/08/2026	2037 On 04-February-27	8.44	Call	Bond Future	1472.7700	1450.0000	1.4728	1.4500	4,490
12/08/2026	2037 On 04-February-27	8.44	Put	Bond Future	3747.1800	3804.5700	3.7472	3.8046	0
12/08/2026	2037 On 04-February-27	9.31	Call	Bond Future	4664.7800	4615.5500	4.6648	4.6156	0
12/08/2026	2037 On 04-February-27	9.31	Put	Bond Future	1349.3100	1380.2400	1.3493	1.3802	4,490
12/08/2026	2037 On 04-February-27	9.51	Call	Bond Future	5612.1700	5558.1700	5.6122	5.5582	0
12/08/2026	2037 On 04-February-27	9.51	Put	Bond Future	1070.3000	1096.4600	1.0703	1.0965	0
12/08/2026	2037 On 04-February-27	9.81	Call	Bond Future	7102.3500	7042.4000	7.1024	7.0424	0
12/08/2026	2037 On 04-February-27	9.81	Put	Bond Future	760.1900	780.4000	0.7602	0.7804	4,490
12/08/2026	2037 On 06-May-27			Bond Future	8.8197	8.8325	100.2664	100.1855	0
12/08/2026	2037 On 06-May-27	8.58	Call	Bond Future	2153.7700	2124.4600	2.1538	2.1245	0
12/08/2026	2037 On 06-May-27	8.58	Put	Bond Future	3692.8600	3744.4600	3.6929	3.7445	0
12/08/2026	2037 On 05-August-27			Bond Future	8.8621	8.8754	97.9606	97.8778	0
12/08/2026	2037 On 05-August-27	9.05	Call	Bond Future	4010.3700	3967.9400	4.0104	3.9679	0
12/08/2026	2037 On 05-August-27	9.05	Put	Bond Future	2849.6200	2889.9400	2.8496	2.8899	0
12/08/2026	2037 On 04-November-27			Bond Future	8.9188	8.9328	99.7136	99.6282	0
12/08/2026	2037 On 04-November-27	8.84	Call	Bond Future	3583.1700	3544.9600	3.5832	3.5450	0
12/08/2026	2037 On 04-November-27	8.84	Put	Bond Future	4065.1600	4112.3100	4.0652	4.1123	0
12/08/2026	2038 On 06-August-26			Bond Future	144.7200	144.7200	144.7200	144.7200	0
12/08/2026	2038 On 05-November-26			Bond Future	165.1819	165.7660	165.1819	165.7660	4,119
12/08/2026	2038 On 05-November-26	146.31	Call	Bond Future	18871.8500	19456.0000	18.8719	19.4560	0
12/08/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2038 On 04-February-27			Bond Future	166.0271	166.6226	166.0271	166.6226	0
12/08/2026	2038 On 04-February-27	153.83	Call	Bond Future	12197.0600	12792.5900	12.1971	12.7926	0
12/08/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2038 On 06-May-27			Bond Future	169.3293	169.9381	169.3293	169.9381	0
12/08/2026	2038 On 06-May-27	166.10	Call	Bond Future	3229.3200	3838.0500	3.2293	3.8381	0
12/08/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2038 On 05-August-27			Bond Future	170.3353	170.9555	170.3353	170.9555	0
12/08/2026	2038 On 05-August-27	169.13	Call	Bond Future	1205.2800	1825.5100	1.2053	1.8255	0
12/08/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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12/08/2026	2038 On 04-November-27			Bond Future	173.4291	174.0587	173.4291	174.0587	0
12/08/2026	2038 On 04-November-27	170.50	Call	Bond Future	2929.0700	3558.7400	2.9291	3.5587	0
12/08/2026	2038 On 04-November-27	170.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2040 On 06-August-26			Bond Future	12.1900	12.1900	79.4339	79.4339	0
12/08/2026	2040 On 05-November-26			Bond Future	9.1194	9.1109	101.5629	101.6272	32,110
12/08/2026	2040 On 05-November-26	8.85	Call	Bond Future	1296.3000	1331.6600	1.2963	1.3317	14,000
12/08/2026	2040 On 05-November-26	8.85	Put	Bond Future	3359.4700	3330.5700	3.3595	3.3306	0
12/08/2026	2040 On 05-November-26	9.91	Call	Bond Future	6334.4100	6397.2700	6.3344	6.3973	2,300
12/08/2026	2040 On 05-November-26	9.91	Put	Bond Future	612.3200	610.9200	0.6123	0.6109	0
12/08/2026	2040 On 05-November-26	10.67	Call	Bond Future	10960.3500	11025.8100	10.9604	11.0258	0
12/08/2026	2040 On 05-November-26	10.67	Put	Bond Future	170.8900	172.0900	0.1709	0.1721	2,300
12/08/2026	2040 On 05-November-26	11.06	Call	Bond Future	13325.3400	13390.7100	13.3253	13.3907	0
12/08/2026	2040 On 05-November-26	11.06	Put	Bond Future	88.0100	89.1200	0.0880	0.0891	0
12/08/2026	2040 On 05-November-26	11.27	Call	Bond Future	14575.9300	14641.1400	14.5759	14.6411	0
12/08/2026	2040 On 05-November-26	11.27	Put	Bond Future	61.0700	62.0200	0.0611	0.0620	2,300
12/08/2026	2040 On 04-February-27			Bond Future	9.1691	9.1602	98.9514	99.0171	54,058
12/08/2026	2040 On 04-February-27	8.78	Call	Bond Future	1681.2600	1712.5100	1.6813	1.7125	2,300
12/08/2026	2040 On 04-February-27	8.78	Put	Bond Future	4633.0900	4598.6100	4.6331	4.5986	0
12/08/2026	2040 On 04-February-27	9.67	Call	Bond Future	5346.1800	5399.7300	5.3462	5.3997	0
12/08/2026	2040 On 04-February-27	9.67	Put	Bond Future	1719.6700	1707.4900	1.7197	1.7075	2,300
12/08/2026	2040 On 04-February-27	9.93	Call	Bond Future	6731.7800	6789.1700	6.7318	6.7892	0
12/08/2026	2040 On 04-February-27	9.93	Put	Bond Future	1296.8200	1288.4800	1.2968	1.2885	0
12/08/2026	2040 On 04-February-27	10.17	Call	Bond Future	8067.1200	8127.1100	8.0671	8.1271	0
12/08/2026	2040 On 04-February-27	10.17	Put	Bond Future	1005.8400	1000.1000	1.0058	1.0001	2,300
12/08/2026	2040 On 06-May-27			Bond Future	9.2111	9.2018	100.8980	100.9659	0
12/08/2026	2040 On 06-May-27	8.88	Call	Bond Future	2351.0500	2384.7600	2.3511	2.3848	0
12/08/2026	2040 On 06-May-27	8.88	Put	Bond Future	4819.0100	4784.8500	4.8190	4.7849	0
12/08/2026	2040 On 05-August-27			Bond Future	9.2614	9.2518	98.3539	98.4228	0
12/08/2026	2040 On 05-August-27	9.33	Call	Bond Future	4326.8300	4369.8300	4.3268	4.3698	0
12/08/2026	2040 On 05-August-27	9.33	Put	Bond Future	3833.7300	3807.7800	3.8337	3.8078	0
12/08/2026	2040 On 04-November-27			Bond Future	9.3236	9.3138	100.1135	100.1826	0
12/08/2026	2040 On 04-November-27	9.21	Call	Bond Future	4221.8400	4261.2500	4.2218	4.2613	0
12/08/2026	2040 On 04-November-27	9.21	Put	Bond Future	5031.6400	5001.9500	5.0316	5.0020	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2026	2043 On 06-August-26			Bond Future	110.8800	110.8800	110.8800	110.8800	0
12/08/2026	2043 On 05-November-26			Bond Future	127.8091	128.0518	127.8091	128.0518	0
12/08/2026	2043 On 05-November-26	112.84	Call	Bond Future	14970.9976	15213.5225	14.9710	15.2135	0
12/08/2026	2043 On 05-November-26	112.84	Put	Bond Future	1.8676	1.7025	0.0019	0.0017	0
12/08/2026	2043 On 04-February-27			Bond Future	127.2693	127.5167	127.2693	127.5167	3,116
12/08/2026	2043 On 04-February-27	117.63	Call	Bond Future	9812.2761	10047.4951	9.8123	10.0475	0
12/08/2026	2043 On 04-February-27	117.63	Put	Bond Future	172.9961	160.7851	0.1730	0.1608	0
12/08/2026	2043 On 06-May-27			Bond Future	129.8012	130.0545	129.8012	130.0545	0
12/08/2026	2043 On 06-May-27	127.48	Call	Bond Future	4404.6301	4570.9633	4.4046	4.5710	0
12/08/2026	2043 On 06-May-27	127.48	Put	Bond Future	2083.4801	1996.4333	2.0835	1.9964	0
12/08/2026	2043 On 05-August-27			Bond Future	129.3335	129.5915	129.3335	129.5915	0
12/08/2026	2043 On 05-August-27	129.56	Call	Bond Future	3237.3209	3373.1812	3.2373	3.3732	0
12/08/2026	2043 On 05-August-27	129.56	Put	Bond Future	3463.8509	3341.6412	3.4639	3.3416	0
12/08/2026	2043 On 04-November-27			Bond Future	131.6801	131.9415	131.6801	131.9415	0
12/08/2026	2043 On 04-November-27	128.97	Call	Bond Future	5097.2693	5267.5493	5.0973	5.2675	0
12/08/2026	2043 On 04-November-27	128.97	Put	Bond Future	2387.1393	2296.0793	2.3871	2.2961	0
12/08/2026	2044 On 06-August-26			Bond Future	12.4200	12.4200	74.3296	74.3296	0
12/08/2026	2044 On 05-November-26			Bond Future	9.2470	9.2230	98.1589	98.3577	125,519
12/08/2026	2044 On 05-November-26	9.50	Call	Bond Future	3714.8800	3856.9900	3.7149	3.8570	0
12/08/2026	2044 On 05-November-26	9.50	Put	Bond Future	1657.7300	1601.0900	1.6577	1.6011	15,000
12/08/2026	2044 On 05-November-26	11.34	Call	Bond Future	15265.8600	15462.6900	15.2659	15.4627	0
12/08/2026	2044 On 05-November-26	11.34	Put	Bond Future	79.9600	78.0400	0.0800	0.0780	0
12/08/2026	2044 On 04-February-27			Bond Future	9.2943	9.2696	95.6090	95.8118	0
12/08/2026	2044 On 04-February-27	10.18	Call	Bond Future	8137.0700	8304.1100	8.1371	8.3041	0
12/08/2026	2044 On 04-February-27	10.18	Put	Bond Future	1296.9200	1261.2000	1.2969	1.2612	0
12/08/2026	2044 On 06-May-27			Bond Future	9.3348	9.3092	97.4900	97.6975	0
12/08/2026	2044 On 06-May-27	9.08	Call	Bond Future	2900.3300	2998.2900	2.9003	2.9983	0
12/08/2026	2044 On 06-May-27	9.08	Put	Bond Future	4992.2500	4882.6600	4.9923	4.8827	0
12/08/2026	2044 On 05-August-27			Bond Future	9.3824	9.3559	95.0046	95.2159	0
12/08/2026	2044 On 05-August-27	9.44	Call	Bond Future	4803.1600	4924.4100	4.8032	4.9244	0
12/08/2026	2044 On 05-August-27	9.44	Put	Bond Future	4345.0500	4254.9800	4.3451	4.2550	0
12/08/2026	2044 On 04-November-27			Bond Future	9.4399	9.4128	96.7042	96.9184	0
12/08/2026	2044 On 04-November-27	9.31	Call	Bond Future	4678.9200	4791.3700	4.6789	4.7914	0
12/08/2026	2044 On 04-November-27	9.31	Put	Bond Future	5710.5500	5608.8600	5.7106	5.6089	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2026	2046 On 06-August-26			Bond Future	122.3800	122.3800	122.3800	122.3800	0
12/08/2026	2046 On 05-November-26			Bond Future	145.4429	145.9217	145.4429	145.9217	18,563
12/08/2026	2046 On 05-November-26	125.48	Call	Bond Future	19962.8700	20441.6700	19.9629	20.4417	0
12/08/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2046 On 04-February-27			Bond Future	148.1942	148.6825	148.1942	148.6825	0
12/08/2026	2046 On 04-February-27	131.09	Call	Bond Future	17104.1500	17592.5300	17.1042	17.5925	0
12/08/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2046 On 06-May-27			Bond Future	148.7194	149.2185	148.7194	149.2185	0
12/08/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	228.4800	0.0000	0.2285	0
12/08/2026	2046 On 06-May-27	148.99	Put	Bond Future	270.5600	0.0000	0.2706	0.0000	0
12/08/2026	2046 On 05-August-27			Bond Future	151.6515	152.1602	151.6515	152.1602	0
12/08/2026	2046 On 05-August-27	149.17	Call	Bond Future	2481.5300	2990.1800	2.4815	2.9902	0
12/08/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2046 On 04-November-27			Bond Future	151.9312	152.4475	151.9312	152.4475	0
12/08/2026	2046 On 04-November-27	151.95	Call	Bond Future	0.0000	497.5100	0.0000	0.4975	0
12/08/2026	2046 On 04-November-27	151.95	Put	Bond Future	18.8400	0.0000	0.0188	0.0000	0
12/08/2026	2050 On 06-August-26			Bond Future	123.2700	123.2700	123.2700	123.2700	0
12/08/2026	2050 On 05-November-26			Bond Future	149.9264	149.8695	149.9264	149.8695	18,702
12/08/2026	2050 On 05-November-26	123.84	Call	Bond Future	26086.3600	26029.5000	26.0864	26.0295	0
12/08/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2050 On 04-February-27			Bond Future	150.2247	150.1672	150.2247	150.1672	0
12/08/2026	2050 On 04-February-27	132.39	Call	Bond Future	17834.7300	17777.1900	17.8347	17.7772	0
12/08/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2050 On 06-May-27			Bond Future	153.2126	153.1551	153.2126	153.1551	0
12/08/2026	2050 On 06-May-27	150.46	Call	Bond Future	2752.6400	2695.1400	2.7526	2.6951	0
12/08/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2050 On 05-August-27			Bond Future	153.6361	153.5771	153.6361	153.5771	0
12/08/2026	2050 On 05-August-27	152.97	Call	Bond Future	666.0600	607.0900	0.6661	0.6071	0
12/08/2026	2050 On 05-August-27	152.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	2050 On 04-November-27			Bond Future	156.4263	156.3647	156.4263	156.3647	0
12/08/2026	2050 On 04-November-27	153.21	Call	Bond Future	3216.2800	3154.7200	3.2163	3.1547	0
12/08/2026	2050 On 04-November-27	153.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	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
12/08/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	AL37 On 06-August-26			Index Future	1302.3390	1302.3390	1302.3390	1,302.3390	0
12/08/2026	AL37 On 05-November-26			Index Future	1322.2370	1322.6050	1322.2370	1,322.6050	0
12/08/2026	AL37 On 04-February-27			Index Future	1346.9300	1347.3070	1346.9300	1,347.3070	0
12/08/2026	AL37 On 06-May-27			Index Future	1373.4020	1373.7890	1373.4020	1,373.7890	0
12/08/2026	AL37 On 05-August-27			Index Future	1399.8980	1400.2910	1399.8980	1,400.2910	0
12/08/2026	AL37 On 04-November-27			Index Future	1425.3470	1425.7430	1425.3470	1,425.7430	0
12/08/2026	AL7T On 06-August-26			Index Future	1700.7270	1700.7270	1700.7270	1,700.7270	0
12/08/2026	AL7T On 05-November-26			Index Future	1723.0620	1721.5200	1723.0620	1,721.5200	0
12/08/2026	AL7T On 04-February-27			Index Future	1755.2410	1753.6720	1755.2410	1,753.6720	0
12/08/2026	AL7T On 06-May-27			Index Future	1789.7370	1788.1420	1789.7370	1,788.1420	0
12/08/2026	AL7T On 05-August-27			Index Future	1824.2650	1822.6380	1824.2650	1,822.6380	0
12/08/2026	AL7T On 04-November-27			Index Future	1857.4290	1855.7660	1857.4290	1,855.7660	0
12/08/2026	ALBI On 06-August-26			Index Future	1433.8150	1433.8150	1433.8150	1,433.8150	0
12/08/2026	ALBI On 05-November-26			Index Future	1450.2060	1450.8470	1450.2060	1,450.8470	75
12/08/2026	ALBI On 04-February-27			Index Future	1477.2890	1477.9430	1477.2890	1,477.9430	0
12/08/2026	ALBI On 06-May-27			Index Future	1506.3230	1506.9940	1506.3230	1,506.9940	0
12/08/2026	ALBI On 05-August-27			Index Future	1535.3830	1536.0660	1535.3830	1,536.0660	0
12/08/2026	ALBI On 04-November-27			Index Future	1563.2950	1563.9850	1563.2950	1,563.9850	0
12/08/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/08/2026	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
12/08/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/08/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/08/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	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
12/08/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	ES33 On 06-August-26			Bond Future	12.0200	12.0200	81.8686	81.8686	0
12/08/2026	ES33 On 05-November-26			Bond Future	8.9181	8.9308	93.9924	93.9313	0
12/08/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8664.0400	8602.9100	8.6640	8.6029	0
12/08/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	ES33 On 04-February-27			Bond Future	8.9835	8.9968	95.7706	95.7085	0
12/08/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3273.9900	3211.9200	3.2740	3.2119	0
12/08/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	ES33 On 06-May-27			Bond Future	9.0290	9.0428	93.8795	93.8170	0
12/08/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1045.8100	1108.3300	1.0458	1.1083	0
12/08/2026	ES33 On 05-August-27			Bond Future	9.0847	9.0993	95.7300	95.6660	0
12/08/2026	ES33 On 05-August-27	9.27	Call	Bond Future	809.5700	745.5400	0.8096	0.7455	0
12/08/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	ES33 On 04-November-27			Bond Future	9.1724	9.1881	93.6731	93.6068	0
12/08/2026	ES33 On 04-November-27	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	ES33 On 04-November-27	9.06	Put	Bond Future	478.7200	545.0200	0.4787	0.5450	0
12/08/2026	ES42 On 06-August-26			Bond Future	12.6500	12.6500	74.4743	74.4743	0
12/08/2026	ES42 On 05-November-26			Bond Future	9.5628	9.5495	91.8749	91.9751	0
12/08/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13910.1100	14010.2400	13.9101	14.0102	0
12/08/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	ES42 On 04-February-27			Bond Future	9.6212	9.6073	93.6131	93.7154	0
12/08/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4753.1900	4855.4800	4.7532	4.8555	0
12/08/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	ES42 On 06-May-27			Bond Future	9.6701	9.6557	91.2108	91.3158	0
12/08/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2531.5500	2426.5300	2.5316	2.4265	0
12/08/2026	ES42 On 05-August-27			Bond Future	9.7245	9.7097	93.0083	93.1151	0
12/08/2026	ES42 On 05-August-27	9.84	Call	Bond Future	826.2500	933.0900	0.8263	0.9331	0
12/08/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	ES42 On 04-November-27			Bond Future	9.7958	9.7807	90.4310	90.5388	0
12/08/2026	ES42 On 04-November-27	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	ES42 On 04-November-27	9.66	Put	Bond Future	971.1300	863.3500	0.9711	0.8634	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2026	GOVI On 06-August-26			GOVI	1407.0820	1407.0820	1407.0820	1,407.0820	0
12/08/2026	GOVI On 05-November-26			GOVI	1422.8570	1423.5400	1422.8570	1,423.5400	664
12/08/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1458570.0000	1465400.0000	145.8570	146.5400	0
12/08/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	GOVI On 04-February-27			GOVI	1449.4300	1450.1270	1449.4300	1,450.1270	60
12/08/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	804300.0000	811270.0000	80.4300	81.1270	0
12/08/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	GOVI On 06-May-27			GOVI	1477.9160	1478.6300	1477.9160	1,478.6300	0
12/08/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	509160.0000	516300.0000	50.9160	51.6300	0
12/08/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	GOVI On 05-August-27			GOVI	1506.4280	1507.1550	1506.4280	1,507.1550	0
12/08/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	414280.0000	421550.0000	41.4280	42.1550	0
12/08/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	GOVI On 04-November-27			GOVI	1533.8140	1534.5490	1533.8140	1,534.5490	0
12/08/2026	GOVI On 04-November-27	1,514.00	Call	GOVI	198140.0000	205490.0000	19.8140	20.5490	0
12/08/2026	GOVI On 04-November-27	1,514.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/08/2026	I258 On 06-August-26			Bond Future	112.9500	112.9500	112.9500	112.9500	0
12/08/2026	I258 On 05-November-26			Bond Future	138.1403	138.0904	138.1403	138.0904	0
12/08/2026	I258 On 05-November-26	114.95	Call	Bond Future	23192.4726	23142.8147	23.1925	23.1428	0
12/08/2026	I258 On 05-November-26	114.95	Put	Bond Future	2.2126	2.4247	0.0022	0.0024	0
12/08/2026	I258 On 04-February-27			Bond Future	137.7958	137.7453	137.7958	137.7453	0
12/08/2026	I258 On 04-February-27	118.90	Call	Bond Future	19007.3579	18960.0958	19.0074	18.9601	0
12/08/2026	I258 On 04-February-27	118.90	Put	Bond Future	111.5979	114.8458	0.1116	0.1148	0
12/08/2026	I258 On 06-May-27			Bond Future	140.5371	140.4864	140.5371	140.4864	0
12/08/2026	I258 On 06-May-27	134.78	Call	Bond Future	8405.3345	8378.6878	8.4053	8.3787	0
12/08/2026	I258 On 06-May-27	134.78	Put	Bond Future	2648.1945	2672.2478	2.6482	2.6722	0
12/08/2026	I258 On 05-August-27			Bond Future	140.2810	140.2292	140.2810	140.2292	0
12/08/2026	I258 On 05-August-27	138.93	Call	Bond Future	6111.1668	6089.7623	6.1112	6.0898	0
12/08/2026	I258 On 05-August-27	138.93	Put	Bond Future	4760.1268	4790.5223	4.7601	4.7905	0
12/08/2026	I258 On 04-November-27			Bond Future	142.8269	142.7725	142.8269	142.7725	0
12/08/2026	I258 On 04-November-27	137.93	Call	Bond Future	8566.8306	8537.5204	8.5668	8.5375	0
12/08/2026	I258 On 04-November-27	137.93	Put	Bond Future	3669.9706	3695.0704	3.6700	3.6951	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2026	IGOV On 06-August-26			Index Future	455.7060	455.7060	455.7060	455.7060	0
12/08/2026	IGOV On 05-November-26			Index Future	464.2500	464.7560	464.2500	464.7560	258
12/08/2026	IGOV On 04-February-27			Index Future	473.0320	473.5480	473.0320	473.5480	0
12/08/2026	IGOV On 06-May-27			Index Future	482.4380	482.9660	482.4380	482.9660	0
12/08/2026	IGOV On 05-August-27			Index Future	491.8520	492.3900	491.8520	492.3900	0
12/08/2026	IGOV On 04-November-27			Index Future	500.9000	501.4460	500.9000	501.4460	0
12/08/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/08/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/08/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/08/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/08/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/08/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/08/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/08/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/08/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/08/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/08/2026	R033 On 06-August-26			Bond Future	10.2500	10.2500	102.4543	102.4543	0
12/08/2026	R033 On 05-November-26			Bond Future	8.2572	8.2483	109.6273	109.6732	8,701
12/08/2026	R033 On 05-November-26	9.33	Call	Bond Future	5566.5900	5612.3800	5.5666	5.6124	0
12/08/2026	R033 On 05-November-26	9.33	Put	Bond Future	216.2000	216.1000	0.2162	0.2161	0
12/08/2026	R033 On 04-February-27			Bond Future	8.2958	8.2864	111.6748	111.7219	0
12/08/2026	R033 On 04-February-27	8.65	Call	Bond Future	2967.9700	3003.7400	2.9680	3.0037	0
12/08/2026	R033 On 04-February-27	8.65	Put	Bond Future	1224.0900	1212.7400	1.2241	1.2127	0
12/08/2026	R033 On 06-May-27			Bond Future	8.3143	8.3042	108.8270	108.8759	0
12/08/2026	R033 On 06-May-27	7.93	Call	Bond Future	1268.9600	1290.7100	1.2690	1.2907	0
12/08/2026	R033 On 06-May-27	7.93	Put	Bond Future	3135.4500	3108.2800	3.1355	3.1083	0
12/08/2026	R033 On 05-August-27			Bond Future	8.3426	8.3319	110.9475	110.9971	0
12/08/2026	R033 On 05-August-27	8.54	Call	Bond Future	2867.3500	2899.0500	2.8674	2.8991	0
12/08/2026	R033 On 05-August-27	8.54	Put	Bond Future	1958.5900	1940.6600	1.9586	1.9407	0
12/08/2026	R033 On 04-November-27			Bond Future	8.4012	8.3901	107.8941	107.9434	0
12/08/2026	R033 On 04-November-27	8.32	Call	Bond Future	2357.3400	2384.3300	2.3573	2.3843	0
12/08/2026	R033 On 04-November-27	8.32	Put	Bond Future	2719.0900	2696.8000	2.7191	2.6968	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2026	R035 On 06-August-26			Bond Future	11.0600	11.0600	92.0808	92.0808	0
12/08/2026	R035 On 05-November-26			Bond Future	8.4275	8.4498	104.3535	104.2200	100,375
12/08/2026	R035 On 05-November-26	7.97	Call	Bond Future	621.9800	595.9200	0.6220	0.5959	600
12/08/2026	R035 On 05-November-26	7.97	Put	Bond Future	3409.6100	3517.0500	3.4096	3.5171	0
12/08/2026	R035 On 05-November-26	8.47	Call	Bond Future	1834.5900	1774.4000	1.8346	1.7744	0
12/08/2026	R035 On 05-November-26	8.47	Put	Bond Future	1580.3400	1653.6500	1.5803	1.6537	600
12/08/2026	R035 On 05-November-26	8.80	Call	Bond Future	3096.8800	3014.0500	3.0969	3.0141	200
12/08/2026	R035 On 05-November-26	8.80	Put	Bond Future	896.7000	947.3700	0.8967	0.9474	0
12/08/2026	R035 On 05-November-26	8.97	Call	Bond Future	3847.2800	3754.6400	3.8473	3.7546	0
12/08/2026	R035 On 05-November-26	8.97	Put	Bond Future	663.2600	704.1200	0.6633	0.7041	600
12/08/2026	R035 On 05-November-26	9.30	Call	Bond Future	5426.8000	5319.4400	5.4268	5.3194	0
12/08/2026	R035 On 05-November-26	9.30	Put	Bond Future	368.3000	394.4400	0.3683	0.3944	200
12/08/2026	R035 On 05-November-26	9.80	Call	Bond Future	7961.4400	7840.5700	7.9614	7.8406	0
12/08/2026	R035 On 05-November-26	9.80	Put	Bond Future	149.2000	161.8300	0.1492	0.1618	200
12/08/2026	R035 On 05-November-26	10.03	Call	Bond Future	9137.8700	9012.9300	9.1379	9.0129	0
12/08/2026	R035 On 05-November-26	10.03	Put	Bond Future	92.8400	101.4000	0.0928	0.1014	0
12/08/2026	R035 On 04-February-27			Bond Future	8.4684	8.4916	106.3024	106.1667	0
12/08/2026	R035 On 04-February-27	7.70	Call	Bond Future	598.0900	574.9800	0.5981	0.5750	3,000
12/08/2026	R035 On 04-February-27	7.70	Put	Bond Future	5214.5500	5327.1100	5.2146	5.3271	0
12/08/2026	R035 On 04-February-27	7.86	Call	Bond Future	805.9500	776.2400	0.8060	0.7762	500
12/08/2026	R035 On 04-February-27	7.86	Put	Bond Future	4439.4900	4545.4500	4.4395	4.5455	0
12/08/2026	R035 On 04-February-27	8.20	Call	Bond Future	1466.3200	1419.2100	1.4663	1.4192	3,000
12/08/2026	R035 On 04-February-27	8.20	Put	Bond Future	3049.1900	3137.7500	3.0492	3.1378	0
12/08/2026	R035 On 04-February-27	8.36	Call	Bond Future	1892.3900	1836.2300	1.8924	1.8362	500
12/08/2026	R035 On 04-February-27	8.36	Put	Bond Future	2527.8200	2607.3300	2.5278	2.6073	0
12/08/2026	R035 On 04-February-27	8.43	Call	Bond Future	2102.3900	2042.2500	2.1024	2.0423	1,050
12/08/2026	R035 On 04-February-27	8.43	Put	Bond Future	2326.8000	2402.3300	2.3268	2.4023	0
12/08/2026	R035 On 04-February-27	8.67	Call	Bond Future	2919.1000	2845.8700	2.9191	2.8459	0
12/08/2026	R035 On 04-February-27	8.67	Put	Bond Future	1750.1900	1812.6300	1.7502	1.8126	500
12/08/2026	R035 On 04-February-27	8.85	Call	Bond Future	3611.5900	3529.4600	3.6116	3.5295	0
12/08/2026	R035 On 04-February-27	8.85	Put	Bond Future	1413.6200	1467.1600	1.4136	1.4672	3,000
12/08/2026	R035 On 04-February-27	8.93	Call	Bond Future	3936.8300	3851.0500	3.9368	3.8511	0
12/08/2026	R035 On 04-February-27	8.93	Put	Bond Future	1285.8200	1335.7100	1.2858	1.3357	1,050
12/08/2026	R035 On 04-February-27	9.02	Call	Bond Future	4313.9800	4224.3300	4.3140	4.2243	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2026	R035 On 04-February-27	9.02	Put	Bond Future	1156.4600	1202.4800	1.1565	1.2025	0
12/08/2026	R035 On 04-February-27	9.43	Call	Bond Future	6146.0700	6042.0300	6.1461	6.0420	0
12/08/2026	R035 On 04-February-27	9.43	Put	Bond Future	722.6600	754.2900	0.7227	0.7543	1,050
12/08/2026	R035 On 06-May-27			Bond Future	8.4887	8.5128	103.8869	103.7494	0
12/08/2026	R035 On 06-May-27	7.86	Call	Bond Future	1121.8600	1086.0700	1.1219	1.0861	500
12/08/2026	R035 On 06-May-27	7.86	Put	Bond Future	4789.3200	4890.9800	4.7893	4.8910	0
12/08/2026	R035 On 06-May-27	8.14	Call	Bond Future	1673.0700	1624.7900	1.6731	1.6248	900
12/08/2026	R035 On 06-May-27	8.14	Put	Bond Future	3686.7000	3775.8700	3.6867	3.7759	0
12/08/2026	R035 On 06-May-27	8.25	Call	Bond Future	1929.8600	1876.3700	1.9299	1.8764	500
12/08/2026	R035 On 06-May-27	8.25	Put	Bond Future	3302.7900	3386.7500	3.3028	3.3868	0
12/08/2026	R035 On 06-May-27	8.36	Call	Bond Future	2234.1500	2175.3200	2.2342	2.1753	500
12/08/2026	R035 On 06-May-27	8.36	Put	Bond Future	2971.4100	3050.0300	2.9714	3.0500	0
12/08/2026	R035 On 06-May-27	8.64	Call	Bond Future	3120.4800	3048.5000	3.1205	3.0485	0
12/08/2026	R035 On 06-May-27	8.64	Put	Bond Future	2262.0000	2327.4700	2.2620	2.3275	900
12/08/2026	R035 On 06-May-27	8.75	Call	Bond Future	3508.1900	3431.3700	3.5082	3.4314	500
12/08/2026	R035 On 06-May-27	8.75	Put	Bond Future	2031.4900	2092.1200	2.0315	2.0921	0
12/08/2026	R035 On 06-May-27	8.78	Call	Bond Future	3618.1600	3540.0600	3.6182	3.5401	0
12/08/2026	R035 On 06-May-27	8.78	Put	Bond Future	1973.6900	2033.0400	1.9737	2.0330	500
12/08/2026	R035 On 06-May-27	9.14	Call	Bond Future	5031.4400	4939.5800	5.0314	4.9396	0
12/08/2026	R035 On 06-May-27	9.14	Put	Bond Future	1401.4300	1447.0200	1.4014	1.4470	900
12/08/2026	R035 On 06-May-27	9.27	Call	Bond Future	5576.9800	5480.9000	5.5770	5.4809	0
12/08/2026	R035 On 06-May-27	9.27	Put	Bond Future	1242.3500	1283.7200	1.2424	1.2837	500
12/08/2026	R035 On 05-August-27			Bond Future	8.5169	8.5422	105.9114	105.7710	0
12/08/2026	R035 On 05-August-27	8.25	Call	Bond Future	2087.7400	2032.0500	2.0877	2.0321	500
12/08/2026	R035 On 05-August-27	8.25	Put	Bond Future	3585.2000	3669.8900	3.5852	3.6699	0
12/08/2026	R035 On 05-August-27	8.72	Call	Bond Future	3499.4600	3423.3200	3.4995	3.4233	0
12/08/2026	R035 On 05-August-27	8.72	Put	Bond Future	2378.7200	2442.9600	2.3787	2.4430	0
12/08/2026	R035 On 05-August-27	8.75	Call	Bond Future	3602.3900	3525.0400	3.6024	3.5250	500
12/08/2026	R035 On 05-August-27	8.75	Put	Bond Future	2317.4100	2380.4400	2.3174	2.3804	0
12/08/2026	R035 On 05-August-27	9.42	Call	Bond Future	6214.3800	6114.6800	6.2144	6.1147	0
12/08/2026	R035 On 05-August-27	9.42	Put	Bond Future	1348.9900	1389.6700	1.3490	1.3897	500
12/08/2026	R035 On 04-November-27			Bond Future	8.5732	8.5999	103.3079	103.1638	0
12/08/2026	R035 On 04-November-27	8.51	Call	Bond Future	2930.8000	2863.0900	2.9308	2.8631	0
12/08/2026	R035 On 04-November-27	8.51	Put	Bond Future	3273.2900	3349.7000	3.2733	3.3497	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2026	R038 On 06-August-26			Bond Future	11.7700	11.7700	98.3569	98.3569	0
12/08/2026	R038 On 05-November-26			Bond Future	8.8959	8.9082	115.1944	115.0995	4,343
12/08/2026	R038 On 05-November-26	10.72	Call	Bond Future	13084.1000	12995.5300	13.0841	12.9955	0
12/08/2026	R038 On 05-November-26	10.72	Put	Bond Future	95.6100	101.9200	0.0956	0.1019	0
12/08/2026	R038 On 04-February-27			Bond Future	8.9461	8.9588	117.3460	117.2497	0
12/08/2026	R038 On 04-February-27	9.60	Call	Bond Future	6237.1000	6174.5800	6.2371	6.1746	0
12/08/2026	R038 On 04-February-27	9.60	Put	Bond Future	1416.5000	1450.2500	1.4165	1.4503	0
12/08/2026	R038 On 06-May-27			Bond Future	8.9831	8.9961	114.1683	114.0711	0
12/08/2026	R038 On 06-May-27	8.71	Call	Bond Future	2474.0200	2439.6700	2.4740	2.4397	0
12/08/2026	R038 On 06-May-27	8.71	Put	Bond Future	4536.2300	4599.0900	4.5362	4.5991	0
12/08/2026	R038 On 05-August-27			Bond Future	9.0274	9.0410	116.3928	116.2935	0
12/08/2026	R038 On 05-August-27	9.15	Call	Bond Future	4516.6900	4467.6400	4.5167	4.4676	0
12/08/2026	R038 On 05-August-27	9.15	Put	Bond Future	3624.8800	3675.1900	3.6249	3.6752	0
12/08/2026	R038 On 04-November-27			Bond Future	9.0917	9.1060	112.9957	112.8932	0
12/08/2026	R038 On 04-November-27	9.00	Call	Bond Future	4033.9900	3988.2600	4.0340	3.9883	0
12/08/2026	R038 On 04-November-27	9.00	Put	Bond Future	4693.4400	4750.2000	4.6934	4.7502	0
12/08/2026	R053 On 06-August-26			Bond Future	12.2800	12.2800	99.1113	99.1113	0
12/08/2026	R053 On 05-November-26			Bond Future	9.1319	9.1129	126.0010	126.2288	57,273
12/08/2026	R053 On 05-November-26	8.38	Call	Bond Future	632.4200	678.7500	0.6324	0.6788	530
12/08/2026	R053 On 05-November-26	8.38	Put	Bond Future	10205.0900	10023.5500	10.2051	10.0236	0
12/08/2026	R053 On 05-November-26	8.85	Call	Bond Future	2013.6400	2115.4600	2.0136	2.1155	530
12/08/2026	R053 On 05-November-26	8.85	Put	Bond Future	5465.2200	5339.1700	5.4652	5.3392	0
12/08/2026	R053 On 05-November-26	9.35	Call	Bond Future	5069.4800	5233.2700	5.0695	5.2333	0
12/08/2026	R053 On 05-November-26	9.35	Put	Bond Future	2503.8700	2439.7900	2.5039	2.4398	530
12/08/2026	R053 On 05-November-26	11.21	Call	Bond Future	21357.0400	21583.3100	21.3570	21.5833	0
12/08/2026	R053 On 05-November-26	11.21	Put	Bond Future	131.8200	130.2200	0.1318	0.1302	0
12/08/2026	R053 On 04-February-27			Bond Future	9.1732	9.1536	128.3544	128.5870	0
12/08/2026	R053 On 04-February-27	9.99	Call	Bond Future	11073.6500	11264.6800	11.0737	11.2647	0
12/08/2026	R053 On 04-February-27	9.99	Put	Bond Future	1992.4800	1950.9600	1.9925	1.9510	0
12/08/2026	R053 On 06-May-27			Bond Future	9.2047	9.1845	125.0150	125.2530	0
12/08/2026	R053 On 06-May-27	8.92	Call	Bond Future	3997.7000	4109.5700	3.9977	4.1096	0
12/08/2026	R053 On 06-May-27	8.92	Put	Bond Future	7421.1700	7294.9800	7.4212	7.2950	0
12/08/2026	R053 On 05-August-27			Bond Future	9.2410	9.2202	127.4508	127.6933	0
12/08/2026	R053 On 05-August-27	9.28	Call	Bond Future	6798.6600	6938.6600	6.7987	6.9387	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2026	R053 On 05-August-27	9.28	Put	Bond Future	6345.7500	6243.2900	6.3458	6.2433	0
12/08/2026	R053 On 04-November-27			Bond Future	9.2903	9.2690	123.8739	124.1193	0
12/08/2026	R053 On 04-November-27	9.16	Call	Bond Future	6387.4100	6517.4200	6.3874	6.5174	0
12/08/2026	R053 On 04-November-27	9.16	Put	Bond Future	7903.5900	7788.1400	7.9036	7.7881	0
12/08/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
12/08/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
12/08/2026	R186 On 05-November-26	8.12	Call	Bond Future	25.7000	25.8500	0.0257	0.0259	0
12/08/2026	R186 On 05-November-26	8.12	Put	Bond Future	25.7000	25.8500	0.0257	0.0259	0
12/08/2026	R202 On 06-August-26			Bond Future	278.8600	278.8600	278.8600	278.8600	0
12/08/2026	R202 On 05-November-26			Bond Future	309.0441	308.9276	309.0441	308.9276	732
12/08/2026	R202 On 05-November-26	280.46	Call	Bond Future	28584.1200	28467.6000	28.5841	28.4676	0
12/08/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	R202 On 04-February-27			Bond Future	309.2805	309.1626	309.2805	309.1626	513
12/08/2026	R202 On 04-February-27	294.73	Call	Bond Future	14550.5000	14432.6000	14.5505	14.4326	0
12/08/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	R202 On 06-May-27			Bond Future	315.4321	315.3141	315.4321	315.3141	0
12/08/2026	R202 On 06-May-27	306.99	Call	Bond Future	8442.1000	8324.1400	8.4421	8.3241	0
12/08/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	R202 On 05-August-27			Bond Future	315.9119	315.7907	315.9119	315.7907	0
12/08/2026	R202 On 05-August-27	312.97	Call	Bond Future	2941.9100	2820.7200	2.9419	2.8207	0
12/08/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	R202 On 04-November-27			Bond Future	321.6495	321.5227	321.6495	321.5227	0
12/08/2026	R202 On 04-November-27	315.68	Call	Bond Future	5969.4700	5842.7200	5.9695	5.8427	0
12/08/2026	R202 On 04-November-27	315.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	R209 On 06-August-26			Bond Future	11.3900	11.3900	72.6665	72.6665	0
12/08/2026	R209 On 05-November-26			Bond Future	8.5961	8.6079	85.7858	85.7176	45,439
12/08/2026	R209 On 05-November-26	10.32	Call	Bond Future	9277.5200	9214.3900	9.2775	9.2144	0
12/08/2026	R209 On 05-November-26	10.32	Put	Bond Future	78.8300	83.8700	0.0788	0.0839	0
12/08/2026	R209 On 04-February-27			Bond Future	8.6354	8.6477	87.3880	87.3188	0
12/08/2026	R209 On 04-February-27	8.03	Call	Bond Future	819.3800	805.9800	0.8194	0.8060	3,237
12/08/2026	R209 On 04-February-27	8.03	Put	Bond Future	4315.1600	4370.9100	4.3152	4.3709	0
12/08/2026	R209 On 04-February-27	8.96	Call	Bond Future	3301.5300	3263.9100	3.3015	3.2639	0
12/08/2026	R209 On 04-February-27	8.96	Put	Bond Future	1498.8000	1530.3300	1.4988	1.5303	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
12/08/2026	R209 On 04-February-27	9.28	Call	Bond Future	4574.0500	4529.3100	4.5741	4.5293	0
12/08/2026	R209 On 04-February-27	9.28	Put	Bond Future	1041.1100	1065.5200	1.0411	1.0655	0
12/08/2026	R209 On 06-May-27			Bond Future	8.6610	8.6736	85.9538	85.8840	0
12/08/2026	R209 On 06-May-27	8.25	Call	Bond Future	1541.0400	1519.6500	1.5410	1.5197	4,620
12/08/2026	R209 On 06-May-27	8.25	Put	Bond Future	3851.3300	3899.7800	3.8513	3.8998	0
12/08/2026	R209 On 06-May-27	8.41	Call	Bond Future	1903.1700	1878.1000	1.9032	1.8781	0
12/08/2026	R209 On 06-May-27	8.41	Put	Bond Future	3304.7800	3349.5500	3.3048	3.3496	0
12/08/2026	R209 On 06-May-27	9.32	Call	Bond Future	4943.2300	4898.6800	4.9432	4.8987	0
12/08/2026	R209 On 06-May-27	9.32	Put	Bond Future	1396.2200	1421.5100	1.3962	1.4215	4,620
12/08/2026	R209 On 05-August-27			Bond Future	8.6935	8.7067	87.6288	87.5574	0
12/08/2026	R209 On 05-August-27	8.87	Call	Bond Future	3384.3400	3347.9000	3.3843	3.3479	0
12/08/2026	R209 On 05-August-27	8.87	Put	Bond Future	2434.1700	2469.0900	2.4342	2.4691	0
12/08/2026	R209 On 04-November-27			Bond Future	8.7459	8.7597	86.0492	85.9756	0
12/08/2026	R209 On 04-November-27	8.67	Call	Bond Future	2907.7800	2874.7500	2.9078	2.8748	0
12/08/2026	R209 On 04-November-27	8.67	Put	Bond Future	3311.5300	3352.1200	3.3115	3.3521	0
12/08/2026	R210 On 06-August-26			Bond Future	259.8400	259.8400	259.8400	259.8400	0
12/08/2026	R210 On 05-November-26			Bond Future	271.9342	271.8477	271.9342	271.8477	307
12/08/2026	R210 On 05-November-26	253.33	Call	Bond Future	18604.2200	18517.7200	18.6042	18.5177	0
12/08/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	R210 On 04-February-27			Bond Future	277.0784	276.9910	277.0784	276.9910	300
12/08/2026	R210 On 04-February-27	266.03	Call	Bond Future	11048.3500	10960.9700	11.0484	10.9610	0
12/08/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	R210 On 06-May-27			Bond Future	278.9171	278.8300	278.9171	278.8300	0
12/08/2026	R210 On 06-May-27	271.13	Call	Bond Future	7787.1000	7700.0300	7.7871	7.7000	0
12/08/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	R210 On 05-August-27			Bond Future	284.4164	284.3269	284.4164	284.3269	0
12/08/2026	R210 On 05-August-27	276.01	Call	Bond Future	8406.4200	8316.9300	8.4064	8.3169	0
12/08/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	R210 On 04-November-27			Bond Future	285.8322	285.7380	285.8322	285.7380	0
12/08/2026	R210 On 04-November-27	284.11	Call	Bond Future	1722.1800	1628.0000	1.7222	1.6280	0
12/08/2026	R210 On 04-November-27	284.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	R213 On 06-August-26			Bond Future	9.6900	9.6900	93.4161	93.4161	0
12/08/2026	R213 On 05-November-26			Bond Future	7.9958	7.9865	97.7897	97.8223	30,994

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2026	R213 On 05-November-26	8.75	Call	Bond Future	2869.0300	2900.2200	2.8690	2.9002	0
12/08/2026	R213 On 05-November-26	8.75	Put	Bond Future	268.6600	267.3100	0.2687	0.2673	0
12/08/2026	R213 On 04-February-27			Bond Future	8.0319	8.0218	99.6161	99.6495	33,457
12/08/2026	R213 On 04-February-27	8.14	Call	Bond Future	1417.5700	1439.5700	1.4176	1.4396	0
12/08/2026	R213 On 04-February-27	8.14	Put	Bond Future	1058.3600	1046.9300	1.0584	1.0469	0
12/08/2026	R213 On 06-May-27			Bond Future	8.0339	8.0229	98.0208	98.0558	0
12/08/2026	R213 On 06-May-27	7.56	Call	Bond Future	698.2300	712.0400	0.6982	0.7120	0
12/08/2026	R213 On 06-May-27	7.56	Put	Bond Future	2209.6000	2188.5000	2.2096	2.1885	0
12/08/2026	R213 On 06-May-27	8.13	Call	Bond Future	1567.0900	1588.6800	1.5671	1.5887	2,830
12/08/2026	R213 On 06-May-27	8.13	Put	Bond Future	1264.2100	1250.8900	1.2642	1.2509	0
12/08/2026	R213 On 06-May-27	9.25	Call	Bond Future	4213.5900	4244.2100	4.2136	4.2442	0
12/08/2026	R213 On 06-May-27	9.25	Put	Bond Future	463.2700	458.9800	0.4633	0.4590	2,830
12/08/2026	R213 On 05-August-27			Bond Future	8.0470	8.0352	99.9312	99.9665	0
12/08/2026	R213 On 05-August-27	7.95	Call	Bond Future	1332.8600	1351.8000	1.3329	1.3518	1,200
12/08/2026	R213 On 05-August-27	7.95	Put	Bond Future	1622.5500	1606.1400	1.6226	1.6061	0
12/08/2026	R213 On 05-August-27	8.27	Call	Bond Future	1897.4200	1919.9500	1.8974	1.9200	0
12/08/2026	R213 On 05-August-27	8.27	Put	Bond Future	1235.7300	1222.9100	1.2357	1.2229	0
12/08/2026	R213 On 05-August-27	8.58	Call	Bond Future	2532.7700	2558.1800	2.5328	2.5582	0
12/08/2026	R213 On 05-August-27	8.58	Put	Bond Future	960.2700	950.3300	0.9603	0.9503	1,200
12/08/2026	R213 On 04-November-27			Bond Future	8.1103	8.0978	98.1724	98.2073	0
12/08/2026	R213 On 04-November-27	8.02	Call	Bond Future	1513.2100	1531.9700	1.5132	1.5320	0
12/08/2026	R213 On 04-November-27	8.02	Put	Bond Future	1766.1800	1750.0300	1.7662	1.7500	0
12/08/2026	R214 On 06-August-26			Bond Future	11.9700	11.9700	65.6258	65.6258	0
12/08/2026	R214 On 05-November-26			Bond Future	9.1537	9.1399	80.3258	80.4179	23,962
12/08/2026	R214 On 05-November-26	10.97	Call	Bond Future	11074.6300	11166.5600	11.0746	11.1666	0
12/08/2026	R214 On 05-November-26	10.97	Put	Bond Future	99.9200	99.7200	0.0999	0.0997	0
12/08/2026	R214 On 04-February-27			Bond Future	9.2030	9.1888	81.8260	81.9201	0
12/08/2026	R214 On 04-February-27	9.90	Call	Bond Future	5684.4400	5761.2800	5.6844	5.7613	0
12/08/2026	R214 On 04-February-27	9.90	Put	Bond Future	1249.9500	1232.6800	1.2500	1.2327	0
12/08/2026	R214 On 06-May-27			Bond Future	9.2381	9.2234	80.1349	80.2315	0
12/08/2026	R214 On 06-May-27	8.88	Call	Bond Future	2040.7300	2084.8800	2.0407	2.0849	0
12/08/2026	R214 On 06-May-27	8.88	Put	Bond Future	4436.4600	4383.9400	4.4365	4.3839	0
12/08/2026	R214 On 05-August-27			Bond Future	9.2794	9.2643	81.6966	81.7949	0
12/08/2026	R214 On 05-August-27	9.32	Call	Bond Future	3793.1400	3850.9400	3.7931	3.8509	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2026	R214 On 05-August-27	9.32	Put	Bond Future	3531.0500	3490.5200	3.5311	3.4905	0
12/08/2026	R214 On 04-November-27			Bond Future	9.3390	9.3235	79.8640	79.9631	0
12/08/2026	R214 On 04-November-27	9.21	Call	Bond Future	3585.5800	3638.9500	3.5856	3.6390	0
12/08/2026	R214 On 04-November-27	9.21	Put	Bond Future	4415.4500	4369.6900	4.4155	4.3697	0
12/08/2026	R248 On 06-August-26			Bond Future	12.3700	12.3700	76.8492	76.8492	0
12/08/2026	R248 On 05-November-26			Bond Future	9.2107	9.1917	97.4256	97.5954	286,155
12/08/2026	R248 On 05-November-26	9.50	Call	Bond Future	4220.9500	4348.1300	4.2210	4.3481	0
12/08/2026	R248 On 05-November-26	9.50	Put	Bond Future	1685.6300	1643.0300	1.6856	1.6430	400
12/08/2026	R248 On 05-November-26	11.31	Call	Bond Future	16298.1100	16466.8000	16.2981	16.4668	0
12/08/2026	R248 On 05-November-26	11.31	Put	Bond Future	97.3000	96.2100	0.0973	0.0962	0
12/08/2026	R248 On 04-February-27			Bond Future	9.2569	9.2374	99.2451	99.4184	0
12/08/2026	R248 On 04-February-27	10.11	Call	Bond Future	8558.0400	8701.5100	8.5580	8.7015	0
12/08/2026	R248 On 04-February-27	10.11	Put	Bond Future	1453.1400	1423.3100	1.4531	1.4233	0
12/08/2026	R248 On 06-May-27			Bond Future	9.2900	9.2698	96.7543	96.9318	260
12/08/2026	R248 On 06-May-27	9.05	Call	Bond Future	3196.8300	3283.2200	3.1968	3.2832	0
12/08/2026	R248 On 06-May-27	9.05	Put	Bond Future	5342.2400	5251.1300	5.3422	5.2511	0
12/08/2026	R248 On 05-August-27			Bond Future	9.3286	9.3078	98.6398	98.8205	0
12/08/2026	R248 On 05-August-27	9.37	Call	Bond Future	5135.7600	5240.1500	5.1358	5.2402	0
12/08/2026	R248 On 05-August-27	9.37	Put	Bond Future	4776.2500	4699.9400	4.7763	4.6999	0
12/08/2026	R248 On 04-November-27			Bond Future	9.3831	9.3619	95.9691	96.1519	0
12/08/2026	R248 On 04-November-27	9.26	Call	Bond Future	4851.7500	4948.9400	4.8518	4.9489	0
12/08/2026	R248 On 04-November-27	9.26	Put	Bond Future	5919.9900	5834.3200	5.9200	5.8343	0
12/08/2026	R2R9 On 06-August-26			Bond Future	9.7000	9.7000	104.8514	104.8514	0
12/08/2026	R2R9 On 05-November-26			Bond Future	9.0217	9.0288	107.3813	107.3268	15,682
12/08/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96411.2700	96356.7500	96.4113	96.3568	0
12/08/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	R2R9 On 04-February-27			Bond Future	9.0731	9.0804	109.3870	109.3318	0
12/08/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7148.8900	7114.0000	7.1489	7.1140	0
12/08/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1214.4700	1234.7700	1.2145	1.2348	0
12/08/2026	R2R9 On 06-May-27			Bond Future	9.1121	9.1195	106.5571	106.5017	0
12/08/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2490.5200	2473.6400	2.4905	2.4736	0
12/08/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4618.8700	4657.4100	4.6189	4.6574	0
12/08/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2870.0400	2851.1900	2.8700	2.8512	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4161.3500	4197.9200	4.1614	4.1979	0
12/08/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	6006.2400	5975.5300	6.0062	5.9755	0
12/08/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2176.9700	2201.6800	2.1770	2.2017	250
12/08/2026	R2R9 On 05-August-27			Bond Future	9.1581	9.1658	108.6334	108.5767	0
12/08/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2873.3200	2855.0100	2.8733	2.8550	910
12/08/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5387.3800	5425.8300	5.3874	5.4258	0
12/08/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3130.3700	3110.7900	3.1304	3.1108	180
12/08/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5042.0700	5079.2500	5.0421	5.0793	0
12/08/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4478.8100	4453.4900	4.4788	4.4535	0
12/08/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3736.7300	3768.1700	3.7367	3.7682	0
12/08/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5674.4800	5645.0900	5.6745	5.6451	0
12/08/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3001.5100	3028.8800	3.0015	3.0289	910
12/08/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6383.9700	6352.4700	6.3840	6.3525	0
12/08/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2659.6800	2684.9400	2.6597	2.6849	180
12/08/2026	R2R9 On 04-November-27			Bond Future	9.2226	9.2308	105.6015	105.5426	0
12/08/2026	R2R9 On 04-November-27	9.12	Call	Bond Future	4066.5800	4042.4300	4.0666	4.0424	0
12/08/2026	R2R9 On 04-November-27	9.12	Put	Bond Future	4806.4400	4841.2100	4.8064	4.8412	0
12/08/2026	R4R2 On 06-August-26			Bond Future	9.9400	9.9400	105.1355	105.1355	0
12/08/2026	R4R2 On 05-November-26			Bond Future	9.2123	9.1936	108.5499	108.7107	4,116
12/08/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97327.3500	97488.1400	97.3274	97.4881	0
12/08/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2026	R4R2 On 04-February-27			Bond Future	9.2647	9.2453	110.5773	110.7415	0
12/08/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8333.6800	8469.9700	8.3337	8.4700	0
12/08/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1364.7500	1336.8500	1.3648	1.3369	0
12/08/2026	R4R2 On 06-May-27			Bond Future	9.3058	9.2857	107.6449	107.8131	0
12/08/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2789.1300	2866.5600	2.7891	2.8666	0
12/08/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5388.6000	5297.7900	5.3886	5.2978	0
12/08/2026	R4R2 On 05-August-27			Bond Future	9.3533	9.3325	109.7423	109.9136	0
12/08/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	5076.8000	5177.2700	5.0768	5.1773	0
12/08/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4365.9300	4295.1200	4.3659	4.2951	0
12/08/2026	R4R2 On 04-November-27			Bond Future	9.4171	9.3958	106.6043	106.7773	0
12/08/2026	R4R2 On 04-November-27	9.28	Call	Bond Future	4542.0100	4632.6900	4.5420	4.6327	0
12/08/2026	R4R2 On 04-November-27	9.28	Put	Bond Future	5662.1900	5579.8100	5.6622	5.5798	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2026	RR87 On 06-August-26			Bond Future	6.5300	6.5300	101.1299	101.1299	0
12/08/2026	RR87 On 05-November-26			Bond Future	6.8556	6.8754	102.7091	102.7068	0
12/08/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0032	0.0029	0.0000	0.0000	0
12/08/2026	RR87 On 05-November-26	5.27	Put	Bond Future	181.8532	184.1229	0.1819	0.1841	0
12/08/2026	RR88 On 06-August-26			Bond Future	6.7900	6.7900	105.3468	105.3468	0
12/08/2026	RR88 On 05-November-26			Bond Future	7.3451	7.3701	105.9308	105.9047	0
12/08/2026	RR88 On 05-November-26	6.71	Call	Bond Future	13.6171	12.2347	0.0136	0.0122	0
12/08/2026	RR88 On 05-November-26	6.71	Put	Bond Future	679.7771	704.4747	0.6798	0.7045	0
12/08/2026	RR88 On 04-February-27			Bond Future	7.2799	7.3121	104.0696	104.0426	0
12/08/2026	RR88 On 04-February-27	7.78	Call	Bond Future	563.9754	545.7943	0.5640	0.5458	0
12/08/2026	RR88 On 04-February-27	7.78	Put	Bond Future	144.5054	153.3843	0.1445	0.1534	0
12/08/2026	RR88 On 06-May-27			Bond Future	6.9977	7.0420	106.1167	106.0899	0
12/08/2026	RR88 On 06-May-27	7.89	Call	Bond Future	627.3269	607.1215	0.6273	0.6071	0
12/08/2026	RR88 On 06-May-27	7.89	Put	Bond Future	91.8369	98.3815	0.0918	0.0984	0
12/08/2026	RR88 On 05-August-27			Bond Future	6.3768	6.4525	102.8775	102.8500	0
12/08/2026	RR88 On 05-August-27	8.07	Call	Bond Future	642.0752	618.0949	0.6421	0.6181	0
12/08/2026	RR88 On 05-August-27	8.07	Put	Bond Future	29.9852	33.5249	0.0300	0.0335	0
12/08/2026	RR88 On 04-November-27			Bond Future	4.4101	4.6536	104.7186	104.6894	0
12/08/2026	RR88 On 04-November-27	6.65	Call	Bond Future	342.0467	321.2983	0.3420	0.3213	0
12/08/2026	RR88 On 04-November-27	6.65	Put	Bond Future	74.1967	82.6283	0.0742	0.0826	0
12/08/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/08/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0