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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/03/2026 TO: 12/03/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	2029 On 07-May-26			Bond Future	146.47	146.3931	146.4748	146.3931	4,468.00
12/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4655	5	5	5	0.00
12/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2029 On 06-August-26			Bond Future	149.12	149.0326	149.1160	149.0326	0.00
12/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	5016	5	5	5	0.00
12/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2029 On 05-November-26			Bond Future	150.28	150.1962	150.2815	150.1962	0.00
12/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2722	3	3	3	0.00
12/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2029 On 04-February-27			Bond Future	152.95	152.8649	152.9521	152.8649	0.00
12/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3232	3	3	3	0.00
12/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	2029 On 06-May-27			Bond Future	154.09	154.0044	154.0943	154.0044	0.00
12/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	774	1	1	1	0.00
12/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2030 On 07-May-26			Bond Future	7.99	102.9618	102.2467	102.9618	141,577.00
12/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	4321	5	4	5	0.00
12/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
12/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	93	0	0	0	1,000.00
12/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	322	1	0	1	0.00
12/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	542	0	1	0	1,000.00
12/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	982	0	1	0	0.00
12/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	2507	2	3	2	0.00
12/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	2	0	0	0	0.00
12/03/2026	2030 On 06-August-26			Bond Future	8.07	100.7836	100.0559	100.7836	31,545.00
12/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	3438	4	3	4	0.00
12/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	230	0	0	0	1,000.00
12/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	700	1	1	1	0.00
12/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	9	0	0	0	1,000.00
12/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	1298	1	1	1	0.00
12/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	722	0	1	0	1,000.00
12/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	2596	2	3	2	0.00
12/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	85	0	0	0	0.00
12/03/2026	2030 On 05-November-26			Bond Future	8.14	102.5453	101.8050	102.5453	0.00
12/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	1343	2	1	2	0.00
12/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	653	0	1	0	0.00
12/03/2026	2030 On 04-February-27			Bond Future	8.24	100.3364	99.5833	100.3364	0.00
12/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	483	1	0	1	0.00
12/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	1565	1	2	1	0.00
12/03/2026	2030 On 06-May-27			Bond Future	8.38	102.0434	101.2777	102.0434	0.00
12/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	101	0	0	0	0.00
12/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	2790	2	3	2	0.00
12/03/2026	2031 On 07-May-26			Bond Future	114.87	114.8217	114.8694	114.8217	1,798.00
12/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	1042	1	1	1	0.00
12/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	13	0	0	0	0.00
12/03/2026	2031 On 06-August-26			Bond Future	114.53	114.4790	114.5280	114.4790	1,893.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	854	1	1	1	0.00
12/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	136	0	0	0	0.00
12/03/2026	2031 On 05-November-26			Bond Future	116.56	116.5070	116.5571	116.5070	0.00
12/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	5067	5	5	5	0.00
12/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2031 On 04-February-27			Bond Future	116.17	116.1227	116.1749	116.1227	0.00
12/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	570	1	1	1	0.00
12/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	575	1	1	1	0.00
12/03/2026	2031 On 06-May-27			Bond Future	118.18	118.1267	118.1801	118.1267	0.00
12/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1482	1	1	1	0.00
12/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	172	0	0	0	0.00
12/03/2026	2032 On 07-May-26			Bond Future	8.38	101.3251	100.3334	101.3251	166,328.00
12/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	7631	9	8	9	0.00
12/03/2026	2032 On 07-May-26		Call	Bond Future	966.74	1.6309	0.9667	1.6309	0.00
12/03/2026	2032 On 07-May-26		Put	Bond Future	633.37	0.3059	0.6334	0.3059	0.00
12/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	1	0	0	0	0.00
12/03/2026	2032 On 06-August-26			Bond Future	8.45	103.1270	102.1178	103.1270	230.00
12/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	7046	8	7	8	0.00
12/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	46	0	0	0	0.00
12/03/2026	2032 On 05-November-26			Bond Future	8.53	100.7720	99.7453	100.7720	0.00
12/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	3214	4	3	4	0.00
12/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	579	0	1	0	0.00
12/03/2026	2032 On 04-February-27			Bond Future	8.61	102.5385	101.4939	102.5385	0.00
12/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	1260	2	1	2	0.00
12/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	1799	1	2	1	0.00
12/03/2026	2032 On 06-May-27			Bond Future	8.72	100.1274	99.0653	100.1274	0.00
12/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	280	0	0	0	0.00
12/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	3925	3	4	3	0.00
12/03/2026	2033 On 07-May-26			Bond Future	142.99	143.2180	142.9874	143.2180	7,827.00
12/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	7827	8	8	8	0.00
12/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2033 On 06-August-26			Bond Future	145.57	145.8004	145.5658	145.8004	0.00
12/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	11316	12	11	12	0.00
12/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	2033 On 05-November-26			Bond Future	146.57	146.8047	146.5664	146.8047	0.00
12/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	9306	10	9	10	0.00
12/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2033 On 04-February-27			Bond Future	149.17	149.4133	149.1710	149.4133	0.00
12/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	6461	7	6	7	0.00
12/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2033 On 06-May-27			Bond Future	150.14	150.3883	150.1429	150.3883	0.00
12/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0	0	0	0	0.00
12/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	1067	1	1	1	0.00
12/03/2026	2037 On 07-May-26			Bond Future	8.99	100.4392	99.0374	100.4392	212,653.00
12/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	13956	15	14	15	0.00
12/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	19490	21	19	21	0.00
12/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	11934	13	12	13	142.00
12/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	3469	5	3	5	1,500.00
12/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	6813	8	7	8	0.00
12/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	1064	2	1	2	1,500.00
12/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	208	0	0	0	0.00
12/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	982	0	1	0	0.00
12/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	29	0	0	0	1,500.00
12/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
12/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	1	0	0	0	0.00
12/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2037 On 06-August-26			Bond Future	9.06	97.9656	96.5389	97.9656	230.00
12/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	15356	17	15	17	0.00
12/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	13223	15	13	15	0.00
12/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	10016	11	10	11	0.00
12/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	6319	8	6	8	2,541.00
12/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	92	0	0	0	2,541.00
12/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	333	0	0	0	0.00
12/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	16	0	0	0	2,541.00
12/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	4	0	0	0	0.00
12/03/2026	2037 On 05-November-26			Bond Future	9.13	99.6780	98.2265	99.6780	0.00
12/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	9237	11	9	11	0.00
12/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	10321	12	10	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	7203	8	7	8	0.00
12/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	3415	4	3	4	4,490.00
12/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	493	0	0	0	4,490.00
12/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	1317	1	1	1	0.00
12/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	228	0	0	0	4,490.00
12/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	308	0	0	0	0.00
12/03/2026	2037 On 04-February-27			Bond Future	9.20	97.1683	95.6915	97.1683	0.00
12/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	3659	5	4	5	0.00
12/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	4988	6	5	6	0.00
12/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	2845	4	3	4	0.00
12/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	453	1	0	1	4,490.00
12/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	2170	2	2	2	4,490.00
12/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	5368	4	5	4	0.00
12/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1286	1	1	1	4,490.00
12/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	1757	1	2	1	0.00
12/03/2026	2037 On 06-May-27			Bond Future	9.29	98.8209	97.3192	98.8209	0.00
12/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	812	1	1	1	0.00
12/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	5298	4	5	4	0.00
12/03/2026	2038 On 07-May-26			Bond Future	159.26	159.2602	159.2580	159.2602	4,978.00
12/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	14728	15	15	15	0.00
12/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2038 On 06-August-26			Bond Future	159.94	159.9409	159.9391	159.9409	0.00
12/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	15219	15	15	15	0.00
12/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2038 On 05-November-26			Bond Future	162.77	162.7746	162.7730	162.7746	0.00
12/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	16463	16	16	16	0.00
12/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2038 On 04-February-27			Bond Future	163.44	163.4387	163.4382	163.4387	0.00
12/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	9608	10	10	10	0.00
12/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2038 On 06-May-27			Bond Future	166.26	166.2610	166.2608	166.2610	0.00
12/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	161	0	0	0	0.00
12/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2040 On 07-May-26			Bond Future	9.17	102.4187	101.1636	102.4187	59,392.00

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12/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	16737	18	17	18	0.00
12/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	21542	23	22	23	0.00
12/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	19860	21	20	21	0.00
12/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	18802	20	19	20	0.00
12/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	13429	15	13	15	0.00
12/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	17029	18	17	18	0.00
12/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	10775	12	11	12	1,460.00
12/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	36	0	0	0	27,500.00
12/03/2026	2040 On 07-May-26		Call	Bond Future	1913.55	2.8256	1.9136	2.8256	0.00
12/03/2026	2040 On 07-May-26		Put	Bond Future	750.00	0.4070	0.7500	0.4070	0.00
12/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	4140	3	4	3	0.00
12/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
12/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	7	0	0	0	0.00
12/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	1	0	0	0	0.00
12/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
12/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2040 On 06-August-26			Bond Future	9.24	99.7296	98.4523	99.7296	43,512.00
12/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	19021	20	19	20	0.00
12/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	2	0	0	0	0.00
12/03/2026	2040 On 05-November-26			Bond Future	9.31	101.4728	100.1733	101.4728	0.00
12/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	12100	13	12	13	0.00
12/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	13294	15	13	15	0.00
12/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	9810	11	10	11	0.00
12/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	5389	6	5	6	2,300.00
12/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	410	0	0	0	2,300.00
12/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	1056	1	1	1	0.00
12/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	169	0	0	0	2,300.00
12/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	252	0	0	0	0.00
12/03/2026	2040 On 04-February-27			Bond Future	9.38	98.7441	97.4219	98.7441	0.00
12/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	5464	6	5	6	0.00
12/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	812	1	1	1	2,300.00
12/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	6744	8	7	8	0.00
12/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	4141	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	2043	2	2	2	2,300.00
12/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	5293	4	5	4	0.00
12/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1213	1	1	1	2,300.00
12/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1558	1	2	1	0.00
12/03/2026	2040 On 06-May-27			Bond Future	9.46	100.4232	99.0788	100.4232	0.00
12/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	1231	2	1	2	0.00
12/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	5518	5	6	5	0.00
12/03/2026	2043 On 07-May-26			Bond Future	124.84	123.2756	124.8436	123.2756	0.00
12/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	13144	12	13	12	0.00
12/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2043 On 06-August-26			Bond Future	124.25	122.6559	124.2528	122.6559	3,416.00
12/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	13373	12	13	12	0.00
12/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2043 On 05-November-26			Bond Future	126.45	124.8287	126.4540	124.8287	0.00
12/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	13614	12	14	12	0.00
12/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2043 On 04-February-27			Bond Future	125.81	124.1555	125.8111	124.1555	0.00
12/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	8241	7	8	7	0.00
12/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	60	0	0	0	0.00
12/03/2026	2043 On 06-May-27			Bond Future	127.98	126.2977	127.9822	126.2977	0.00
12/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	2376	2	2	2	0.00
12/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	1874	3	2	3	0.00
12/03/2026	2044 On 07-May-26			Bond Future	9.25	99.4442	98.0735	99.4442	142,413.00
12/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	18122	19	18	19	0.00
12/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	6030	7	6	7	0.00
12/03/2026	2044 On 07-May-26		Call	Bond Future	628.32	1.1450	0.6283	1.1450	0.00
12/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	89	0	0	0	15,000.00
12/03/2026	2044 On 07-May-26		Put	Bond Future	2554.87	1.7008	2.5549	1.7008	0.00
12/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2044 On 06-August-26			Bond Future	9.32	96.8275	95.4325	96.8275	4,100.00
12/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	21105	22	21	22	0.00
12/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	1663	2	2	2	0.00
12/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	746	1	1	1	0.00
12/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	3412	2	3	2	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	2219	2	2	2	7,000.00
12/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	2	0	0	0	0.00
12/03/2026	2044 On 05-November-26			Bond Future	9.38	98.5200	97.1007	98.5200	0.00
12/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	14323	16	14	16	0.00
12/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	195	0	0	0	0.00
12/03/2026	2044 On 04-February-27			Bond Future	9.44	95.8647	94.4207	95.8647	0.00
12/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	7111	8	7	8	0.00
12/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1459	1	1	1	0.00
12/03/2026	2044 On 06-May-27			Bond Future	9.52	97.4949	96.0266	97.4949	0.00
12/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	1857	2	2	2	0.00
12/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	5412	5	5	5	0.00
12/03/2026	2046 On 07-May-26			Bond Future	139.85	139.6413	139.8468	139.6413	18,662.00
12/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	14897	15	15	15	0.00
12/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2046 On 06-August-26			Bond Future	142.37	142.1592	142.3685	142.1592	0.00
12/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	19988	20	20	20	0.00
12/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2046 On 05-November-26			Bond Future	142.57	142.3569	142.5708	142.3569	0.00
12/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	17091	17	17	17	0.00
12/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2046 On 04-February-27			Bond Future	145.10	144.8860	145.1038	144.8860	0.00
12/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	14014	14	14	14	0.00
12/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2046 On 06-May-27			Bond Future	145.25	145.0287	145.2522	145.0287	0.00
12/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
12/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	3738	4	4	4	0.00
12/03/2026	2050 On 07-May-26			Bond Future	143.42	144.0322	143.4224	144.0322	17,225.00
12/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	19352	20	19	20	0.00
12/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2050 On 06-August-26			Bond Future	143.57	144.1890	143.5686	144.1890	0.00
12/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	20299	21	20	21	0.00
12/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2050 On 05-November-26			Bond Future	146.11	146.7436	146.1124	146.7436	0.00
12/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	22272	23	22	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2050 On 04-February-27			Bond Future	146.23	146.8690	146.2277	146.8690	0.00
12/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	13838	14	14	14	0.00
12/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
12/03/2026	2050 On 06-May-27			Bond Future	148.75	149.4050	148.7530	149.4050	0.00
12/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	0	0	0	0.00
12/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	1707	1	2	1	0.00
12/03/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	AL37 On 07-May-26			Index Future	1260.61	1271.1850	1260.6100	1271.1850	0.00
12/03/2026	AL37 On 06-August-26			Index Future	1282.79	1293.5480	1282.7880	1293.5480	0.00
12/03/2026	AL37 On 05-November-26			Index Future	1305.47	1316.4160	1305.4680	1316.4160	0.00
12/03/2026	AL37 On 04-February-27			Index Future	1328.38	1339.5140	1328.3750	1339.5140	0.00
12/03/2026	AL37 On 06-May-27			Index Future	1351.05	1362.3750	1351.0500	1362.3750	0.00
12/03/2026	AL7T On 07-May-26			Index Future	1624.42	1646.0030	1624.4170	1646.0030	0.00
12/03/2026	AL7T On 06-August-26			Index Future	1653.00	1674.9600	1652.9960	1674.9600	0.00
12/03/2026	AL7T On 05-November-26			Index Future	1682.22	1704.5710	1682.2210	1704.5710	0.00
12/03/2026	AL7T On 04-February-27			Index Future	1711.74	1734.4780	1711.7390	1734.4780	0.00
12/03/2026	AL7T On 06-May-27			Index Future	1740.96	1764.0800	1740.9580	1764.0800	0.00
12/03/2026	ALBI On 07-May-26			Index Future	1380.15	1396.5660	1380.1450	1396.5660	74.00
12/03/2026	ALBI On 06-August-26			Index Future	1404.43	1421.1350	1404.4260	1421.1350	0.00
12/03/2026	ALBI On 05-November-26			Index Future	1429.26	1446.2590	1429.2560	1446.2590	0.00
12/03/2026	ALBI On 04-February-27			Index Future	1454.34	1471.6340	1454.3360	1471.6340	0.00
12/03/2026	ALBI On 06-May-27			Index Future	1479.16	1496.7500	1479.1610	1496.7500	0.00
12/03/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/03/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
12/03/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/03/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	ES33 On 07-May-26			Bond Future	9.15	93.5295	92.5040	93.5295	0.00
12/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	11623	13	12	13	0.00
12/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
12/03/2026	ES33 On 06-August-26			Bond Future	9.23	95.2159	94.1721	95.2159	0.00
12/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12303	13	12	13	0.00
12/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
12/03/2026	ES33 On 05-November-26			Bond Future	9.33	93.1112	92.0490	93.1112	0.00
12/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6721	8	7	8	0.00
12/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
12/03/2026	ES33 On 04-February-27			Bond Future	9.44	94.7647	93.6838	94.7647	0.00
12/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1187	2	1	2	0.00
12/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
12/03/2026	ES33 On 06-May-27			Bond Future	9.56	92.6078	91.5085	92.6078	0.00
12/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
12/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	3417	2	3	2	0.00
12/03/2026	ES42 On 07-May-26			Bond Future	9.57	92.9792	91.7357	92.9792	0.00
12/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17094	18	17	18	0.00
12/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
12/03/2026	ES42 On 06-August-26			Bond Future	9.64	94.6555	93.3897	94.6555	0.00
12/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18915	20	19	20	0.00
12/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	ES42 On 05-November-26			Bond Future	9.71	92.0690	90.7809	92.0690	0.00
12/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12816	14	13	14	0.00
12/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
12/03/2026	ES42 On 04-February-27			Bond Future	9.79	93.7030	92.3923	93.7030	0.00
12/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3532	5	4	5	0.00
12/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
12/03/2026	ES42 On 06-May-27			Bond Future	9.88	91.0557	89.7226	91.0557	0.00
12/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
12/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	4020	3	4	3	0.00
12/03/2026	GOVI On 07-May-26			GOVI	1353.60	1370.1570	1353.5970	1370.1570	594.00
12/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1765970	193	177	193	0.00
12/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
12/03/2026	GOVI On 06-August-26			GOVI	1377.41	1394.2610	1377.4110	1394.2610	0.00
12/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1884110	205	188	205	0.00
12/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
12/03/2026	GOVI On 05-November-26			GOVI	1401.76	1418.9090	1401.7630	1418.9090	0.00
12/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1247630	142	125	142	0.00
12/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
12/03/2026	GOVI On 04-February-27			GOVI	1426.36	1443.8050	1426.3610	1443.8050	0.00
12/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	573610	75	57	75	0.00
12/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
12/03/2026	GOVI On 06-May-27			GOVI	1450.71	1468.4460	1450.7080	1468.4460	0.00
12/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	237080	41	24	41	0.00
12/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
12/03/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/03/2026	I258 On 07-May-26			Bond Future	133.28	131.2755	133.2817	131.2755	0.00
12/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	19552	18	20	18	0.00
12/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
12/03/2026	I258 On 06-August-26			Bond Future	132.84	130.8001	132.8430	130.8001	0.00
12/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	19893	18	20	18	0.00
12/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
12/03/2026	I258 On 05-November-26			Bond Future	135.20	133.1172	135.1965	133.1172	0.00
12/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	20247	18	20	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
12/03/2026	I258 On 04-February-27			Bond Future	134.71	132.5913	134.7089	132.5913	0.00
12/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	15838	14	16	14	0.00
12/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	29	0	0	0	0.00
12/03/2026	I258 On 06-May-27			Bond Future	137.03	134.8792	137.0338	134.8792	0.00
12/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	4669	3	5	3	0.00
12/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	2415	3	2	3	0.00
12/03/2026	IGOV On 07-May-26			Index Future	439.60	439.5130	439.5950	439.5130	253.00
12/03/2026	IGOV On 06-August-26			Index Future	447.44	447.3520	447.4360	447.3520	0.00
12/03/2026	IGOV On 05-November-26			Index Future	455.45	455.3660	455.4520	455.3660	0.00
12/03/2026	IGOV On 04-February-27			Index Future	463.55	463.4590	463.5470	463.4590	0.00
12/03/2026	IGOV On 06-May-27			Index Future	471.56	471.4700	471.5620	471.4700	0.00
12/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/03/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
12/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
12/03/2026	R033 On 07-May-26			Bond Future	8.48	110.1033	108.9324	110.1033	9,512.00
12/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	9656	11	10	11	0.00
12/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	11	0	0	0	0.00
12/03/2026	R033 On 06-August-26			Bond Future	8.55	112.0613	110.8697	112.0613	223.00
12/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	8698	10	9	10	0.00
12/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	282	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	R033 On 05-November-26			Bond Future	8.62	108.9806	107.7682	108.9806	0.00
12/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	4778	6	5	6	0.00
12/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1286	1	1	1	0.00
12/03/2026	R033 On 04-February-27			Bond Future	8.71	110.8907	109.6573	110.8907	0.00
12/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	2671	3	3	3	0.00
12/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	2944	2	3	2	0.00
12/03/2026	R033 On 06-May-27			Bond Future	8.81	107.7395	106.4854	107.7395	0.00
12/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	871	1	1	1	0.00
12/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	5079	4	5	4	0.00
12/03/2026	R035 On 07-May-26			Bond Future	8.70	104.1375	102.7837	104.1375	105,977.00
12/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	12124	13	12	13	0.00
12/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	11083	12	11	12	0.00
12/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	8416	10	8	10	0.00
12/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	5666	7	6	7	200.00
12/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	11345	13	11	13	0.00
12/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	5555	7	6	7	250.00
12/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	8687	10	9	10	0.00
12/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	5943	7	6	7	350.00
12/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	10978	12	11	12	0.00
12/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	8307	10	8	10	0.00
12/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	97	0	0	0	0.00
12/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	468	1	0	1	0.00
12/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	81	0	0	0	1,000.00
12/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	1228	2	1	2	1,000.00
12/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	3157	4	3	4	0.00
12/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	178	0	0	0	1,000.00
12/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	696	0	1	0	0.00
12/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	2641	2	3	2	0.00
12/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	1405	1	1	1	16,000.00
12/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	2530	1	3	1	16,000.00
12/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	6	0	0	0	250.00
12/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	36	0	0	0	0.00
12/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
12/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	5	0	0	0	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	28	0	0	0	0.00
12/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
12/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	6	0	0	0	200.00
12/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	33	0	0	0	0.00
12/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
12/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R035 On 06-August-26			Bond Future	8.77	105.9895	104.6118	105.9895	100.00
12/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	12541	14	13	14	0.00
12/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	5751	7	6	7	0.00
12/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	3331	4	3	4	250.00
12/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	8308	10	8	10	0.00
12/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	6	0	0	0	5,000.00
12/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	29	0	0	0	0.00
12/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	388	1	0	1	0.00
12/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	42	0	0	0	5,000.00
12/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	1299	2	1	2	350.00
12/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	311	1	0	1	1,000.00
12/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	1568	2	2	2	1,000.00
12/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	4124	5	4	5	0.00
12/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	5701	7	6	7	0.00
12/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	3286	4	3	4	0.00
12/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	2926	4	3	4	200.00
12/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	5299	7	5	7	0.00
12/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	7846	9	8	9	0.00
12/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	135	0	0	0	200.00
12/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	324	0	0	0	200.00
12/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	793	0	1	0	0.00
12/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	691	0	1	0	350.00
12/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	1638	1	2	1	0.00
12/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	281	0	0	0	350.00
12/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	500	0	1	0	1,000.00
12/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	1431	1	1	1	0.00
12/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	3203	2	3	2	0.00
12/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	2972	2	3	2	5,000.00
12/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	5063	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	5368	4	5	4	0.00
12/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	6628	5	7	5	0.00
12/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	116	0	0	0	250.00
12/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	276	0	0	0	250.00
12/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	679	0	1	0	0.00
12/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	10	0	0	0	0.00
12/03/2026	R035 On 05-November-26			Bond Future	8.84	103.3436	101.9419	103.3436	0.00
12/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	7033	8	7	8	0.00
12/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1786	3	2	3	200.00
12/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	5940	7	6	7	0.00
12/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	3694	5	4	5	0.00
12/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	2377	3	2	3	0.00
12/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	860	1	1	1	0.00
12/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	138	0	0	0	600.00
12/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	3018	2	3	2	600.00
12/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	5337	4	5	4	0.00
12/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	1605	1	2	1	600.00
12/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1047	1	1	1	200.00
12/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	1997	1	2	1	0.00
12/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	539	0	1	0	200.00
12/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	400	0	0	0	0.00
12/03/2026	R035 On 04-February-27			Bond Future	8.92	105.1554	103.7293	105.1554	0.00
12/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	2454	3	2	3	0.00
12/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	66	0	0	0	3,000.00
12/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	413	1	0	1	3,000.00
12/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1889	3	2	3	0.00
12/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	2264	2	2	2	3,000.00
12/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	4569	3	5	3	0.00
12/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	7255	6	7	6	0.00
12/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	1869	1	2	1	0.00
12/03/2026	R035 On 06-May-27			Bond Future	9.00	102.4470	100.9969	102.4470	0.00
12/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	587	1	1	1	0.00
12/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	4850	4	5	4	0.00
12/03/2026	R038 On 07-May-26			Bond Future	9.08	115.7060	114.0967	115.7060	4,385.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	16248	18	16	18	0.00
12/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R038 On 06-August-26			Bond Future	9.15	117.7637	116.1260	117.7637	0.00
12/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	17776	19	18	19	0.00
12/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	7	0	0	0	0.00
12/03/2026	R038 On 05-November-26			Bond Future	9.23	114.3417	112.6754	114.3417	0.00
12/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	10783	12	11	12	0.00
12/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	314	0	0	0	0.00
12/03/2026	R038 On 04-February-27			Bond Future	9.31	116.3456	114.6503	116.3456	0.00
12/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	4116	5	4	5	0.00
12/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	1991	1	2	1	0.00
12/03/2026	R038 On 06-May-27			Bond Future	9.40	112.8462	111.1223	112.8462	0.00
12/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	964	1	1	1	0.00
12/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	6072	5	6	5	0.00
12/03/2026	R053 On 07-May-26			Bond Future	9.12	128.2511	126.2675	128.2511	77,179.00
12/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	25492	27	25	27	0.00
12/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R053 On 06-August-26			Bond Future	9.17	130.5318	128.5132	130.5318	0.00
12/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	29405	31	29	31	0.00
12/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	14	0	0	0	530.00
12/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	370	1	0	1	0.00
12/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	2481	4	2	4	530.00
12/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	6354	8	6	8	0.00
12/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	1428	1	1	1	530.00
12/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	3352	2	3	2	530.00
12/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	7528	6	8	6	0.00
12/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	14002	12	14	12	0.00
12/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	3	0	0	0	0.00
12/03/2026	R053 On 05-November-26			Bond Future	9.22	126.9550	124.9012	126.9550	0.00
12/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	20411	22	20	22	0.00
12/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	286	0	0	0	0.00
12/03/2026	R053 On 04-February-27			Bond Future	9.28	129.1801	127.0905	129.1801	0.00
12/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	9874	11	10	11	0.00
12/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	2057	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	R053 On 06-May-27			Bond Future	9.34	125.5214	123.3966	125.5214	0.00
12/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	2580	3	3	3	0.00
12/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	7622	6	8	6	0.00
12/03/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
12/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	62	0	0	0	0.00
12/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	62	0	0	0	0.00
12/03/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
12/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	68	0	0	0	0.00
12/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	68	0	0	0	0.00
12/03/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
12/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	43	0	0	0	0.00
12/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	43	0	0	0	0.00
12/03/2026	R202 On 07-May-26			Bond Future	298.99	297.9044	298.9858	297.9044	772.00
12/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	21436	20	21	20	0.00
12/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R202 On 06-August-26			Bond Future	298.98	297.8809	298.9825	297.8809	253.00
12/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	20122	19	20	19	0.00
12/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R202 On 05-November-26			Bond Future	304.28	303.1587	304.2801	303.1587	0.00
12/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	23820	23	24	23	0.00
12/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R202 On 04-February-27			Bond Future	304.20	303.0588	304.2024	303.0588	0.00
12/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	9472	8	9	8	0.00
12/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R202 On 06-May-27			Bond Future	309.46	308.2918	309.4562	308.2918	0.00
12/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	2466	1	2	1	0.00
12/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R209 On 07-May-26			Bond Future	8.83	85.1028	83.9136	85.1028	45,595.00
12/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	11744	13	12	13	0.00
12/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R209 On 06-August-26			Bond Future	8.89	86.6162	85.4060	86.6162	770.00
12/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	12745	14	13	14	0.00
12/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	5	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	R209 On 05-November-26			Bond Future	8.96	84.9806	83.7494	84.9806	0.00
12/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	7467	9	7	9	0.00
12/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	305	0	0	0	0.00
12/03/2026	R209 On 04-February-27			Bond Future	9.03	86.4704	85.2177	86.4704	0.00
12/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	2976	4	3	4	0.00
12/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1909	3	2	3	0.00
12/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	176	0	0	0	3,237.00
12/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	2277	2	2	2	3,237.00
12/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	5842	5	6	5	0.00
12/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	1614	1	2	1	0.00
12/03/2026	R209 On 06-May-27			Bond Future	9.11	84.7938	83.5200	84.7938	0.00
12/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	723	1	1	1	0.00
12/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	487	1	0	1	4,620.00
12/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	3101	4	3	4	0.00
12/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	1988	2	2	2	4,620.00
12/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	5232	4	5	4	0.00
12/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	4558	4	5	4	0.00
12/03/2026	R210 On 07-May-26			Bond Future	260.42	260.3200	260.4154	260.3200	1,096.00
12/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5015	5	5	5	0.00
12/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R210 On 06-August-26			Bond Future	265.11	265.0137	265.1112	265.0137	0.00
12/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5271	5	5	5	0.00
12/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R210 On 05-November-26			Bond Future	266.29	266.1908	266.2911	266.1908	0.00
12/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	12961	13	13	13	0.00
12/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R210 On 04-February-27			Bond Future	271.02	270.9203	271.0229	270.9203	0.00
12/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	4993	5	5	5	0.00
12/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R210 On 06-May-27			Bond Future	272.13	272.0233	272.1303	272.0233	0.00
12/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	1000	1	1	1	0.00
12/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R213 On 07-May-26			Bond Future	8.21	97.4836	96.6551	97.4836	89,839.00
12/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	5812	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	2	0	0	0	0.00
12/03/2026	R213 On 06-August-26			Bond Future	8.28	99.2173	98.3742	99.2173	0.00
12/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	5026	6	5	6	0.00
12/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	68	0	0	0	0.00
12/03/2026	R213 On 05-November-26			Bond Future	8.35	97.4035	96.5457	97.4035	0.00
12/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	2022	3	2	3	0.00
12/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	665	0	1	0	0.00
12/03/2026	R213 On 04-February-27			Bond Future	8.45	99.1114	98.2388	99.1114	0.00
12/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	756	1	1	1	0.00
12/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	1774	1	2	1	0.00
12/03/2026	R213 On 06-May-27			Bond Future	8.56	97.2512	96.3640	97.2512	0.00
12/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	145	0	0	0	0.00
12/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	667	1	1	1	2,830.00
12/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2804	3	3	3	0.00
12/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	711	0	1	0	2,830.00
12/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	2021	1	2	1	0.00
12/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	3313	3	3	3	0.00
12/03/2026	R214 On 07-May-26			Bond Future	9.16	81.0642	79.9520	81.0642	39,019.00
12/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	14009	15	14	15	0.00
12/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R214 On 06-August-26			Bond Future	9.22	82.5059	81.3740	82.5059	0.00
12/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	15752	17	16	17	0.00
12/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	4	0	0	0	0.00
12/03/2026	R214 On 05-November-26			Bond Future	9.28	80.6533	79.5017	80.6533	0.00
12/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	10392	11	10	11	0.00
12/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	242	0	0	0	0.00
12/03/2026	R214 On 04-February-27			Bond Future	9.34	82.0674	80.8957	82.0674	0.00
12/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	4856	6	5	6	0.00
12/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1351	1	1	1	0.00
12/03/2026	R214 On 06-May-27			Bond Future	9.42	80.1701	78.9786	80.1701	0.00
12/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	1172	2	1	2	0.00
12/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	4724	4	5	4	0.00
12/03/2026	R248 On 07-May-26			Bond Future	9.22	98.8330	97.3539	98.8330	290,667.00
12/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	18874	20	19	20	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0	0	0	0	1,620.00
12/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	48	0	0	0	1,620.00
12/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	1194	2	1	2	0.00
12/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	1241	2	1	2	0.00
12/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	1487	1	1	1	0.00
12/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	1530	1	2	1	0.00
12/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	4893	4	5	4	0.00
12/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	8862	7	9	7	0.00
12/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R248 On 06-August-26			Bond Future	9.27	100.5906	99.0853	100.5906	0.00
12/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	22238	24	22	24	0.00
12/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	1954	3	2	3	0.00
12/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	7348	9	7	9	0.00
12/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	1202	1	1	1	1,762.00
12/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	4422	4	4	4	1,762.00
12/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	2	0	0	0	0.00
12/03/2026	R248 On 05-November-26			Bond Future	9.33	97.9137	96.3821	97.9137	0.00
12/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	15367	17	15	17	0.00
12/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	209	0	0	0	0.00
12/03/2026	R248 On 04-February-27			Bond Future	9.39	99.6303	98.0720	99.6303	0.00
12/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	7519	9	8	9	0.00
12/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1587	1	2	1	0.00
12/03/2026	R248 On 06-May-27			Bond Future	9.46	96.8911	95.3065	96.8911	0.00
12/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	2078	3	2	3	0.00
12/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	5671	5	6	5	0.00
12/03/2026	R2R9 On 07-May-26			Bond Future	9.17	107.9214	106.4073	107.9214	0.00
12/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	95558	97	96	97	0.00
12/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R2R9 On 06-August-26			Bond Future	9.24	109.8406	108.2997	109.8406	0.00
12/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95180	97	95	97	0.00
12/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R2R9 On 05-November-26			Bond Future	9.31	106.7841	105.2164	106.7841	0.00
12/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94246	96	94	96	0.00
12/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	R2R9 On 04-February-27			Bond Future	9.39	108.6556	107.0606	108.6556	0.00
12/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	4703	6	5	6	0.00
12/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1095	1	1	1	0.00
12/03/2026	R2R9 On 06-May-27			Bond Future	9.47	105.5293	103.9074	105.5293	0.00
12/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1183	2	1	2	0.00
12/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5961	5	6	5	0.00
12/03/2026	R4R2 On 07-May-26			Bond Future	9.22	110.0539	108.6240	110.0539	4,279.00
12/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97535	99	98	99	0.00
12/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R4R2 On 06-August-26			Bond Future	9.28	112.0110	110.5558	112.0110	0.00
12/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97139	99	97	99	0.00
12/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R4R2 On 05-November-26			Bond Future	9.35	108.8663	107.3859	108.8663	0.00
12/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96163	98	96	98	0.00
12/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
12/03/2026	R4R2 On 04-February-27			Bond Future	9.42	110.7744	109.2682	110.7744	0.00
12/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6492	8	6	8	0.00
12/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	832	1	1	1	0.00
12/03/2026	R4R2 On 06-May-27			Bond Future	9.50	107.5582	106.0266	107.5582	0.00
12/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1683	2	2	2	0.00
12/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5901	5	6	5	0.00
12/03/2026	RR87 On 07-May-26			Bond Future	7.22	102.8696	102.7913	102.8696	0.00
12/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0	0	0	0	0.00
12/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	234	0	0	0	0.00
12/03/2026	RR87 On 06-August-26			Bond Future	7.24	100.9614	100.8783	100.9614	0.00
12/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	1	0	0	0	0.00
12/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	252	0	0	0	0.00
12/03/2026	RR87 On 05-November-26			Bond Future	7.44	102.7262	102.6418	102.7262	0.00
12/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
12/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	249	0	0	0	0.00
12/03/2026	RR88 On 07-May-26			Bond Future	7.29	105.8881	105.6958	105.8881	0.00
12/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	1	0	0	0	0.00
12/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	679	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2026	RR88 On 06-August-26			Bond Future	7.32	104.8916	104.7088	104.8916	0.00
12/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	24	0	0	0	0.00
12/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	662	1	1	1	0.00
12/03/2026	RR88 On 05-November-26			Bond Future	7.35	106.1181	105.9215	106.1181	0.00
12/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	34	0	0	0	0.00
12/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	709	1	1	1	0.00
12/03/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/03/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00