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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/02/2026 TO: 10/02/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	2029 On 05-February-26			Bond Future	140.11	140.1100	140.1100	140.1100	0.00
10/02/2026	2029 On 07-May-26			Bond Future	146.83	146.9771	146.8269	146.9771	4,593.00
10/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5007	5	5	5	0.00
10/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2029 On 06-August-26			Bond Future	149.49	149.6428	149.4900	149.6428	0.00
10/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5390	6	5	6	0.00
10/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2029 On 05-November-26			Bond Future	150.62	150.7782	150.6237	150.7782	0.00
10/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3064	3	3	3	0.00
10/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2029 On 04-February-27			Bond Future	153.26	153.4190	153.2621	153.4190	0.00
10/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3542	4	4	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
10/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2029 On 06-May-27			Bond Future	141.38	141.5001	141.3824	141.5001	0.00
10/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	0	0	0	0	0.00
10/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	11938	12	12	12	0.00
10/02/2026	2030 On 05-February-26			Bond Future	9.49	95.3789	95.3789	95.3789	0.00
10/02/2026	2030 On 07-May-26			Bond Future	7.14	104.9547	104.9904	104.9547	153,469.00
10/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7063	7	7	7	0.00
10/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1925	2	2	2	1,000.00
10/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2560	3	3	3	0.00
10/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	600	1	1	1	1,000.00
10/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	70	0	0	0	0.00
10/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	36	0	0	0	1,000.00
10/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	362	0	0	0	0.00
10/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2030 On 06-August-26			Bond Future	7.14	102.8233	102.8597	102.8233	49,211.00
10/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6173	6	6	6	0.00
10/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	808	1	1	1	1,000.00
10/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1971	2	2	2	1,000.00
10/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2908	3	3	3	0.00
10/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	126	0	0	0	1,000.00
10/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	235	0	0	0	0.00
10/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	591	1	1	1	0.00
10/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	17	0	0	0	0.00
10/02/2026	2030 On 05-November-26			Bond Future	7.14	104.5939	104.6312	104.5939	0.00
10/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3666	4	4	4	0.00
10/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	150	0	0	0	0.00
10/02/2026	2030 On 04-February-27			Bond Future	7.15	102.3943	102.4324	102.3943	0.00
10/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2210	2	2	2	0.00
10/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	443	0	0	0	0.00
10/02/2026	2030 On 06-May-27			Bond Future	11.02	95.1869	95.2415	95.1869	0.00
10/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	0	0	0	0	0.00
10/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	8726	9	9	9	0.00
10/02/2026	2031 On 05-February-26			Bond Future	111.76	111.7600	111.7600	111.7600	0.00
10/02/2026	2031 On 07-May-26			Bond Future	115.43	115.5969	115.4295	115.5969	1,580.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	1603	2	2	2	0.00
10/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	13	0	0	0	0.00
10/02/2026	2031 On 06-August-26			Bond Future	115.11	115.2787	115.1090	115.2787	1,893.00
10/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	1402	2	1	2	0.00
10/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	103	0	0	0	0.00
10/02/2026	2031 On 05-November-26			Bond Future	117.12	117.2910	117.1187	117.2910	0.00
10/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	5629	6	6	6	0.00
10/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2031 On 04-February-27			Bond Future	116.72	116.8938	116.7200	116.8938	0.00
10/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	999	1	1	1	0.00
10/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	459	0	0	0	0.00
10/02/2026	2031 On 06-May-27			Bond Future	108.63	108.7667	108.6259	108.7667	0.00
10/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	0	0	0	0	0.00
10/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	8244	8	8	8	0.00
10/02/2026	2032 On 05-February-26			Bond Future	10.16	94.4304	94.4304	94.4304	0.00
10/02/2026	2032 On 07-May-26			Bond Future	7.61	103.7939	103.9459	103.7939	167,667.00
10/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11243	11	11	11	0.00
10/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2032 On 06-August-26			Bond Future	7.63	105.6511	105.8058	105.6511	230.00
10/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10698	11	11	11	0.00
10/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	9	0	0	0	0.00
10/02/2026	2032 On 05-November-26			Bond Future	7.66	103.3133	103.4709	103.3133	0.00
10/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6534	6	7	6	0.00
10/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	174	0	0	0	0.00
10/02/2026	2032 On 04-February-27			Bond Future	7.70	105.0975	105.2581	105.0975	0.00
10/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3856	4	4	4	0.00
10/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	630	1	1	1	0.00
10/02/2026	2032 On 06-May-27			Bond Future	10.09	93.7590	93.9285	93.7590	0.00
10/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	23	0	0	0	0.00
10/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	8806	9	9	9	0.00
10/02/2026	2033 On 05-February-26			Bond Future	132.88	132.8800	132.8800	132.8800	0.00
10/02/2026	2033 On 07-May-26			Bond Future	145.16	145.1769	145.1597	145.1769	7,871.00
10/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	10000	10	10	10	0.00
10/02/2026	2033 On 07-May-26	135.16	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
10/02/2026	2033 On 06-August-26			Bond Future	147.79	147.8100	147.7925	147.8100	0.00
10/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	13543	14	14	14	0.00
10/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2033 On 05-November-26			Bond Future	148.79	148.8112	148.7943	148.8112	0.00
10/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	11534	12	12	12	0.00
10/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2033 On 04-February-27			Bond Future	151.40	151.4176	151.4008	151.4176	0.00
10/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	8691	9	9	9	0.00
10/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2033 On 06-May-27			Bond Future	139.56	139.5525	139.5649	139.5525	0.00
10/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	0	0	0	0	0.00
10/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	11645	12	12	12	0.00
10/02/2026	2037 On 05-February-26			Bond Future	11.20	83.4137	83.4137	83.4137	0.00
10/02/2026	2037 On 07-May-26			Bond Future	8.28	103.3313	103.8835	103.3313	191,078.00
10/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	18802	18	19	18	0.00
10/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24336	24	24	24	0.00
10/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	16780	16	17	16	142.00
10/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8138	8	8	8	1,500.00
10/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	11637	11	12	11	0.00
10/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	5050	5	5	5	1,500.00
10/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	31	0	0	0	0.00
10/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	7	0	0	0	1,500.00
10/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	121	0	0	0	0.00
10/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
10/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2037 On 06-August-26			Bond Future	8.32	100.9203	101.4825	100.9203	2,639.00
10/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20297	20	20	20	0.00
10/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18155	18	18	18	0.00
10/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	14896	14	15	14	0.00
10/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	11026	10	11	10	2,541.00
10/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	29	0	0	0	2,541.00
10/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	97	0	0	0	0.00
10/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	5	0	0	0	2,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	1	0	0	0	0.00
10/02/2026	2037 On 05-November-26			Bond Future	8.37	102.6580	103.2301	102.6580	0.00
10/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	14057	14	14	14	0.00
10/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15179	15	15	15	0.00
10/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	11922	11	12	11	0.00
10/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	7618	7	8	7	4,490.00
10/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	209	0	0	0	4,490.00
10/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	517	1	1	1	0.00
10/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	82	0	0	0	4,490.00
10/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	124	0	0	0	0.00
10/02/2026	2037 On 04-February-27			Bond Future	8.42	100.1743	100.7566	100.1743	0.00
10/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7756	7	8	7	0.00
10/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9348	9	9	9	0.00
10/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6704	6	7	6	0.00
10/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2593	2	3	2	4,490.00
10/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	964	1	1	1	4,490.00
10/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2443	3	2	3	0.00
10/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	581	1	1	1	4,490.00
10/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	789	1	1	1	0.00
10/02/2026	2037 On 06-May-27			Bond Future	9.91	93.0908	93.6531	93.0908	0.00
10/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	360	0	0	0	0.00
10/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	8512	9	9	9	0.00
10/02/2026	2038 On 05-February-26			Bond Future	143.20	143.2000	143.2000	143.2000	0.00
10/02/2026	2038 On 07-May-26			Bond Future	162.20	162.3826	162.1989	162.3826	6,225.00
10/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	17669	18	18	18	0.00
10/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2038 On 06-August-26			Bond Future	162.95	163.1354	162.9491	163.1354	0.00
10/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	18229	18	18	18	0.00
10/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2038 On 05-November-26			Bond Future	165.79	165.9836	165.7945	165.9836	0.00
10/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	19485	20	19	20	0.00
10/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2038 On 04-February-27			Bond Future	166.47	166.6654	166.4744	166.6654	0.00
10/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	12644	13	13	13	0.00

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10/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2038 On 06-May-27			Bond Future	155.05	155.2006	155.0524	155.2006	0.00
10/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	0	0	0	0	0.00
10/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	11048	11	11	11	0.00
10/02/2026	2040 On 05-February-26			Bond Future	11.49	83.1204	83.1204	83.1204	0.00
10/02/2026	2040 On 07-May-26			Bond Future	8.56	105.3659	106.0008	105.3659	57,661.00
10/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	21575	21	22	21	0.00
10/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	24697	24	25	24	0.00
10/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	21866	21	22	21	0.00
10/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	18266	18	18	18	0.00
10/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	15609	15	16	15	1,460.00
10/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	26379	26	26	26	0.00
10/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	23639	23	24	23	0.00
10/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1693	1	2	1	27,500.00
10/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	960	1	1	1	0.00
10/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	1	0	0	0	0.00
10/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
10/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	4	0	0	0	0.00
10/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
10/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2040 On 06-August-26			Bond Future	8.61	102.7407	103.3871	102.7407	41,462.00
10/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	23954	23	24	23	0.00
10/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	1	0	0	0	0.00
10/02/2026	2040 On 05-November-26			Bond Future	8.65	104.5096	105.1674	104.5096	0.00
10/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	16957	16	17	16	0.00
10/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	18196	18	18	18	0.00
10/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	14617	14	15	14	0.00
10/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	9840	9	10	9	2,300.00
10/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	223	0	0	0	2,300.00
10/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	514	1	1	1	0.00
10/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	77	0	0	0	2,300.00
10/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	115	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
10/02/2026	2040 On 04-February-27			Bond Future	8.71	101.8075	102.4769	101.8075	0.00
10/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	9693	9	10	9	0.00
10/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	11163	11	11	11	0.00
10/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8103	8	8	8	0.00
10/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3131	3	3	3	2,300.00
10/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	951	1	1	1	2,300.00
10/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2557	3	3	3	0.00
10/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	576	1	1	1	2,300.00
10/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	732	1	1	1	0.00
10/02/2026	2040 On 06-May-27			Bond Future	10.02	94.5911	95.2351	94.5911	0.00
10/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	639	1	1	1	0.00
10/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	8769	9	9	9	0.00
10/02/2026	2043 On 05-February-26			Bond Future	109.66	109.6600	109.6600	109.6600	0.00
10/02/2026	2043 On 07-May-26			Bond Future	126.87	126.5909	126.8715	126.5909	0.00
10/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	15171	15	15	15	0.00
10/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2043 On 06-August-26			Bond Future	126.33	126.0424	126.3289	126.0424	3,416.00
10/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	15449	15	15	15	0.00
10/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2043 On 05-November-26			Bond Future	128.53	128.2424	128.5344	128.2424	0.00
10/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	15695	15	16	15	0.00
10/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2043 On 04-February-27			Bond Future	127.90	127.6007	127.8995	127.6007	0.00
10/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	10321	10	10	10	0.00
10/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	52	0	0	0	0.00
10/02/2026	2043 On 06-May-27			Bond Future	119.01	118.7087	119.0108	118.7087	0.00
10/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	205	0	0	0	0.00
10/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	8674	9	9	9	0.00
10/02/2026	2044 On 05-February-26			Bond Future	11.56	79.1527	79.1527	79.1527	0.00
10/02/2026	2044 On 07-May-26			Bond Future	8.75	101.7290	102.4192	101.7290	110,367.00
10/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	22468	22	22	22	0.00
10/02/2026	2044 On 07-May-26		Call	Bond Future	3292.01	2.8310	3.2920	2.8310	0.00
10/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	10324	10	10	10	0.00
10/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	37	0	0	0	15,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	2044 On 07-May-26		Put	Bond Future	872.85	1.1020	0.8729	1.1020	0.00
10/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2044 On 06-August-26			Bond Future	8.80	99.1641	99.8667	99.1641	7,681.00
10/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	25539	25	26	25	0.00
10/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	1	0	0	0	0.00
10/02/2026	2044 On 05-November-26			Bond Future	8.84	100.8715	101.5864	100.8715	0.00
10/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	18732	18	19	18	0.00
10/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	119	0	0	0	0.00
10/02/2026	2044 On 04-February-27			Bond Future	8.89	98.2316	98.9591	98.2316	0.00
10/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11056	10	11	10	0.00
10/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	866	1	1	1	0.00
10/02/2026	2044 On 06-May-27			Bond Future	10.05	91.2656	91.9632	91.2656	0.00
10/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	930	1	1	1	0.00
10/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	8549	9	9	9	0.00
10/02/2026	2046 On 05-February-26			Bond Future	121.65	121.6500	121.6500	121.6500	0.00
10/02/2026	2046 On 07-May-26			Bond Future	144.40	144.6381	144.4037	144.6381	18,662.00
10/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	19454	20	19	20	0.00
10/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2046 On 06-August-26			Bond Future	147.02	147.2614	147.0227	147.2614	0.00
10/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	24643	25	25	25	0.00
10/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2046 On 05-November-26			Bond Future	147.27	147.5107	147.2692	147.5107	0.00
10/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	21789	22	22	22	0.00
10/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2046 On 04-February-27			Bond Future	149.85	150.0937	149.8483	150.0937	0.00
10/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	18758	19	19	19	0.00
10/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2046 On 06-May-27			Bond Future	137.31	137.5061	137.3064	137.5061	0.00
10/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
10/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	11684	11	12	11	0.00
10/02/2026	2050 On 05-February-26			Bond Future	122.82	122.8200	122.8200	122.8200	0.00
10/02/2026	2050 On 07-May-26			Bond Future	148.20	147.9614	148.1982	147.9614	17,275.00
10/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	24128	24	24	24	0.00
10/02/2026	2050 On 07-May-26	124.07	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
10/02/2026	2050 On 06-August-26			Bond Future	148.44	148.2031	148.4447	148.2031	0.00
10/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	25175	25	25	25	0.00
10/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2050 On 05-November-26			Bond Future	151.04	150.7907	151.0367	150.7907	0.00
10/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	27197	27	27	27	0.00
10/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2050 On 04-February-27			Bond Future	151.20	150.9522	151.2037	150.9522	0.00
10/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	18814	19	19	19	0.00
10/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
10/02/2026	2050 On 06-May-27			Bond Future	140.82	140.5531	140.8151	140.5531	0.00
10/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	0	0	0	0.00
10/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	9645	10	10	10	0.00
10/02/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	AL37 On 05-February-26			Index Future	1273.44	1273.4360	1273.4360	1273.4360	0.00
10/02/2026	AL37 On 07-May-26			Index Future	1300.08	1299.0620	1300.0780	1299.0620	0.00
10/02/2026	AL37 On 06-August-26			Index Future	1323.09	1322.0590	1323.0940	1322.0590	0.00
10/02/2026	AL37 On 05-November-26			Index Future	1346.16	1345.1050	1346.1610	1345.1050	0.00
10/02/2026	AL37 On 04-February-27			Index Future	1369.45	1368.3770	1369.4540	1368.3770	0.00
10/02/2026	AL37 On 06-May-27			Index Future	1393.15	1392.0520	1393.1500	1392.0520	0.00
10/02/2026	AL7T On 05-February-26			Index Future	1655.67	1655.6690	1655.6690	1655.6690	0.00
10/02/2026	AL7T On 07-May-26			Index Future	1698.13	1691.4500	1698.1290	1691.4500	0.00
10/02/2026	AL7T On 06-August-26			Index Future	1728.19	1721.3940	1728.1920	1721.3940	0.00
10/02/2026	AL7T On 05-November-26			Index Future	1758.32	1751.4000	1758.3210	1751.4000	0.00
10/02/2026	AL7T On 04-February-27			Index Future	1788.75	1781.7010	1788.7460	1781.7010	0.00
10/02/2026	AL7T On 06-May-27			Index Future	1819.70	1812.5260	1819.6970	1812.5260	0.00
10/02/2026	ALBI On 05-February-26			Index Future	1397.71	1397.7070	1397.7070	1397.7070	0.00
10/02/2026	ALBI On 07-May-26			Index Future	1436.73	1430.8580	1436.7310	1430.8580	75.00
10/02/2026	ALBI On 06-August-26			Index Future	1462.17	1456.1880	1462.1660	1456.1880	0.00
10/02/2026	ALBI On 05-November-26			Index Future	1487.66	1481.5720	1487.6570	1481.5720	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
10/02/2026	ALBI On 04-February-27			Index Future	1513.40	1507.2040	1513.3990	1507.2040	0.00
10/02/2026	ALBI On 06-May-27			Index Future	1539.59	1504.8950	1539.5860	1504.8950	0.00
10/02/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/02/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
10/02/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/02/2026	C303 On 28-February-33			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
10/02/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	ES33 On 05-February-26			Bond Future	11.49	83.1955	83.1955	83.1955	0.00
10/02/2026	ES33 On 07-May-26			Bond Future	8.46	95.6543	95.9837	95.6543	0.00
10/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15103	15	15	15	0.00
10/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
10/02/2026	ES33 On 06-August-26			Bond Future	8.51	97.3890	97.7246	97.3890	0.00
10/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15856	16	16	16	0.00
10/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
10/02/2026	ES33 On 05-November-26			Bond Future	8.58	95.2979	95.6395	95.2979	0.00
10/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10311	10	10	10	0.00
10/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
10/02/2026	ES33 On 04-February-27			Bond Future	8.66	96.9652	97.3131	96.9652	0.00
10/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4817	4	5	4	0.00
10/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
10/02/2026	ES33 On 06-May-27			Bond Future	10.66	86.4982	86.8409	86.4982	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
10/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
10/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	8084	8	8	8	0.00
10/02/2026	ES42 On 05-February-26			Bond Future	11.85	78.5997	78.5997	78.5997	0.00
10/02/2026	ES42 On 07-May-26			Bond Future	8.97	95.8116	96.4441	95.8116	0.00
10/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	21803	21	22	21	0.00
10/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
10/02/2026	ES42 On 06-August-26			Bond Future	9.02	97.5491	98.1931	97.5491	0.00
10/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	23719	23	24	23	0.00
10/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
10/02/2026	ES42 On 05-November-26			Bond Future	9.07	94.9885	95.6440	94.9885	0.00
10/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	17679	17	18	17	0.00
10/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
10/02/2026	ES42 On 04-February-27			Bond Future	9.13	96.6494	97.3165	96.6494	0.00
10/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	8457	8	8	8	0.00
10/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
10/02/2026	ES42 On 06-May-27			Bond Future	10.38	85.6165	86.2572	85.6165	0.00
10/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
10/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	7485	8	7	8	0.00
10/02/2026	GOVI On 05-February-26			GOVI	1371.68	1371.6830	1371.6830	1371.6830	0.00
10/02/2026	GOVI On 07-May-26			GOVI	1410.24	1404.3690	1410.2420	1404.3690	643.00
10/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2332420	227	233	227	0.00
10/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
10/02/2026	GOVI On 06-August-26			GOVI	1435.21	1429.2300	1435.2080	1429.2300	0.00
10/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2462080	240	246	240	0.00
10/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
10/02/2026	GOVI On 05-November-26			GOVI	1460.23	1454.1440	1460.2290	1454.1440	0.00
10/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1832290	177	183	177	0.00
10/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
10/02/2026	GOVI On 04-February-27			GOVI	1485.50	1479.3020	1485.4960	1479.3020	0.00
10/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1164960	110	116	110	0.00
10/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
10/02/2026	GOVI On 06-May-27			GOVI	1511.20	1504.8950	1511.2000	1504.8950	0.00
10/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	842000	78	84	78	0.00
10/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	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
10/02/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/02/2026	I258 On 05-February-26			Bond Future	111.65	111.6500	111.6500	111.6500	0.00
10/02/2026	I258 On 07-May-26			Bond Future	134.04	134.0517	134.0360	134.0517	0.00
10/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	20306	20	20	20	0.00
10/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
10/02/2026	I258 On 06-August-26			Bond Future	133.62	133.6385	133.6235	133.6385	0.00
10/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	20674	21	21	21	0.00
10/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
10/02/2026	I258 On 05-November-26			Bond Future	135.96	135.9714	135.9563	135.9714	0.00
10/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	21009	21	21	21	0.00
10/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	2	0	0	0	0.00
10/02/2026	I258 On 04-February-27			Bond Future	135.45	135.4650	135.4516	135.4650	0.00
10/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	16629	17	17	17	0.00
10/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	78	0	0	0	0.00
10/02/2026	I258 On 06-May-27			Bond Future	126.05	126.0423	126.0544	126.0423	0.00
10/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	989	1	1	1	0.00
10/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	9715	10	10	10	0.00
10/02/2026	IGOV On 05-February-26			Index Future	438.77	438.7740	438.7740	438.7740	0.00
10/02/2026	IGOV On 07-May-26			Index Future	447.66	447.8170	447.6560	447.8170	248.00
10/02/2026	IGOV On 06-August-26			Index Future	455.69	455.8520	455.6890	455.8520	0.00
10/02/2026	IGOV On 05-November-26			Index Future	463.74	463.9050	463.7390	463.9050	0.00
10/02/2026	IGOV On 04-February-27			Index Future	471.87	472.0350	471.8680	472.0350	0.00
10/02/2026	IGOV On 06-May-27			Index Future	480.14	480.3070	480.1390	480.3070	0.00
10/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	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
10/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/02/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
10/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
10/02/2026	R033 On 05-February-26			Bond Future	10.49	101.2098	101.2098	101.2098	0.00
10/02/2026	R033 On 07-May-26			Bond Future	7.71	112.9895	113.1696	112.9895	9,464.00
10/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	13888	14	14	14	0.00
10/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	6	0	0	0	0.00
10/02/2026	R033 On 06-August-26			Bond Future	7.74	115.0112	115.1945	115.0112	223.00
10/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12867	13	13	13	0.00
10/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	126	0	0	0	0.00
10/02/2026	R033 On 05-November-26			Bond Future	7.78	111.9526	112.1394	111.9526	0.00
10/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8531	8	9	8	0.00
10/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	668	1	1	1	0.00
10/02/2026	R033 On 04-February-27			Bond Future	7.82	113.8857	114.0760	113.8857	0.00
10/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5664	6	6	6	0.00
10/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1519	2	2	2	0.00
10/02/2026	R033 On 06-May-27			Bond Future	9.97	101.0429	101.2419	101.0429	0.00
10/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	289	0	0	0	0.00
10/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	9740	10	10	10	0.00
10/02/2026	R035 On 05-February-26			Bond Future	10.79	93.0945	93.0945	93.0945	0.00
10/02/2026	R035 On 07-May-26			Bond Future	8.00	106.8728	107.2105	106.8728	106,120.00
10/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16550	16	17	16	0.00
10/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3712	3	4	3	0.00
10/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5072	5	5	5	1,000.00
10/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7442	7	7	7	0.00
10/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2330	2	2	2	1,000.00
10/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15510	15	16	15	0.00
10/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	9956	10	10	10	250.00
10/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12730	12	13	12	0.00
10/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12839	13	13	13	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
10/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10069	10	10	10	200.00
10/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15772	15	16	15	0.00
10/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13111	13	13	13	0.00
10/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10351	10	10	10	350.00
10/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15405	15	15	15	0.00
10/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
10/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	2	0	0	0	350.00
10/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	9	0	0	0	0.00
10/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
10/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	2	0	0	0	200.00
10/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	10	0	0	0	0.00
10/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	2	0	0	0	250.00
10/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	11	0	0	0	0.00
10/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	463	1	0	1	0.00
10/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
10/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	112	0	0	0	0.00
10/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	36	0	0	0	1,000.00
10/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	222	0	0	0	16,000.00
10/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R035 On 06-August-26			Bond Future	8.03	108.7850	109.1289	108.7850	156.00
10/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17051	17	17	17	0.00
10/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2501	2	3	2	1,000.00
10/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5011	5	5	5	1,000.00
10/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8270	8	8	8	0.00
10/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	10012	10	10	10	0.00
10/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7286	7	7	7	0.00
10/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4587	4	5	4	350.00
10/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12744	12	13	12	0.00
10/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9578	9	10	9	0.00
10/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7341	7	7	7	250.00
10/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6849	7	7	7	200.00
10/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12267	12	12	12	0.00
10/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10066	10	10	10	0.00
10/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	74	0	0	0	250.00
10/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	171	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
10/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	40	0	0	0	200.00
10/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	86	0	0	0	200.00
10/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	199	0	0	0	0.00
10/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	35	0	0	0	250.00
10/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	174	0	0	0	350.00
10/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	409	0	0	0	0.00
10/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	76	0	0	0	350.00
10/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	128	0	0	0	1,000.00
10/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	356	0	0	0	0.00
10/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	877	1	1	1	0.00
10/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	3	0	0	0	0.00
10/02/2026	R035 On 05-November-26			Bond Future	8.07	106.1605	106.5105	106.1605	0.00
10/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11335	11	11	11	0.00
10/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10146	10	10	10	0.00
10/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7555	7	8	7	0.00
10/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5015	5	5	5	200.00
10/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	5864	6	6	6	0.00
10/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1471	1	1	1	600.00
10/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3444	3	3	3	0.00
10/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	1033	1	1	1	600.00
10/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2102	2	2	2	0.00
10/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	523	1	1	1	600.00
10/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	339	0	0	0	200.00
10/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	657	1	1	1	0.00
10/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	177	0	0	0	200.00
10/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	133	0	0	0	0.00
10/02/2026	R035 On 04-February-27			Bond Future	8.12	107.9944	108.3508	107.9944	0.00
10/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	5974	6	6	6	0.00
10/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	768	1	1	1	0.00
10/02/2026	R035 On 06-May-27			Bond Future	9.84	96.1842	96.5371	96.1842	0.00
10/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	194	0	0	0	0.00
10/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	8916	9	9	9	0.00
10/02/2026	R038 On 05-February-26			Bond Future	11.44	100.2853	100.2853	100.2853	0.00
10/02/2026	R038 On 07-May-26			Bond Future	8.38	119.1044	119.7997	119.1044	3,814.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	21951	21	22	21	0.00
10/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R038 On 06-August-26			Bond Future	8.42	121.2355	121.9433	121.2355	0.00
10/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	23589	23	24	23	0.00
10/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	2	0	0	0	0.00
10/02/2026	R038 On 05-November-26			Bond Future	8.47	117.8431	118.5635	117.8431	0.00
10/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	16461	16	16	16	0.00
10/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	103	0	0	0	0.00
10/02/2026	R038 On 04-February-27			Bond Future	8.52	119.8778	120.6109	119.8778	0.00
10/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	8937	8	9	8	0.00
10/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	852	1	1	1	0.00
10/02/2026	R038 On 06-May-27			Bond Future	10.01	106.1760	106.8829	106.1760	0.00
10/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	501	0	1	0	0.00
10/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	9849	10	10	10	0.00
10/02/2026	R053 On 05-February-26			Bond Future	11.49	105.3338	105.3338	105.3338	0.00
10/02/2026	R053 On 07-May-26			Bond Future	8.62	131.6141	132.6231	131.6141	74,998.00
10/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	31848	31	32	31	0.00
10/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R053 On 06-August-26			Bond Future	8.65	133.9691	134.9960	133.9691	0.00
10/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	35888	35	36	35	0.00
10/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	3	0	0	0	0.00
10/02/2026	R053 On 05-November-26			Bond Future	8.69	130.4181	131.4631	130.4181	0.00
10/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	26857	26	27	26	0.00
10/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	170	0	0	0	0.00
10/02/2026	R053 On 04-February-27			Bond Future	8.74	132.6699	133.7335	132.6699	0.00
10/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	15645	15	16	15	0.00
10/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1184	1	1	1	0.00
10/02/2026	R053 On 06-May-27			Bond Future	9.76	117.7206	118.7383	117.7206	0.00
10/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	1713	1	2	1	0.00
10/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	11413	12	11	12	0.00
10/02/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
10/02/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
10/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	77	0	0	0	0.00
10/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	77	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
10/02/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
10/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	75	0	0	0	0.00
10/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	75	0	0	0	0.00
10/02/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
10/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	46	0	0	0	0.00
10/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	46	0	0	0	0.00
10/02/2026	R202 On 05-February-26			Bond Future	277.82	277.8200	277.8200	277.8200	0.00
10/02/2026	R202 On 07-May-26			Bond Future	301.85	301.8822	301.8472	301.8822	772.00
10/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	24297	24	24	24	0.00
10/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R202 On 06-August-26			Bond Future	301.92	301.9592	301.9243	301.9592	253.00
10/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	23064	23	23	23	0.00
10/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R202 On 05-November-26			Bond Future	307.20	307.2313	307.1966	307.2313	0.00
10/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	26737	27	27	27	0.00
10/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R202 On 04-February-27			Bond Future	307.10	307.1290	307.0963	307.1290	0.00
10/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	12366	12	12	12	0.00
10/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R202 On 06-May-27			Bond Future	286.01	285.9832	286.0082	285.9832	0.00
10/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	0	0	0	0	0.00
10/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	20982	21	21	21	0.00
10/02/2026	R209 On 05-February-26			Bond Future	10.93	74.0118	74.0118	74.0118	0.00
10/02/2026	R209 On 07-May-26			Bond Future	8.14	87.6271	88.0104	87.6271	41,729.00
10/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15841	15	16	15	0.00
10/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R209 On 06-August-26			Bond Future	8.18	89.1949	89.5852	89.1949	3,673.00
10/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	16921	17	17	17	0.00
10/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	2	0	0	0	0.00
10/02/2026	R209 On 05-November-26			Bond Future	8.22	87.5818	87.9790	87.5818	0.00
10/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11523	11	12	11	0.00
10/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	131	0	0	0	0.00
10/02/2026	R209 On 04-February-27			Bond Future	8.27	89.0945	89.4988	89.0945	0.00
10/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6287	6	6	6	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
10/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	4830	5	5	5	0.00
10/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1359	1	1	1	3,237.00
10/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	916	1	1	1	3,237.00
10/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2744	3	3	3	0.00
10/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	643	1	1	1	0.00
10/02/2026	R209 On 06-May-27			Bond Future	9.74	79.8734	80.2672	79.8734	0.00
10/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	309	0	0	0	0.00
10/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	7397	8	7	8	0.00
10/02/2026	R210 On 05-February-26			Bond Future	253.10	253.1000	253.1000	253.1000	0.00
10/02/2026	R210 On 07-May-26			Bond Future	260.63	260.8754	260.6296	260.8754	1,191.00
10/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5230	5	5	5	0.00
10/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R210 On 06-August-26			Bond Future	265.36	265.6068	265.3567	265.6068	0.00
10/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5517	6	6	6	0.00
10/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R210 On 05-November-26			Bond Future	266.47	266.7248	266.4724	266.7248	0.00
10/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13142	13	13	13	0.00
10/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R210 On 04-February-27			Bond Future	271.14	271.3956	271.1394	271.3956	0.00
10/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5109	5	5	5	0.00
10/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R210 On 06-May-27			Bond Future	249.17	249.3529	249.1659	249.3529	0.00
10/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	0	0	0	0	0.00
10/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	21964	22	22	22	0.00
10/02/2026	R213 On 05-February-26			Bond Future	9.89	91.8702	91.8702	91.8702	0.00
10/02/2026	R213 On 07-May-26			Bond Future	7.41	99.7169	99.7598	99.7169	69,337.00
10/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8915	9	9	9	0.00
10/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R213 On 06-August-26			Bond Future	7.42	101.5011	101.5449	101.5011	0.00
10/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8142	8	8	8	0.00
10/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	13	0	0	0	0.00
10/02/2026	R213 On 05-November-26			Bond Future	7.44	99.7016	99.7464	99.7016	0.00
10/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4737	5	5	5	0.00
10/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	180	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
10/02/2026	R213 On 04-February-27			Bond Future	7.48	101.4243	101.4701	101.4243	0.00
10/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2800	3	3	3	0.00
10/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	587	1	1	1	0.00
10/02/2026	R213 On 06-May-27			Bond Future	10.33	91.0267	91.0882	91.0267	0.00
10/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	5	0	0	0	0.00
10/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	8449	9	8	9	0.00
10/02/2026	R214 On 05-February-26			Bond Future	11.26	68.7751	68.7751	68.7751	0.00
10/02/2026	R214 On 07-May-26			Bond Future	8.56	83.6232	84.1871	83.6232	39,563.00
10/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18244	18	18	18	0.00
10/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R214 On 06-August-26			Bond Future	8.60	85.1196	85.6935	85.1196	0.00
10/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20070	19	20	19	0.00
10/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	2	0	0	0	0.00
10/02/2026	R214 On 05-November-26			Bond Future	8.64	83.2911	83.8752	83.2911	0.00
10/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	14640	14	15	14	0.00
10/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	116	0	0	0	0.00
10/02/2026	R214 On 04-February-27			Bond Future	8.69	84.7301	85.3245	84.7301	0.00
10/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	8583	8	9	8	0.00
10/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	650	1	1	1	0.00
10/02/2026	R214 On 06-May-27			Bond Future	9.85	75.7049	76.2755	75.7049	0.00
10/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	749	1	1	1	0.00
10/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	7004	7	7	7	0.00
10/02/2026	R248 On 05-February-26			Bond Future	11.46	82.3075	82.3075	82.3075	0.00
10/02/2026	R248 On 07-May-26			Bond Future	8.74	101.0795	101.8257	101.0795	282,857.00
10/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	23346	23	23	23	0.00
10/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	4581	4	5	4	0.00
10/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	189	0	0	0	1,620.00
10/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1256	1	1	1	1,620.00
10/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	4502	4	5	4	0.00
10/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	366	1	0	1	0.00
10/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1629	2	2	2	0.00
10/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	4579	5	5	5	0.00
10/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	355	0	0	0	1,620.00
10/02/2026	R248 On 07-May-26	11.72	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
10/02/2026	R248 On 06-August-26			Bond Future	8.78	102.8880	103.6477	102.8880	0.00
10/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	26801	26	27	26	0.00
10/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	2	0	0	0	0.00
10/02/2026	R248 On 05-November-26			Bond Future	8.82	100.2252	100.9982	100.2252	0.00
10/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	19908	19	20	19	0.00
10/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	134	0	0	0	0.00
10/02/2026	R248 On 04-February-27			Bond Future	8.87	101.9564	102.7430	101.9564	0.00
10/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	11578	11	12	11	0.00
10/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	975	1	1	1	0.00
10/02/2026	R248 On 06-May-27			Bond Future	9.93	90.6137	91.3671	90.6137	0.00
10/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	1292	1	1	1	0.00
10/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	8824	9	9	9	0.00
10/02/2026	R2R9 On 05-February-26			Bond Future	9.55	105.9892	105.9892	105.9892	0.00
10/02/2026	R2R9 On 07-May-26			Bond Future	8.49	111.1226	111.8117	111.1226	0.00
10/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	100962	100	101	100	0.00
10/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R2R9 On 06-August-26			Bond Future	8.54	113.1107	113.8123	113.1107	0.00
10/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	100693	100	101	100	0.00
10/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R2R9 On 05-November-26			Bond Future	8.59	110.0824	110.7963	110.0824	0.00
10/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	99826	99	100	99	0.00
10/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R2R9 On 04-February-27			Bond Future	8.64	111.9832	112.7097	111.9832	0.00
10/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9608	9	10	9	0.00
10/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	351	0	0	0	0.00
10/02/2026	R2R9 On 06-May-27			Bond Future	10.03	99.3319	100.0312	99.3319	0.00
10/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	621	1	1	1	0.00
10/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	9276	10	9	10	0.00
10/02/2026	R4R2 On 05-February-26			Bond Future	9.79	106.3655	106.3655	106.3655	0.00
10/02/2026	R4R2 On 07-May-26			Bond Future	8.66	112.9450	113.6675	112.9450	2,761.00
10/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	102578	102	103	102	0.00
10/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R4R2 On 06-August-26			Bond Future	8.70	114.9657	115.7014	114.9657	0.00
10/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	102284	102	102	102	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
10/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R4R2 On 05-November-26			Bond Future	8.75	111.8434	112.5920	111.8434	0.00
10/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	101369	101	101	101	0.00
10/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
10/02/2026	R4R2 On 04-February-27			Bond Future	8.81	113.7746	114.5363	113.7746	0.00
10/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	11271	11	11	11	0.00
10/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	343	0	0	0	0.00
10/02/2026	R4R2 On 06-May-27			Bond Future	10.06	100.8726	101.6051	100.8726	0.00
10/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	893	1	1	1	0.00
10/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	9533	10	10	10	0.00
10/02/2026	RR87 On 05-February-26			Bond Future	6.91	105.2849	105.2849	105.2849	0.00
10/02/2026	RR87 On 07-May-26			Bond Future	6.67	103.0867	103.1021	103.0867	0.00
10/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	105	0	0	0	0.00
10/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	27	0	0	0	0.00
10/02/2026	RR87 On 06-August-26			Bond Future	6.32	101.1894	101.2058	101.1894	0.00
10/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	107	0	0	0	0.00
10/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	31	0	0	0	0.00
10/02/2026	RR87 On 05-November-26			Bond Future	4.77	102.9318	102.9488	102.9318	0.00
10/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	62	0	0	0	0.00
10/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	4	0	0	0	0.00
10/02/2026	RR88 On 05-February-26			Bond Future	6.89	108.5801	108.5801	108.5801	0.00
10/02/2026	RR88 On 07-May-26			Bond Future	6.78	106.4321	106.4672	106.4321	0.00
10/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	226	0	0	0	0.00
10/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	132	0	0	0	0.00
10/02/2026	RR88 On 06-August-26			Bond Future	6.70	105.4196	105.4530	105.4196	0.00
10/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	314	0	0	0	0.00
10/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	208	0	0	0	0.00
10/02/2026	RR88 On 05-November-26			Bond Future	6.62	106.6595	106.6957	106.6595	0.00
10/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	329	0	0	0	0.00
10/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	230	0	0	0	0.00
10/02/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	X210 On 31-March-28			Bond Future	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
10/02/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/02/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00