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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/03/2026 TO: 10/03/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	2029 On 07-May-26			Bond Future	146.40	146.4928	146.4036	146.4928	4,468.00
10/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4584	5	5	5	0.00
10/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2029 On 06-August-26			Bond Future	149.04	149.1334	149.0428	149.1334	0.00
10/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4943	5	5	5	0.00
10/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2029 On 05-November-26			Bond Future	150.21	150.2993	150.2059	150.2993	0.00
10/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2646	3	3	3	0.00
10/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2029 On 04-February-27			Bond Future	152.87	152.9687	152.8740	152.9687	0.00
10/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3154	3	3	3	0.00
10/03/2026	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
10/03/2026	2029 On 06-May-27			Bond Future	154.01	154.1122	154.0121	154.1122	0.00
10/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	692	1	1	1	0.00
10/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2030 On 07-May-26			Bond Future	7.71	102.3170	103.1239	102.3170	152,125.00
10/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	5197	4	5	4	0.00
10/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	6	0	0	0	1,000.00
10/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	387	0	0	0	1,000.00
10/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	838	0	1	0	0.00
10/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	181	1	0	1	1,000.00
10/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	399	1	0	1	0.00
10/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	1635	2	2	2	0.00
10/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2030 On 06-August-26			Bond Future	7.77	100.1269	100.9482	100.1269	31,545.00
10/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	4282	4	4	4	0.00
10/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	547	0	1	0	1,000.00
10/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	1236	1	1	1	0.00
10/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	55	0	0	0	1,000.00
10/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	723	1	1	1	0.00
10/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	366	1	0	1	1,000.00
10/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	1750	3	2	3	0.00
10/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	38	0	0	0	0.00
10/03/2026	2030 On 05-November-26			Bond Future	7.82	101.8767	102.7124	101.8767	0.00
10/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	1968	1	2	1	0.00
10/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	371	1	0	1	0.00
10/03/2026	2030 On 04-February-27			Bond Future	7.88	99.6552	100.5059	99.6552	0.00
10/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	855	1	1	1	0.00
10/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	1014	2	1	2	0.00
10/03/2026	2030 On 06-May-27			Bond Future	7.99	101.3494	102.2149	101.3494	0.00
10/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	243	0	0	0	0.00
10/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	1996	3	2	3	0.00
10/03/2026	2031 On 07-May-26			Bond Future	114.90	115.1813	114.9032	115.1813	1,798.00
10/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	1075	1	1	1	0.00
10/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	12	0	0	0	0.00
10/03/2026	2031 On 06-August-26			Bond Future	114.56	114.8459	114.5614	114.8459	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
10/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	882	1	1	1	0.00
10/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	131	0	0	0	0.00
10/03/2026	2031 On 05-November-26			Bond Future	116.59	116.8799	116.5905	116.8799	0.00
10/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	5101	5	5	5	0.00
10/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2031 On 04-February-27			Bond Future	116.21	116.5066	116.2068	116.5066	0.00
10/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	587	1	1	1	0.00
10/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	561	0	1	0	0.00
10/03/2026	2031 On 06-May-27			Bond Future	118.21	118.5158	118.2111	118.5158	0.00
10/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1508	2	2	2	0.00
10/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	167	0	0	0	0.00
10/03/2026	2032 On 07-May-26			Bond Future	8.13	100.4096	101.5071	100.4096	166,328.00
10/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	8804	8	9	8	0.00
10/03/2026	2032 On 07-May-26		Call	Bond Future	1775.08	1.0313	1.7751	1.0313	0.00
10/03/2026	2032 On 07-May-26		Put	Bond Future	268.02	0.6216	0.2680	0.6216	0.00
10/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2032 On 06-August-26			Bond Future	8.18	102.1948	103.3119	102.1948	230.00
10/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	8216	7	8	7	0.00
10/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	21	0	0	0	0.00
10/03/2026	2032 On 05-November-26			Bond Future	8.24	99.8231	100.9598	99.8231	0.00
10/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	4191	3	4	3	0.00
10/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	342	1	0	1	0.00
10/03/2026	2032 On 04-February-27			Bond Future	8.31	101.5721	102.7289	101.5721	0.00
10/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	1901	1	2	1	0.00
10/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	1205	2	1	2	0.00
10/03/2026	2032 On 06-May-27			Bond Future	8.40	99.1433	100.3201	99.1433	0.00
10/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	539	0	1	0	0.00
10/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	2929	4	3	4	0.00
10/03/2026	2033 On 07-May-26			Bond Future	143.41	144.4696	143.4089	144.4696	7,827.00
10/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	8249	9	8	9	0.00
10/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2033 On 06-August-26			Bond Future	145.99	147.0738	145.9942	147.0738	0.00
10/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	11744	13	12	13	0.00
10/03/2026	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
10/03/2026	2033 On 05-November-26			Bond Future	147.00	148.1010	147.0013	148.1010	0.00
10/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	9741	11	10	11	0.00
10/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2033 On 04-February-27			Bond Future	149.61	150.7315	149.6125	150.7315	0.00
10/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	6903	8	7	8	0.00
10/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2033 On 06-May-27			Bond Future	150.59	151.7314	150.5894	151.7314	0.00
10/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0	1	0	1	0.00
10/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	621	0	1	0	0.00
10/03/2026	2037 On 07-May-26			Bond Future	8.75	98.8416	100.6336	98.8416	209,477.00
10/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	15552	14	16	14	0.00
10/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	21086	19	21	19	0.00
10/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	13530	12	14	12	142.00
10/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	4931	3	5	3	1,500.00
10/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	8390	7	8	7	0.00
10/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	2095	1	2	1	1,500.00
10/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	74	0	0	0	0.00
10/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	416	1	0	1	0.00
10/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	9	0	0	0	1,500.00
10/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
10/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2037 On 06-August-26			Bond Future	8.81	96.3391	98.1630	96.3391	230.00
10/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	16978	15	17	15	0.00
10/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	14838	13	15	13	0.00
10/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	11596	10	12	10	0.00
10/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	7795	6	8	6	2,541.00
10/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	48	0	0	0	2,541.00
10/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	184	0	0	0	0.00
10/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	8	0	0	0	2,541.00
10/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	2	0	0	0	0.00
10/03/2026	2037 On 05-November-26			Bond Future	8.87	98.0226	99.8785	98.0226	0.00
10/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	10772	9	11	9	0.00
10/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	11885	10	12	10	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
10/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	8668	7	9	7	0.00
10/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	4595	3	5	3	4,490.00
10/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	307	1	0	1	4,490.00
10/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	845	1	1	1	0.00
10/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	140	0	0	0	4,490.00
10/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	191	0	0	0	0.00
10/03/2026	2037 On 04-February-27			Bond Future	8.94	95.4831	97.3717	95.4831	0.00
10/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	4799	4	5	4	0.00
10/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	6263	5	6	5	0.00
10/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	3873	3	4	3	0.00
10/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	831	0	1	0	4,490.00
10/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	1518	2	2	2	4,490.00
10/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	4066	6	4	6	0.00
10/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	881	1	1	1	4,490.00
10/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	1217	2	1	2	0.00
10/03/2026	2037 On 06-May-27			Bond Future	9.02	97.1058	99.0269	97.1058	0.00
10/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	1306	1	1	1	0.00
10/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	4085	5	4	5	0.00
10/03/2026	2038 On 07-May-26			Bond Future	160.23	160.2346	160.2321	160.2346	4,978.00
10/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	15702	16	16	16	0.00
10/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2038 On 06-August-26			Bond Future	160.93	160.9335	160.9297	160.9335	0.00
10/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	16210	16	16	16	0.00
10/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2038 On 05-November-26			Bond Future	163.78	163.7838	163.7802	163.7838	0.00
10/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	17470	17	17	17	0.00
10/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2038 On 04-February-27			Bond Future	164.46	164.4695	164.4610	164.4695	0.00
10/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	10631	11	11	11	0.00
10/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2038 On 06-May-27			Bond Future	167.30	167.3075	167.2994	167.3075	0.00
10/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	1199	1	1	1	0.00
10/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2040 On 07-May-26			Bond Future	8.98	100.6672	102.6416	100.6672	59,392.00

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10/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	18216	16	18	16	0.00
10/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	23020	21	23	21	0.00
10/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	21338	19	21	19	0.00
10/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	20280	18	20	18	0.00
10/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	14907	13	15	13	0.00
10/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	18507	17	19	17	0.00
10/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	12249	10	12	10	1,460.00
10/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	162	0	0	0	27,500.00
10/03/2026	2040 On 07-May-26		Call	Bond Future	3010.02	1.6373	3.0100	1.6373	0.00
10/03/2026	2040 On 07-May-26		Put	Bond Future	368.39	0.9702	0.3684	0.9702	0.00
10/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	2788	5	3	5	0.00
10/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
10/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	3	0	0	0	0.00
10/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
10/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2040 On 06-August-26			Bond Future	9.04	97.9465	99.9561	97.9465	43,512.00
10/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	20523	19	21	19	0.00
10/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	1	0	0	0	0.00
10/03/2026	2040 On 05-November-26			Bond Future	9.10	99.6581	101.7030	99.6581	0.00
10/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	13549	12	14	12	0.00
10/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	14767	13	15	13	0.00
10/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	11211	9	11	9	0.00
10/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	6596	5	7	5	2,300.00
10/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	281	0	0	0	2,300.00
10/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	734	1	1	1	0.00
10/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	112	0	0	0	2,300.00
10/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	172	0	0	0	0.00
10/03/2026	2040 On 04-February-27			Bond Future	9.17	96.8967	98.9777	96.8967	0.00
10/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	6618	5	7	5	0.00
10/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	1257	1	1	1	2,300.00
10/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	7982	6	8	6	0.00
10/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	5181	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
10/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	1528	2	2	2	2,300.00
10/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	4183	6	4	6	0.00
10/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	895	1	1	1	2,300.00
10/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1157	2	1	2	0.00
10/03/2026	2040 On 06-May-27			Bond Future	9.24	98.5432	100.6600	98.5432	0.00
10/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	1755	1	2	1	0.00
10/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	4462	6	4	6	0.00
10/03/2026	2043 On 07-May-26			Bond Future	123.56	127.8532	123.5648	127.8532	0.00
10/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	11865	16	12	16	0.00
10/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2043 On 06-August-26			Bond Future	122.95	127.3170	122.9497	127.3170	3,416.00
10/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	12070	16	12	16	0.00
10/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2043 On 05-November-26			Bond Future	125.13	129.5717	125.1272	129.5717	0.00
10/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	12288	17	12	17	0.00
10/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2043 On 04-February-27			Bond Future	124.46	128.9879	124.4583	128.9879	0.00
10/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	6951	11	7	11	0.00
10/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	123	0	0	0	0.00
10/03/2026	2043 On 06-May-27			Bond Future	126.60	131.2122	126.6046	131.2122	0.00
10/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1700	5	2	5	0.00
10/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	2575	1	3	1	0.00
10/03/2026	2044 On 07-May-26			Bond Future	9.06	97.5352	99.6893	97.5352	140,504.00
10/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	19738	18	20	18	0.00
10/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	7592	6	8	6	0.00
10/03/2026	2044 On 07-May-26		Call	Bond Future	1269.49	0.5120	1.2695	0.5120	0.00
10/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	35	0	0	0	15,000.00
10/03/2026	2044 On 07-May-26		Put	Bond Future	1580.21	2.9769	1.5802	2.9769	0.00
10/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2044 On 06-August-26			Bond Future	9.12	94.8842	97.0767	94.8842	4,100.00
10/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	22748	21	23	21	0.00
10/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	2550	1	3	1	0.00
10/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	1331	1	1	1	0.00
10/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	2353	4	2	4	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
10/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	1462	3	1	3	7,000.00
10/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	1	0	0	0	0.00
10/03/2026	2044 On 05-November-26			Bond Future	9.17	96.5422	98.7732	96.5422	0.00
10/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	15932	14	16	14	0.00
10/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	131	0	0	0	0.00
10/03/2026	2044 On 04-February-27			Bond Future	9.23	93.8514	96.1217	93.8514	0.00
10/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	8442	7	8	7	0.00
10/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1089	2	1	2	0.00
10/03/2026	2044 On 06-May-27			Bond Future	9.30	95.4462	97.7555	95.4462	0.00
10/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	2540	2	3	2	0.00
10/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	4367	6	4	6	0.00
10/03/2026	2046 On 07-May-26			Bond Future	140.79	141.7437	140.7942	141.7437	18,662.00
10/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	15844	17	16	17	0.00
10/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2046 On 06-August-26			Bond Future	143.33	144.2988	143.3324	144.2988	0.00
10/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	20952	22	21	22	0.00
10/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2046 On 05-November-26			Bond Future	143.55	144.5357	143.5503	144.5357	0.00
10/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	18070	19	18	19	0.00
10/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2046 On 04-February-27			Bond Future	146.10	147.1023	146.0996	147.1023	0.00
10/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	15010	16	15	16	0.00
10/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2046 On 06-May-27			Bond Future	146.26	147.2880	146.2618	147.2880	0.00
10/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
10/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	2728	2	3	2	0.00
10/03/2026	2050 On 07-May-26			Bond Future	143.31	144.2848	143.3091	144.2848	17,225.00
10/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	19239	20	19	20	0.00
10/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2050 On 06-August-26			Bond Future	143.45	144.4464	143.4523	144.4464	0.00
10/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	20182	21	20	21	0.00
10/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2050 On 05-November-26			Bond Future	145.99	147.0047	145.9931	147.0047	0.00
10/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	22153	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
10/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2050 On 04-February-27			Bond Future	146.10	147.1381	146.1043	147.1381	0.00
10/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	13714	15	14	15	0.00
10/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
10/03/2026	2050 On 06-May-27			Bond Future	148.63	149.6771	148.6256	149.6771	0.00
10/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	0	0	0	0.00
10/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	1834	1	2	1	0.00
10/03/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	AL37 On 07-May-26			Index Future	1273.33	1261.5730	1273.3290	1261.5730	0.00
10/03/2026	AL37 On 06-August-26			Index Future	1295.73	1283.7640	1295.7280	1283.7640	0.00
10/03/2026	AL37 On 05-November-26			Index Future	1318.63	1306.4560	1318.6330	1306.4560	0.00
10/03/2026	AL37 On 04-February-27			Index Future	1341.77	1329.3740	1341.7670	1329.3740	0.00
10/03/2026	AL37 On 06-May-27			Index Future	1364.66	1352.0550	1364.6630	1352.0550	0.00
10/03/2026	AL7T On 07-May-26			Index Future	1649.22	1622.1250	1649.2200	1622.1250	0.00
10/03/2026	AL7T On 06-August-26			Index Future	1678.23	1650.6580	1678.2310	1650.6580	0.00
10/03/2026	AL7T On 05-November-26			Index Future	1707.90	1679.8350	1707.8980	1679.8350	0.00
10/03/2026	AL7T On 04-February-27			Index Future	1737.86	1709.3030	1737.8610	1709.3030	0.00
10/03/2026	AL7T On 06-May-27			Index Future	1767.52	1738.4660	1767.5160	1738.4660	0.00
10/03/2026	ALBI On 07-May-26			Index Future	1399.36	1376.7170	1399.3590	1376.7170	76.00
10/03/2026	ALBI On 06-August-26			Index Future	1423.98	1400.9340	1423.9760	1400.9340	0.00
10/03/2026	ALBI On 05-November-26			Index Future	1449.15	1425.6970	1449.1480	1425.6970	0.00
10/03/2026	ALBI On 04-February-27			Index Future	1474.57	1450.7060	1474.5710	1450.7060	0.00
10/03/2026	ALBI On 06-May-27			Index Future	1499.73	1475.4570	1499.7340	1475.4570	0.00
10/03/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	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
10/03/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/03/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
10/03/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/03/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	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
10/03/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	ES33 On 07-May-26			Bond Future	8.92	92.3010	93.6463	92.3010	0.00
10/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12766	11	13	11	0.00
10/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
10/03/2026	ES33 On 06-August-26			Bond Future	8.99	93.9648	95.3344	93.9648	0.00
10/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13466	12	13	12	0.00
10/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
10/03/2026	ES33 On 05-November-26			Bond Future	9.08	91.8375	93.2315	91.8375	0.00
10/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7903	7	8	7	0.00
10/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
10/03/2026	ES33 On 04-February-27			Bond Future	9.17	93.4676	94.8866	93.4676	0.00
10/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2390	1	2	1	0.00
10/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
10/03/2026	ES33 On 06-May-27			Bond Future	9.28	91.2872	92.7310	91.2872	0.00
10/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
10/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2194	4	2	4	0.00
10/03/2026	ES42 On 07-May-26			Bond Future	9.38	91.2811	93.1992	91.2811	0.00
10/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	18558	17	19	17	0.00
10/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
10/03/2026	ES42 On 06-August-26			Bond Future	9.44	92.9263	94.8790	92.9263	0.00
10/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	20405	18	20	18	0.00
10/03/2026	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
10/03/2026	ES42 On 05-November-26			Bond Future	9.51	90.3086	92.2962	90.3086	0.00
10/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14331	12	14	12	0.00
10/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
10/03/2026	ES42 On 04-February-27			Bond Future	9.58	91.9106	93.9337	91.9106	0.00
10/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5074	3	5	3	0.00
10/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
10/03/2026	ES42 On 06-May-27			Bond Future	9.66	89.2312	91.2895	89.2312	0.00
10/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
10/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2453	5	2	5	0.00
10/03/2026	GOVI On 07-May-26			GOVI	1372.81	1349.9650	1372.8090	1349.9650	602.00
10/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1958090	173	196	173	0.00
10/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
10/03/2026	GOVI On 06-August-26			GOVI	1396.96	1373.7110	1396.9580	1373.7110	0.00
10/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2079580	185	208	185	0.00
10/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
10/03/2026	GOVI On 05-November-26			GOVI	1421.65	1397.9930	1421.6530	1397.9930	0.00
10/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1446530	121	145	121	0.00
10/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
10/03/2026	GOVI On 04-February-27			GOVI	1446.59	1422.5160	1446.5940	1422.5160	0.00
10/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	775940	54	78	54	0.00
10/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
10/03/2026	GOVI On 06-May-27			GOVI	1471.28	1446.7860	1471.2790	1446.7860	0.00
10/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	442790	20	44	20	0.00
10/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
10/03/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/03/2026	I258 On 07-May-26			Bond Future	131.73	135.1196	131.7253	135.1196	0.00
10/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	17995	21	18	21	0.00
10/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
10/03/2026	I258 On 06-August-26			Bond Future	131.26	134.7145	131.2573	134.7145	0.00
10/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	18307	22	18	22	0.00
10/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
10/03/2026	I258 On 05-November-26			Bond Future	133.58	137.1002	133.5821	137.1002	0.00
10/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	18633	22	19	22	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
10/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	1	0	0	0	0.00
10/03/2026	I258 On 04-February-27			Bond Future	133.06	136.6504	133.0633	136.6504	0.00
10/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	14218	18	14	18	0.00
10/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	55	0	0	0	0.00
10/03/2026	I258 On 06-May-27			Bond Future	135.36	139.0067	135.3584	139.0067	0.00
10/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	3709	6	4	6	0.00
10/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	3131	2	3	2	0.00
10/03/2026	IGOV On 07-May-26			Index Future	440.41	443.2610	440.4100	443.2610	251.00
10/03/2026	IGOV On 06-August-26			Index Future	448.27	451.1660	448.2650	451.1660	0.00
10/03/2026	IGOV On 05-November-26			Index Future	456.29	459.2470	456.2940	459.2470	0.00
10/03/2026	IGOV On 04-February-27			Index Future	464.40	467.4070	464.4030	467.4070	0.00
10/03/2026	IGOV On 06-May-27			Index Future	472.43	475.4840	472.4290	475.4840	0.00
10/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/03/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
10/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
10/03/2026	R033 On 07-May-26			Bond Future	8.22	109.0225	110.3748	109.0225	9,512.00
10/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	11091	10	11	10	0.00
10/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	5	0	0	0	0.00
10/03/2026	R033 On 06-August-26			Bond Future	8.27	110.9608	112.3373	110.9608	223.00
10/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	10063	9	10	9	0.00
10/03/2026	R033 On 06-August-26	10.25	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
10/03/2026	R033 On 05-November-26			Bond Future	8.33	107.8602	109.2610	107.8602	0.00
10/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	5899	5	6	5	0.00
10/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	915	1	1	1	0.00
10/03/2026	R033 On 04-February-27			Bond Future	8.40	109.7498	111.1754	109.7498	0.00
10/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	3499	3	3	3	0.00
10/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	2254	3	2	3	0.00
10/03/2026	R033 On 06-May-27			Bond Future	8.48	106.5778	108.0280	106.5778	0.00
10/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	1333	1	1	1	0.00
10/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	3998	5	4	5	0.00
10/03/2026	R035 On 07-May-26			Bond Future	8.45	102.6687	104.3181	102.6687	104,632.00
10/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	13658	12	14	12	0.00
10/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	12617	11	13	11	0.00
10/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	9946	8	10	8	0.00
10/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	7176	6	7	6	200.00
10/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	12879	11	13	11	0.00
10/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	7064	5	7	5	250.00
10/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	10218	9	10	9	0.00
10/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	7457	6	7	6	350.00
10/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	12512	11	13	11	0.00
10/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	9837	8	10	8	0.00
10/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	423	0	0	0	0.00
10/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	1209	0	1	0	0.00
10/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	377	0	0	0	1,000.00
10/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	2329	1	2	1	1,000.00
10/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	4570	3	5	3	0.00
10/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	57	0	0	0	1,000.00
10/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	262	1	0	1	0.00
10/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	1402	3	1	3	0.00
10/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	611	2	1	2	16,000.00
10/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	1322	3	1	3	16,000.00
10/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	2	0	0	0	250.00
10/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	10	0	0	0	0.00
10/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
10/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	1	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
10/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	8	0	0	0	0.00
10/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
10/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	2	0	0	0	200.00
10/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	10	0	0	0	0.00
10/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
10/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R035 On 06-August-26			Bond Future	8.51	104.4941	106.1729	104.4941	100.00
10/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	14096	12	14	12	0.00
10/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	7179	6	7	6	0.00
10/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	4581	3	5	3	250.00
10/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	9812	8	10	8	0.00
10/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	33	0	0	0	5,000.00
10/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	118	0	0	0	0.00
10/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	858	0	1	0	0.00
10/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	156	0	0	0	5,000.00
10/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	2174	1	2	1	350.00
10/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	725	0	1	0	1,000.00
10/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	2518	2	3	2	1,000.00
10/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	5451	4	5	4	0.00
10/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	7126	6	7	6	0.00
10/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	4530	3	5	3	0.00
10/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	4127	3	4	3	200.00
10/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	6705	5	7	5	0.00
10/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	9340	8	9	8	0.00
10/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	69	0	0	0	200.00
10/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	169	0	0	0	200.00
10/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	433	1	0	1	0.00
10/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	374	1	0	1	350.00
10/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	952	2	1	2	0.00
10/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	146	0	0	0	350.00
10/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	265	1	0	1	1,000.00
10/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	819	2	1	2	0.00
10/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	2056	3	2	3	0.00
10/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	1881	3	2	3	5,000.00
10/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	3616	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
10/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	3896	5	4	5	0.00
10/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	5094	7	5	7	0.00
10/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	59	0	0	0	250.00
10/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	143	0	0	0	250.00
10/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	367	1	0	1	0.00
10/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	4	0	0	0	0.00
10/03/2026	R035 On 05-November-26			Bond Future	8.57	101.8215	103.5299	101.8215	0.00
10/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	8462	7	8	7	0.00
10/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	2679	2	3	2	200.00
10/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	7316	6	7	6	0.00
10/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	4890	4	5	4	0.00
10/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	3389	2	3	2	0.00
10/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	1480	1	1	1	0.00
10/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	340	0	0	0	600.00
10/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	2049	3	2	3	600.00
10/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	3951	5	4	5	0.00
10/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	1029	2	1	2	600.00
10/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	655	1	1	1	200.00
10/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	1302	2	1	2	0.00
10/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	327	1	0	1	200.00
10/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	241	0	0	0	0.00
10/03/2026	R035 On 04-February-27			Bond Future	8.63	103.6059	105.3443	103.6059	0.00
10/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	3447	2	3	2	0.00
10/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	171	0	0	0	3,000.00
10/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	794	0	1	0	3,000.00
10/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	2771	2	3	2	0.00
10/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	1531	2	2	2	3,000.00
10/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	3335	5	3	5	0.00
10/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	5746	7	6	7	0.00
10/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	1247	2	1	2	0.00
10/03/2026	R035 On 06-May-27			Bond Future	8.71	100.8699	102.6383	100.8699	0.00
10/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	1021	1	1	1	0.00
10/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	3642	5	4	5	0.00
10/03/2026	R038 On 07-May-26			Bond Future	8.84	113.9049	116.0159	113.9049	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
10/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	18167	16	18	16	0.00
10/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R038 On 06-August-26			Bond Future	8.90	115.9299	118.0786	115.9299	0.00
10/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	19725	18	20	18	0.00
10/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	3	0	0	0	0.00
10/03/2026	R038 On 05-November-26			Bond Future	8.96	112.4753	114.6616	112.4753	0.00
10/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	12642	11	13	11	0.00
10/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	187	0	0	0	0.00
10/03/2026	R038 On 04-February-27			Bond Future	9.04	114.4456	116.6706	114.4456	0.00
10/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	5489	4	5	4	0.00
10/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	1343	2	1	2	0.00
10/03/2026	R038 On 06-May-27			Bond Future	9.12	110.9124	113.1756	110.9124	0.00
10/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	1572	1	2	1	0.00
10/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	4627	6	5	6	0.00
10/03/2026	R053 On 07-May-26			Bond Future	8.94	125.3760	128.4835	125.3760	76,855.00
10/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	27708	25	28	25	0.00
10/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R053 On 06-August-26			Bond Future	8.99	127.6051	130.7679	127.6051	0.00
10/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	31658	28	32	28	0.00
10/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	48	0	0	0	530.00
10/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	768	0	1	0	0.00
10/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	3684	2	4	2	530.00
10/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	8116	6	8	6	0.00
10/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	935	2	1	2	530.00
10/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	2300	4	2	4	530.00
10/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	5672	8	6	8	0.00
10/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	11781	15	12	15	0.00
10/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	2	0	0	0	0.00
10/03/2026	R053 On 05-November-26			Bond Future	9.03	123.9764	127.1948	123.9764	0.00
10/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	22616	20	23	20	0.00
10/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	197	0	0	0	0.00
10/03/2026	R053 On 04-February-27			Bond Future	9.08	126.1483	129.4234	126.1483	0.00
10/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	11696	9	12	9	0.00
10/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	1546	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
10/03/2026	R053 On 06-May-27			Bond Future	9.14	122.4364	125.7676	122.4364	0.00
10/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	3515	2	4	2	0.00
10/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	6186	8	6	8	0.00
10/03/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
10/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	63	0	0	0	0.00
10/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	63	0	0	0	0.00
10/03/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
10/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	69	0	0	0	0.00
10/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	69	0	0	0	0.00
10/03/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
10/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	43	0	0	0	0.00
10/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	43	0	0	0	0.00
10/03/2026	R202 On 07-May-26			Bond Future	298.91	304.8270	298.9072	304.8270	772.00
10/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	21357	27	21	27	0.00
10/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R202 On 06-August-26			Bond Future	298.90	304.9278	298.9007	304.9278	253.00
10/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	20041	26	20	26	0.00
10/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R202 On 05-November-26			Bond Future	304.20	310.3288	304.1953	310.3288	0.00
10/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	23735	30	24	30	0.00
10/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R202 On 04-February-27			Bond Future	304.11	310.3621	304.1116	310.3621	0.00
10/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	9382	16	9	16	0.00
10/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R202 On 06-May-27			Bond Future	309.36	315.7176	309.3600	315.7176	0.00
10/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	2370	9	2	9	0.00
10/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R209 On 07-May-26			Bond Future	8.60	83.6863	85.2426	83.6863	45,568.00
10/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	13073	12	13	12	0.00
10/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R209 On 06-August-26			Bond Future	8.66	85.1742	86.7582	85.1742	770.00
10/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	14094	13	14	13	0.00
10/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	2	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
10/03/2026	R209 On 05-November-26			Bond Future	8.71	83.5130	85.1248	83.5130	0.00
10/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	8730	7	9	7	0.00
10/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	193	0	0	0	0.00
10/03/2026	R209 On 04-February-27			Bond Future	8.77	84.9763	86.6166	84.9763	0.00
10/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	3899	3	4	3	0.00
10/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	2667	2	3	2	0.00
10/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	357	0	0	0	3,237.00
10/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	1635	2	2	2	3,237.00
10/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	4624	6	5	6	0.00
10/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	1137	2	1	2	0.00
10/03/2026	R209 On 06-May-27			Bond Future	8.85	83.2733	84.9418	83.2733	0.00
10/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	1138	1	1	1	0.00
10/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	812	0	1	0	4,620.00
10/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	3999	3	4	3	0.00
10/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	1464	2	1	2	4,620.00
10/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	4134	5	4	5	0.00
10/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	3552	5	4	5	0.00
10/03/2026	R210 On 07-May-26			Bond Future	260.42	259.9870	260.4172	259.9870	1,191.00
10/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5017	5	5	5	0.00
10/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R210 On 06-August-26			Bond Future	265.11	264.6734	265.1117	264.6734	0.00
10/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5272	5	5	5	0.00
10/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R210 On 05-November-26			Bond Future	266.29	265.8462	266.2894	265.8462	0.00
10/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	12959	13	13	13	0.00
10/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R210 On 04-February-27			Bond Future	271.02	270.5674	271.0190	270.5674	0.00
10/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	4989	5	5	5	0.00
10/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R210 On 06-May-27			Bond Future	272.12	271.6708	272.1209	271.6708	0.00
10/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	991	1	1	1	0.00
10/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R213 On 07-May-26			Bond Future	7.95	96.7206	97.6366	96.7206	89,839.00
10/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	6792	6	7	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
10/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R213 On 06-August-26			Bond Future	8.00	98.4403	99.3727	98.4403	0.00
10/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	5989	5	6	5	0.00
10/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	32	0	0	0	0.00
10/03/2026	R213 On 05-November-26			Bond Future	8.06	96.6124	97.5613	96.6124	0.00
10/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	2769	2	3	2	0.00
10/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	397	1	0	1	0.00
10/03/2026	R213 On 04-February-27			Bond Future	8.14	98.3057	99.2714	98.3057	0.00
10/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	1214	1	1	1	0.00
10/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	1199	2	1	2	0.00
10/03/2026	R213 On 06-May-27			Bond Future	8.23	96.4307	97.4131	96.4307	0.00
10/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	317	0	0	0	0.00
10/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	1090	1	1	1	2,830.00
10/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	3601	3	4	3	0.00
10/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	458	1	0	1	2,830.00
10/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	1395	2	1	2	0.00
10/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	2436	3	2	3	0.00
10/03/2026	R214 On 07-May-26			Bond Future	8.97	79.5518	81.2643	79.5518	38,959.00
10/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	15321	14	15	14	0.00
10/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R214 On 06-August-26			Bond Future	9.02	80.9662	82.7092	80.9662	0.00
10/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	17085	15	17	15	0.00
10/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	2	0	0	0	0.00
10/03/2026	R214 On 05-November-26			Bond Future	9.07	79.0863	80.8600	79.0863	0.00
10/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	11674	10	12	10	0.00
10/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	165	0	0	0	0.00
10/03/2026	R214 On 04-February-27			Bond Future	9.14	80.4723	82.2772	80.4723	0.00
10/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	5886	5	6	5	0.00
10/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1000	1	1	1	0.00
10/03/2026	R214 On 06-May-27			Bond Future	9.20	78.5468	80.3827	78.5468	0.00
10/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	1661	1	2	1	0.00
10/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	3809	5	4	5	0.00
10/03/2026	R248 On 07-May-26			Bond Future	9.04	96.6431	99.0064	96.6431	290,298.00
10/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	20526	18	21	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
10/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	2	0	0	0	1,620.00
10/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	194	0	0	0	1,620.00
10/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	2147	1	2	1	0.00
10/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	2211	1	2	1	0.00
10/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	804	2	1	2	0.00
10/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	831	2	1	2	0.00
10/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	3386	6	3	6	0.00
10/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	7211	10	7	10	0.00
10/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R248 On 06-August-26			Bond Future	9.09	98.3614	100.7667	98.3614	0.00
10/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	23919	22	24	22	0.00
10/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	2698	2	3	2	0.00
10/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	8713	7	9	7	0.00
10/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	886	1	1	1	1,762.00
10/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	3485	5	3	5	1,762.00
10/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	1	0	0	0	0.00
10/03/2026	R248 On 05-November-26			Bond Future	9.14	95.6451	98.0925	95.6451	0.00
10/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	17012	15	17	15	0.00
10/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	144	0	0	0	0.00
10/03/2026	R248 On 04-February-27			Bond Future	9.19	97.3210	99.8117	97.3210	0.00
10/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	8874	7	9	7	0.00
10/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1202	2	1	2	0.00
10/03/2026	R248 On 06-May-27			Bond Future	9.25	94.5413	97.0747	94.5413	0.00
10/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	2794	2	3	2	0.00
10/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	4619	6	5	6	0.00
10/03/2026	R2R9 On 07-May-26			Bond Future	8.94	106.0598	108.1474	106.0598	0.00
10/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	97298	95	97	95	0.00
10/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R2R9 On 06-August-26			Bond Future	9.01	107.9454	110.0702	107.9454	0.00
10/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96951	95	97	95	0.00
10/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R2R9 On 05-November-26			Bond Future	9.07	104.8552	107.0173	104.8552	0.00
10/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96047	94	96	94	0.00
10/03/2026	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
10/03/2026	R2R9 On 04-February-27			Bond Future	9.14	106.6921	108.8923	106.6921	0.00
10/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6123	4	6	4	0.00
10/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	684	1	1	1	0.00
10/03/2026	R2R9 On 06-May-27			Bond Future	9.22	103.5310	105.7691	103.5310	0.00
10/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1780	1	2	1	0.00
10/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4696	6	5	6	0.00
10/03/2026	R4R2 On 07-May-26			Bond Future	9.03	108.0154	110.2628	108.0154	4,279.00
10/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	99174	97	99	97	0.00
10/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R4R2 On 06-August-26			Bond Future	9.09	109.9358	112.2233	109.9358	0.00
10/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	98806	97	99	97	0.00
10/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R4R2 On 05-November-26			Bond Future	9.15	106.7543	109.0819	106.7543	0.00
10/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97859	96	98	96	0.00
10/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
10/03/2026	R4R2 On 04-February-27			Bond Future	9.22	108.6245	110.9932	108.6245	0.00
10/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7930	6	8	6	0.00
10/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	545	1	1	1	0.00
10/03/2026	R4R2 On 06-May-27			Bond Future	9.29	105.3703	107.7797	105.3703	0.00
10/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2325	1	2	1	0.00
10/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4790	6	5	6	0.00
10/03/2026	RR87 On 07-May-26			Bond Future	6.97	102.8617	102.9343	102.8617	0.00
10/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	9	0	0	0	0.00
10/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	99	0	0	0	0.00
10/03/2026	RR87 On 06-August-26			Bond Future	6.81	100.9525	101.0298	100.9525	0.00
10/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	14	0	0	0	0.00
10/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	114	0	0	0	0.00
10/03/2026	RR87 On 05-November-26			Bond Future	6.10	102.7168	102.7955	102.7168	0.00
10/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	1	0	0	0	0.00
10/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	96	0	0	0	0.00
10/03/2026	RR88 On 07-May-26			Bond Future	6.98	105.9881	106.1575	105.9881	0.00
10/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	42	0	0	0	0.00
10/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	258	0	0	0	0.00

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10/03/2026	RR88 On 06-August-26			Bond Future	6.96	104.9863	105.1475	104.9863	0.00
10/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	117	0	0	0	0.00
10/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	316	0	0	0	0.00
10/03/2026	RR88 On 05-November-26			Bond Future	6.90	106.2195	106.3931	106.2195	0.00
10/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	143	0	0	0	0.00
10/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	347	0	0	0	0.00
10/03/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/03/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00