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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 10/04/2026 TO: 10/04/2026**

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2026	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/04/2026	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/04/2026	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/04/2026	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/04/2026	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/04/2026	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/04/2026	2029 On 07-May-26			Bond Future	146.91		147.0046	146.9119	147.0046	4,495.00
10/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5092		5	5	5	0.00
10/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
10/04/2026	2029 On 06-August-26			Bond Future	149.62		149.7236	149.6167	149.7236	1,581.00
10/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5517		6	6	6	0.00
10/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
10/04/2026	2029 On 05-November-26			Bond Future	150.93		151.0407	150.9347	151.0407	0.00
10/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3375		3	3	3	0.00
10/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0		0	0	0	0.00
10/04/2026	2029 On 04-February-27			Bond Future	153.84		153.9493	153.8399	153.9493	0.00
10/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4120		4	4	4	0.00
10/04/2026	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
10/04/2026	2029 On 06-May-27			Bond Future	155.26	155.3551	155.2589	155.3551	0.00
10/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	1939	2	2	2	0.00
10/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2030 On 07-May-26			Bond Future	7.69	102.8276	103.1859	102.8276	71,798.00
10/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	5259	5	5	5	0.00
10/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	45	0	0	0	1,000.00
10/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	515	0	1	0	1,000.00
10/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	951	1	1	1	0.00
10/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	232	0	0	0	1,000.00
10/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	465	1	0	1	0.00
10/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	1612	2	2	2	0.00
10/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	1	0	0	0	0.00
10/04/2026	2030 On 06-August-26			Bond Future	7.73	100.6943	101.0505	100.6943	109,136.00
10/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	4476	4	4	4	0.00
10/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	942	1	1	1	1,000.00
10/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1606	1	2	1	0.00
10/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	327	0	0	0	1,000.00
10/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1016	1	1	1	0.00
10/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	633	1	1	1	1,000.00
10/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	1919	2	2	2	0.00
10/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	129	0	0	0	0.00
10/04/2026	2030 On 05-November-26			Bond Future	7.74	102.5534	102.9185	102.5534	0.00
10/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	2460	2	2	2	0.00
10/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	657	1	1	1	0.00
10/04/2026	2030 On 04-February-27			Bond Future	7.74	100.4975	100.8687	100.4975	0.00
10/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1431	1	1	1	0.00
10/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1227	1	1	1	0.00
10/04/2026	2030 On 06-May-27			Bond Future	7.76	102.3813	102.7706	102.3813	0.00
10/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	772	1	1	1	0.00
10/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	1969	2	2	2	0.00
10/04/2026	2031 On 07-May-26			Bond Future	115.10	115.3799	115.1026	115.3799	1,878.00
10/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1263	2	1	2	0.00
10/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2031 On 06-August-26			Bond Future	114.80	115.0968	114.8044	115.0968	1,727.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1038	2	1	2	0.00
10/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	43	0	0	0	0.00
10/04/2026	2031 On 05-November-26			Bond Future	116.95	117.2485	116.9532	117.2485	0.00
10/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	5463	6	5	6	0.00
10/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2031 On 04-February-27			Bond Future	116.73	117.0356	116.7323	117.0356	0.00
10/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	798	2	1	2	0.00
10/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	246	1	0	1	0.00
10/04/2026	2031 On 06-May-27			Bond Future	118.96	119.2561	118.9597	119.2561	0.00
10/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2115	3	2	3	0.00
10/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	25	0	0	0	0.00
10/04/2026	2032 On 07-May-26			Bond Future	8.07	101.1328	101.7656	101.1328	129,629.00
10/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	9062	8	9	8	0.00
10/04/2026	2032 On 07-May-26		Call	Bond Future	2017.92	1.6120	2.0179	1.6120	0.00
10/04/2026	2032 On 07-May-26		Put	Bond Future	252.36	0.4793	0.2524	0.4793	0.00
10/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2032 On 06-August-26			Bond Future	8.11	102.9781	103.6138	102.9781	46,480.00
10/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	8599	8	9	8	0.00
10/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	103	0	0	0	0.00
10/04/2026	2032 On 05-November-26			Bond Future	8.14	100.7193	101.3691	100.7193	0.00
10/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4995	4	5	4	0.00
10/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	736	1	1	1	0.00
10/04/2026	2032 On 04-February-27			Bond Future	8.17	102.6362	103.2975	102.6362	0.00
10/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	3008	3	3	3	0.00
10/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	1743	2	2	2	0.00
10/04/2026	2032 On 06-May-27			Bond Future	8.21	100.4006	101.0854	100.4006	0.00
10/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1585	1	2	1	0.00
10/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3210	4	3	4	0.00
10/04/2026	2033 On 07-May-26			Bond Future	143.64	143.8731	143.6388	143.8731	10,476.00
10/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8479	9	8	9	0.00
10/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2033 On 06-August-26			Bond Future	146.28	146.5341	146.2833	146.5341	2,882.00
10/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12033	12	12	12	0.00
10/04/2026	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
10/04/2026	2033 On 05-November-26			Bond Future	147.44	147.6901	147.4375	147.6901	0.00
10/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10177	10	10	10	0.00
10/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2033 On 04-February-27			Bond Future	150.28	150.5341	150.2753	150.5341	0.00
10/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7565	8	8	8	0.00
10/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2033 On 06-May-27			Bond Future	151.52	151.7706	151.5218	151.7706	0.00
10/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	312	1	0	1	0.00
10/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2037 On 07-May-26			Bond Future	8.73	99.6913	100.7849	99.6913	176,288.00
10/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	15703	15	16	15	0.00
10/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	21237	20	21	20	0.00
10/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	13681	13	14	13	142.00
10/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	2318	2	2	2	1,500.00
10/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	5094	4	5	4	1,500.00
10/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	8542	7	9	7	0.00
10/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	10	0	0	0	1,500.00
10/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	85	0	0	0	0.00
10/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	488	1	0	1	0.00
10/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
10/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2037 On 06-August-26			Bond Future	8.78	97.2501	98.3553	97.2501	94,784.00
10/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	17203	16	17	16	0.00
10/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	15104	14	15	14	0.00
10/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	11947	11	12	11	0.00
10/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	8292	7	8	7	2,541.00
10/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	207	0	0	0	2,541.00
10/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	489	1	0	1	0.00
10/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	81	0	0	0	2,541.00
10/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	35	0	0	0	0.00
10/04/2026	2037 On 05-November-26			Bond Future	8.83	99.0457	100.1736	99.0457	0.00
10/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	11510	10	12	10	0.00
10/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	12574	11	13	11	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
10/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	9540	8	10	8	0.00
10/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	5815	5	6	5	4,490.00
10/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	884	1	1	1	4,490.00
10/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	1770	2	2	2	0.00
10/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	533	1	1	1	4,490.00
10/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	634	1	1	1	0.00
10/04/2026	2037 On 04-February-27			Bond Future	8.87	96.6727	97.8212	96.6727	0.00
10/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	6316	5	6	5	0.00
10/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	7641	7	8	7	0.00
10/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	5424	4	5	4	0.00
10/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	2318	2	2	2	4,490.00
10/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2620	3	3	3	4,490.00
10/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	5103	6	5	6	0.00
10/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	1810	2	2	2	4,490.00
10/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2285	2	2	2	0.00
10/04/2026	2037 On 06-May-27			Bond Future	8.91	98.4845	99.6655	98.4845	0.00
10/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2978	3	3	3	0.00
10/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	5118	6	5	6	0.00
10/04/2026	2038 On 07-May-26			Bond Future	160.15	159.9187	160.1501	159.9187	5,164.00
10/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	15620	15	16	15	0.00
10/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2038 On 06-August-26			Bond Future	160.90	160.6820	160.9039	160.6820	0.00
10/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	16184	16	16	16	0.00
10/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2038 On 05-November-26			Bond Future	163.92	163.6857	163.9154	163.6857	0.00
10/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	17605	17	18	17	0.00
10/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2038 On 04-February-27			Bond Future	164.83	164.5946	164.8260	164.5946	0.00
10/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	10996	11	11	11	0.00
10/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2038 On 06-May-27			Bond Future	167.97	167.7180	167.9715	167.7180	0.00
10/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	1872	2	2	2	0.00
10/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2040 On 07-May-26			Bond Future	9.03	100.9800	102.2652	100.9800	34,891.00

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10/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	17839	17	18	17	0.00
10/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	22644	21	23	21	0.00
10/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	19903	19	20	19	0.00
10/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	20962	20	21	20	0.00
10/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	18131	17	18	17	0.00
10/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	14531	13	15	13	0.00
10/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	11875	11	12	11	1,460.00
10/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	348	0	0	0	27,500.00
10/04/2026	2040 On 07-May-26		Call	Bond Future	2975.41	2.2389	2.9754	2.2389	0.00
10/04/2026	2040 On 07-May-26		Put	Bond Future	710.19	1.2589	0.7102	1.2589	0.00
10/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	3351	5	3	5	0.00
10/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
10/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	5	0	0	0	0.00
10/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
10/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	1	0	0	0	0.00
10/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2040 On 06-August-26			Bond Future	9.09	98.3119	99.6119	98.3119	68,180.00
10/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	20214	19	20	19	0.00
10/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	36	0	0	0	0.00
10/04/2026	2040 On 05-November-26			Bond Future	9.13	100.1270	101.4535	100.1270	0.00
10/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	13825	13	14	13	0.00
10/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	14994	14	15	14	0.00
10/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	11633	10	12	10	0.00
10/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	7447	6	7	6	2,300.00
10/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	953	1	1	1	2,300.00
10/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	1834	2	2	2	0.00
10/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	588	1	1	1	2,300.00
10/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	697	1	1	1	0.00
10/04/2026	2040 On 04-February-27			Bond Future	9.18	97.5241	98.8749	97.5241	0.00
10/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	7823	7	8	7	0.00
10/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	6534	5	7	5	0.00
10/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2807	3	3	3	2,300.00
10/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	9042	8	9	8	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
10/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2057	2	2	2	2,300.00
10/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	2984	3	3	3	2,300.00
10/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	5835	7	6	7	0.00
10/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2464	3	2	3	0.00
10/04/2026	2040 On 06-May-27			Bond Future	9.23	99.3518	100.7390	99.3518	0.00
10/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	3380	3	3	3	0.00
10/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	6007	7	6	7	0.00
10/04/2026	2043 On 07-May-26			Bond Future	124.28	119.3750	124.2842	119.3750	0.00
10/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	12584	8	13	8	0.00
10/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2043 On 06-August-26			Bond Future	123.72	118.7357	123.7250	118.7357	3,416.00
10/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	12845	8	13	8	0.00
10/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2043 On 05-November-26			Bond Future	126.04	120.9554	126.0407	120.9554	0.00
10/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	13201	8	13	8	0.00
10/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2043 On 04-February-27			Bond Future	125.55	120.3742	125.5549	120.3742	0.00
10/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	7962	5	8	5	0.00
10/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	38	2	0	2	0.00
10/04/2026	2043 On 06-May-27			Bond Future	127.95	122.6579	127.9504	122.6579	0.00
10/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	2080	2	2	2	0.00
10/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	1609	7	2	7	0.00
10/04/2026	2044 On 07-May-26			Bond Future	9.14	97.6918	99.0060	97.6918	126,905.00
10/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	19054	18	19	18	0.00
10/04/2026	2044 On 07-May-26		Call	Bond Future	1331.35	0.9912	1.3314	0.9912	0.00
10/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	6982	6	7	6	0.00
10/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	109	0	0	0	15,000.00
10/04/2026	2044 On 07-May-26		Put	Bond Future	2325.40	3.2994	2.3254	3.2994	0.00
10/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2044 On 06-August-26			Bond Future	9.20	95.0889	96.4187	95.0889	27,030.00
10/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	22122	21	22	21	0.00
10/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	3373	3	3	3	0.00
10/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	2314	2	2	2	0.00
10/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	6045	5	6	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
10/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1594	2	2	2	14,500.00
10/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	3993	5	4	5	7,000.00
10/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	2942	4	3	4	7,000.00
10/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	33	0	0	0	0.00
10/04/2026	2044 On 05-November-26			Bond Future	9.24	96.8446	98.2013	96.8446	0.00
10/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	15874	15	16	15	0.00
10/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	645	1	1	1	0.00
10/04/2026	2044 On 04-February-27			Bond Future	9.28	94.3044	95.6861	94.3044	0.00
10/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	9295	8	9	8	0.00
10/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2378	3	2	3	0.00
10/04/2026	2044 On 06-May-27			Bond Future	9.33	96.0718	97.4901	96.0718	0.00
10/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	4094	4	4	4	0.00
10/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	6185	7	6	7	0.00
10/04/2026	2046 On 07-May-26			Bond Future	141.04	144.2192	141.0358	144.2192	18,662.00
10/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	16086	19	16	19	0.00
10/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2046 On 06-August-26			Bond Future	143.63	146.8865	143.6324	146.8865	0.00
10/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	21252	25	21	25	0.00
10/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2046 On 05-November-26			Bond Future	143.99	147.3043	143.9919	147.3043	0.00
10/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	18512	22	19	22	0.00
10/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2046 On 04-February-27			Bond Future	146.76	150.1409	146.7634	150.1409	0.00
10/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	15673	19	16	19	0.00
10/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2046 On 06-May-27			Bond Future	147.18	150.6081	147.1804	150.6081	0.00
10/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	2	0	2	0.00
10/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	1810	0	2	0	0.00
10/04/2026	2050 On 07-May-26			Bond Future	146.30	146.3077	146.3001	146.3077	17,367.00
10/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	22230	22	22	22	0.00
10/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2050 On 06-August-26			Bond Future	146.55	146.5695	146.5492	146.5695	0.00
10/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	23279	23	23	23	0.00
10/04/2026	2050 On 06-August-26	123.27	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
10/04/2026	2050 On 05-November-26			Bond Future	149.29	149.3091	149.2920	149.3091	0.00
10/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	25452	25	25	25	0.00
10/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2050 On 04-February-27			Bond Future	149.67	149.6877	149.6675	149.6877	0.00
10/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	17277	17	17	17	0.00
10/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
10/04/2026	2050 On 06-May-27			Bond Future	152.52	152.5281	152.5238	152.5281	0.00
10/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	2064	2	2	2	0.00
10/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
10/04/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	AL37 On 07-May-26			Index Future	1276.37	1269.9390	1276.3740	1269.9390	0.00
10/04/2026	AL37 On 06-August-26			Index Future	1299.31	1292.8600	1299.3050	1292.8600	0.00
10/04/2026	AL37 On 05-November-26			Index Future	1323.57	1316.9760	1323.5680	1316.9760	0.00
10/04/2026	AL37 On 04-February-27			Index Future	1348.74	1342.0350	1348.7400	1342.0350	0.00
10/04/2026	AL37 On 06-May-27			Index Future	1374.19	1367.2170	1374.1900	1367.2170	0.00
10/04/2026	AL7T On 07-May-26			Index Future	1654.94	1639.1780	1654.9390	1639.1780	0.00
10/04/2026	AL7T On 06-August-26			Index Future	1684.67	1668.7640	1684.6720	1668.7640	0.00
10/04/2026	AL7T On 05-November-26			Index Future	1716.13	1699.8920	1716.1310	1699.8920	0.00
10/04/2026	AL7T On 04-February-27			Index Future	1748.77	1732.2370	1748.7690	1732.2370	0.00
10/04/2026	AL7T On 06-May-27			Index Future	1781.77	1764.7400	1781.7670	1764.7400	0.00
10/04/2026	ALBI On 07-May-26			Index Future	1397.97	1384.5090	1397.9740	1384.5090	65.00
10/04/2026	ALBI On 06-August-26			Index Future	1423.09	1409.4990	1423.0900	1409.4990	12.00
10/04/2026	ALBI On 05-November-26			Index Future	1449.66	1435.7910	1449.6640	1435.7910	0.00
10/04/2026	ALBI On 04-February-27			Index Future	1477.23	1463.1100	1477.2340	1463.1100	0.00
10/04/2026	ALBI On 06-May-27			Index Future	1505.11	1490.5640	1505.1080	1490.5640	0.00
10/04/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C007 On 31-January-37			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
10/04/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/04/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
10/04/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/04/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C446 On 31-March-46			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
10/04/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	CS26 On 02-April-26			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/04/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	ES33 On 07-May-26			Bond Future	8.88	93.1159	93.8575	93.1159	0.00
10/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12977	12	13	12	0.00
10/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
10/04/2026	ES33 On 06-August-26			Bond Future	8.94	94.8381	95.5855	94.8381	0.00
10/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13717	13	14	13	0.00
10/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
10/04/2026	ES33 On 05-November-26			Bond Future	9.00	92.8175	93.5810	92.8175	0.00
10/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8253	7	8	7	0.00
10/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
10/04/2026	ES33 On 04-February-27			Bond Future	9.07	94.6051	95.3826	94.6051	0.00
10/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2886	2	3	2	0.00
10/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
10/04/2026	ES33 On 06-May-27			Bond Future	9.13	92.6048	93.4073	92.6048	0.00
10/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
10/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1518	2	2	2	0.00
10/04/2026	ES42 On 07-May-26			Bond Future	9.44	91.4116	92.6855	91.4116	0.00
10/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	18044	17	18	17	0.00
10/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
10/04/2026	ES42 On 06-August-26			Bond Future	9.51	93.1024	94.3919	93.1024	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
10/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19918	19	20	19	0.00
10/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
10/04/2026	ES42 On 05-November-26			Bond Future	9.56	90.5787	91.8942	90.5787	0.00
10/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13929	13	14	13	0.00
10/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
10/04/2026	ES42 On 04-February-27			Bond Future	9.61	92.3233	93.6635	92.3233	0.00
10/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4804	3	5	3	0.00
10/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
10/04/2026	ES42 On 06-May-27			Bond Future	9.67	89.8103	91.1861	89.8103	0.00
10/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
10/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2556	4	3	4	0.00
10/04/2026	GOVI On 07-May-26			GOVI	1371.58	1358.0460	1371.5820	1358.0460	617.00
10/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1945820	181	195	181	0.00
10/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
10/04/2026	GOVI On 06-August-26			GOVI	1396.22	1382.5570	1396.2240	1382.5570	0.00
10/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2072240	194	207	194	0.00
10/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
10/04/2026	GOVI On 05-November-26			GOVI	1422.30	1408.3470	1422.2960	1408.3470	0.00
10/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1452960	131	145	131	0.00
10/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
10/04/2026	GOVI On 04-February-27			GOVI	1449.35	1435.1440	1449.3460	1435.1440	0.00
10/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	803460	66	80	66	0.00
10/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
10/04/2026	GOVI On 06-May-27			GOVI	1476.69	1462.0730	1476.6940	1462.0730	0.00
10/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	496940	35	50	35	0.00
10/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
10/04/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/04/2026	I258 On 07-May-26			Bond Future	131.43	131.4350	131.4282	131.4350	0.00
10/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	17698	18	18	18	0.00
10/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
10/04/2026	I258 On 06-August-26			Bond Future	131.00	131.0188	131.0003	131.0188	0.00
10/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	18050	18	18	18	0.00
10/04/2026	I258 On 06-August-26	112.95	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
10/04/2026	I258 On 05-November-26			Bond Future	133.45	133.4681	133.4522	133.4681	0.00
10/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	18502	19	19	19	0.00
10/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
10/04/2026	I258 On 04-February-27			Bond Future	133.11	133.1280	133.1089	133.1280	0.00
10/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	14223	15	14	15	0.00
10/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	14	1	0	1	0.00
10/04/2026	I258 On 06-May-27			Bond Future	135.65	135.6537	135.6488	135.6537	0.00
10/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	3181	6	3	6	0.00
10/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	2312	5	2	5	0.00
10/04/2026	IGOV On 07-May-26			Index Future	442.64	443.9910	442.6410	443.9910	263.00
10/04/2026	IGOV On 06-August-26			Index Future	450.70	452.1140	450.7030	452.1140	0.00
10/04/2026	IGOV On 05-November-26			Index Future	459.23	460.6550	459.2260	460.6550	0.00
10/04/2026	IGOV On 04-February-27			Index Future	468.07	469.5250	468.0650	469.5250	0.00
10/04/2026	IGOV On 06-May-27			Index Future	477.00	478.4380	477.0000	478.4380	0.00
10/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/04/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
10/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
10/04/2026	R033 On 07-May-26			Bond Future	8.16	109.9315	110.6811	109.9315	9,663.00
10/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	11393	11	11	11	0.00
10/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	1	0	0	0	0.00
10/04/2026	R033 On 06-August-26			Bond Future	8.20	111.9373	112.6913	111.9373	223.00
10/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	10474	10	10	10	0.00
10/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	237	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
10/04/2026	R033 On 05-November-26			Bond Future	8.24	108.9616	109.7320	108.9616	0.00
10/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	6569	6	7	6	0.00
10/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1114	1	1	1	0.00
10/04/2026	R033 On 04-February-27			Bond Future	8.27	111.0354	111.8195	111.0354	0.00
10/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	4250	3	4	3	0.00
10/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2361	2	2	2	0.00
10/04/2026	R033 On 06-May-27			Bond Future	8.30	108.0748	108.8856	108.0748	0.00
10/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	2380	2	2	2	0.00
10/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	4188	4	4	4	0.00
10/04/2026	R035 On 07-May-26			Bond Future	8.40	103.8071	104.6569	103.8071	44,614.00
10/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	13997	13	14	13	0.00
10/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	12956	12	13	12	0.00
10/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	10285	9	10	9	0.00
10/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	7515	7	8	7	200.00
10/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	13218	12	13	12	0.00
10/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	10556	10	11	10	0.00
10/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	7402	7	7	7	250.00
10/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	7796	7	8	7	350.00
10/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	12851	12	13	12	0.00
10/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	10176	9	10	9	0.00
10/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	744	1	1	1	0.00
10/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	1572	1	2	1	0.00
10/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	690	0	1	0	1,000.00
10/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	2685	2	3	2	1,000.00
10/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	4911	4	5	4	0.00
10/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	59	0	0	0	1,000.00
10/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	279	0	0	0	0.00
10/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	1377	2	1	2	0.00
10/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	636	1	1	1	16,000.00
10/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	1304	2	1	2	16,000.00
10/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	1	0	0	0	250.00
10/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	10	0	0	0	0.00
10/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
10/04/2026	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
10/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	7	0	0	0	0.00
10/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
10/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	1	0	0	0	200.00
10/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	9	0	0	0	0.00
10/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
10/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R035 On 06-August-26			Bond Future	8.44	105.7012	106.5576	105.7012	58,079.00
10/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	14524	14	15	14	0.00
10/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	7820	7	8	7	0.00
10/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	10345	10	10	10	0.00
10/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	792	1	1	1	0.00
10/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1825	1	2	1	0.00
10/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	866	1	1	1	5,000.00
10/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	545	1	1	1	5,000.00
10/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	3129	3	3	3	350.00
10/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1677	1	2	1	1,000.00
10/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	3455	3	3	3	1,000.00
10/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	6190	5	6	5	0.00
10/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	7769	7	8	7	0.00
10/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	5331	5	5	5	0.00
10/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	5378	5	5	5	250.00
10/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	4959	4	5	4	200.00
10/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	9889	9	10	9	0.00
10/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	7370	7	7	7	0.00
10/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	449	0	0	0	200.00
10/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	880	1	1	1	0.00
10/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	233	0	0	0	200.00
10/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	790	1	1	1	350.00
10/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1523	2	2	2	0.00
10/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	404	0	0	0	350.00
10/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	620	1	1	1	1,000.00
10/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1372	2	1	2	0.00
10/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	2624	3	3	3	0.00
10/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	4185	5	4	5	0.00
10/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	2464	3	2	3	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	3941	5	4	5	0.00
10/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	5221	6	5	6	0.00
10/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	208	0	0	0	250.00
10/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	399	0	0	0	250.00
10/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	780	1	1	1	0.00
10/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	47	0	0	0	0.00
10/04/2026	R035 On 05-November-26			Bond Future	8.48	103.1506	104.0252	103.1506	210.00
10/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	9337	9	9	9	0.00
10/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3881	3	4	3	200.00
10/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	8258	7	8	7	0.00
10/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	5988	5	6	5	0.00
10/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	4557	4	5	4	0.00
10/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1402	1	1	1	600.00
10/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2697	2	3	2	0.00
10/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	2771	3	3	3	600.00
10/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	4518	5	5	5	0.00
10/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	1702	2	2	2	600.00
10/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1257	1	1	1	200.00
10/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2009	2	2	2	0.00
10/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	774	1	1	1	200.00
10/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	621	1	1	1	0.00
10/04/2026	R035 On 04-February-27			Bond Future	8.52	105.1136	106.0041	105.1136	0.00
10/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4987	4	5	4	0.00
10/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	1263	1	1	1	3,000.00
10/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	2218	2	2	2	3,000.00
10/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	4337	4	4	4	0.00
10/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2438	3	2	3	3,000.00
10/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4099	5	4	5	0.00
10/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	6178	7	6	7	0.00
10/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2128	2	2	2	0.00
10/04/2026	R035 On 06-May-27			Bond Future	8.56	102.5806	103.4991	102.5806	0.00
10/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2570	2	3	2	0.00
10/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	4331	5	4	5	0.00
10/04/2026	R038 On 07-May-26			Bond Future	8.84	114.7886	115.9944	114.7886	4,638.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	18145	17	18	17	0.00
10/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R038 On 06-August-26			Bond Future	8.90	116.8830	118.1011	116.8830	0.00
10/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	19787	19	20	19	0.00
10/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	43	0	0	0	0.00
10/04/2026	R038 On 05-November-26			Bond Future	8.95	113.5575	114.8006	113.5575	0.00
10/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	13384	12	13	12	0.00
10/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	789	1	1	1	0.00
10/04/2026	R038 On 04-February-27			Bond Future	8.99	115.7188	116.9846	115.7188	0.00
10/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	7317	6	7	6	0.00
10/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	2857	3	3	3	0.00
10/04/2026	R038 On 06-May-27			Bond Future	9.05	112.4046	113.7068	112.4046	0.00
10/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	3651	3	4	3	0.00
10/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	6175	7	6	7	0.00
10/04/2026	R053 On 07-May-26			Bond Future	9.02	125.5566	127.5121	125.5566	31,090.00
10/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	26737	25	27	25	0.00
10/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R053 On 06-August-26			Bond Future	9.06	127.8474	129.8279	127.8474	61,200.00
10/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	30773	29	31	29	0.00
10/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	759	1	1	1	530.00
10/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	2000	2	2	2	0.00
10/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	4657	4	5	4	530.00
10/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	8467	7	8	7	0.00
10/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2226	3	2	3	530.00
10/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	4214	5	4	5	530.00
10/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	7843	10	8	10	0.00
10/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	13432	15	13	15	0.00
10/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	56	0	0	0	0.00
10/04/2026	R053 On 05-November-26			Bond Future	9.10	124.3462	126.3661	124.3462	0.00
10/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	22555	21	23	21	0.00
10/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	965	1	1	1	0.00
10/04/2026	R053 On 04-February-27			Bond Future	9.14	126.7128	128.7702	126.7128	0.00
10/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	13033	11	13	11	0.00
10/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3536	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
10/04/2026	R053 On 06-May-27			Bond Future	9.18	123.2266	125.3364	123.2266	0.00
10/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	5944	5	6	5	0.00
10/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	9046	10	9	10	0.00
10/04/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
10/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	43	0	0	0	0.00
10/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	43	0	0	0	0.00
10/04/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
10/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	61	0	0	0	0.00
10/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	61	0	0	0	0.00
10/04/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
10/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	40	0	0	0	0.00
10/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	40	0	0	0	0.00
10/04/2026	R202 On 07-May-26			Bond Future	298.16	298.5645	298.1588	298.5645	772.00
10/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	20609	21	21	21	0.00
10/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R202 On 06-August-26			Bond Future	298.24	298.6826	298.2445	298.6826	253.00
10/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	19385	20	19	20	0.00
10/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R202 On 05-November-26			Bond Future	303.83	304.2658	303.8260	304.2658	0.00
10/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	23366	24	23	24	0.00
10/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R202 On 04-February-27			Bond Future	304.15	304.6079	304.1549	304.6079	0.00
10/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	9425	10	9	10	0.00
10/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R202 On 06-May-27			Bond Future	309.96	310.3885	309.9593	310.3885	0.00
10/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	2969	3	3	3	0.00
10/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R209 On 07-May-26			Bond Future	8.57	84.5851	85.4471	84.5851	18,525.00
10/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	13277	12	13	12	0.00
10/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R209 On 06-August-26			Bond Future	8.62	86.1284	86.9990	86.1284	33,604.00
10/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	14370	14	14	14	0.00
10/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	38	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
10/04/2026	R209 On 05-November-26			Bond Future	8.65	84.5670	85.4556	84.5670	0.00
10/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	9468	9	9	9	0.00
10/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	600	1	1	1	0.00
10/04/2026	R209 On 04-February-27			Bond Future	8.69	86.1765	87.0812	86.1765	0.00
10/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	5275	4	5	4	0.00
10/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1533	1	2	1	3,237.00
10/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	4069	3	4	3	0.00
10/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2573	3	3	3	3,237.00
10/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	5336	6	5	6	0.00
10/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2049	2	2	2	0.00
10/04/2026	R209 On 06-May-27			Bond Future	8.73	84.6408	85.5719	84.6408	0.00
10/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2527	2	3	2	0.00
10/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	2178	2	2	2	4,620.00
10/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	5457	5	5	5	0.00
10/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2292	2	2	2	4,620.00
10/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	4871	6	5	6	0.00
10/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	4311	5	4	5	0.00
10/04/2026	R210 On 07-May-26			Bond Future	261.94	261.5659	261.9430	261.5659	1,096.00
10/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6543	6	7	6	0.00
10/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R210 On 06-August-26			Bond Future	266.77	266.4036	266.7657	266.4036	0.00
10/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6926	7	7	7	0.00
10/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R210 On 05-November-26			Bond Future	268.23	267.8544	268.2280	267.8544	0.00
10/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14898	15	15	15	0.00
10/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R210 On 04-February-27			Bond Future	273.39	273.0125	273.3910	273.0125	0.00
10/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	7361	7	7	7	0.00
10/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R210 On 06-May-27			Bond Future	274.99	274.5826	274.9948	274.5826	0.00
10/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3865	3	4	3	0.00
10/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R213 On 07-May-26			Bond Future	7.92	97.2766	97.7633	97.2766	88,526.00
10/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	6919	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
10/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R213 On 06-August-26			Bond Future	7.96	99.0516	99.5389	99.0516	3,578.00
10/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	6243	6	6	6	0.00
10/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	120	0	0	0	0.00
10/04/2026	R213 On 05-November-26			Bond Future	7.98	97.3292	97.8277	97.3292	0.00
10/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	3363	3	3	3	0.00
10/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	724	1	1	1	0.00
10/04/2026	R213 On 04-February-27			Bond Future	8.01	99.1815	99.6887	99.1815	0.00
10/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1986	2	2	2	0.00
10/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1554	2	2	2	0.00
10/04/2026	R213 On 06-May-27			Bond Future	8.04	97.4889	98.0163	97.4889	0.00
10/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	1108	1	1	1	0.00
10/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	4536	4	5	4	0.00
10/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	2031	2	2	2	2,830.00
10/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	790	1	1	1	2,830.00
10/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	1733	2	2	2	0.00
10/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	2624	3	3	3	0.00
10/04/2026	R214 On 07-May-26			Bond Future	9.04	79.6283	80.7637	79.6283	41,264.00
10/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	14820	14	15	14	0.00
10/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R214 On 06-August-26			Bond Future	9.09	81.0812	82.2305	81.0812	224.00
10/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	16657	16	17	16	0.00
10/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	52	0	0	0	0.00
10/04/2026	R214 On 05-November-26			Bond Future	9.13	79.2808	80.4532	79.2808	0.00
10/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	11772	11	12	11	0.00
10/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	670	1	1	1	0.00
10/04/2026	R214 On 04-February-27			Bond Future	9.18	80.7896	81.9836	80.7896	0.00
10/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	6858	6	7	6	0.00
10/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2266	2	2	2	0.00
10/04/2026	R214 On 06-May-27			Bond Future	9.22	79.0058	80.2310	79.0058	0.00
10/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	3040	3	3	3	0.00
10/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	5339	6	5	6	0.00
10/04/2026	R248 On 07-May-26			Bond Future	9.09	97.0511	98.4701	97.0511	138,775.00
10/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	19990	19	20	19	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
10/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	47	0	0	0	1,620.00
10/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	375	0	0	0	1,620.00
10/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	2079	1	2	1	0.00
10/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	2133	1	2	1	0.00
10/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	1263	2	1	2	0.00
10/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1299	2	1	2	0.00
10/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	4103	5	4	5	0.00
10/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	7793	9	8	9	0.00
10/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R248 On 06-August-26			Bond Future	9.14	98.8219	100.2585	98.8219	181,725.00
10/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	23448	22	23	22	0.00
10/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2706	2	3	2	0.00
10/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	8478	7	8	7	0.00
10/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1159	1	1	1	1,762.00
10/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	4001	5	4	5	1,762.00
10/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	39	0	0	0	0.00
10/04/2026	R248 On 05-November-26			Bond Future	9.18	96.2077	97.6731	96.2077	0.00
10/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	17162	16	17	16	0.00
10/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	714	1	1	1	0.00
10/04/2026	R248 On 04-February-27			Bond Future	9.22	98.0387	99.5311	98.0387	0.00
10/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	9947	9	10	9	0.00
10/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2556	3	3	3	0.00
10/04/2026	R248 On 06-May-27			Bond Future	9.27	95.4363	96.9674	95.4363	0.00
10/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	4547	4	5	4	0.00
10/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	6479	7	6	7	0.00
10/04/2026	R2R9 On 07-May-26			Bond Future	8.95	106.9316	108.1255	106.9316	0.00
10/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	97276	96	97	96	0.00
10/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R2R9 On 06-August-26			Bond Future	9.00	108.8827	110.0893	108.8827	0.00
10/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96970	96	97	96	0.00
10/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R2R9 On 05-November-26			Bond Future	9.05	105.9137	107.1449	105.9137	0.00
10/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96175	95	96	95	0.00
10/04/2026	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
10/04/2026	R2R9 On 04-February-27			Bond Future	9.10	107.9294	109.1833	107.9294	0.00
10/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6500	7	6	7	0.00
10/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	769	3	1	3	0.00
10/04/2026	R2R9 On 06-May-27			Bond Future	9.15	104.9736	106.2627	104.9736	0.00
10/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2052	3	2	3	0.00
10/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4475	7	4	7	0.00
10/04/2026	R4R2 On 07-May-26			Bond Future	9.11	108.2749	109.6021	108.2749	10,149.00
10/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	98513	97	99	97	0.00
10/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R4R2 On 06-August-26			Bond Future	9.16	110.2504	111.5927	110.2504	748.00
10/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	98175	97	98	97	0.00
10/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R4R2 On 05-November-26			Bond Future	9.21	107.1806	108.5501	107.1806	0.00
10/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97328	96	97	96	0.00
10/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
10/04/2026	R4R2 On 04-February-27			Bond Future	9.26	109.2206	110.6152	109.2206	0.00
10/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7780	8	8	8	0.00
10/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	774	3	1	3	0.00
10/04/2026	R4R2 On 06-May-27			Bond Future	9.31	106.1627	107.5955	106.1627	0.00
10/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2388	4	2	4	0.00
10/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5037	8	5	8	0.00
10/04/2026	RR87 On 07-May-26			Bond Future	7.09	102.8382	102.8666	102.8382	0.00
10/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	4	0	0	0	0.00
10/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	162	0	0	0	0.00
10/04/2026	RR87 On 06-August-26			Bond Future	6.91	100.9751	100.9968	100.9751	0.00
10/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	12	0	0	0	0.00
10/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	145	0	0	0	0.00
10/04/2026	RR87 On 05-November-26			Bond Future	5.51	102.8393	102.8637	102.8393	0.00
10/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	11	0	0	0	0.00
10/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	38	0	0	0	0.00
10/04/2026	RR88 On 07-May-26			Bond Future	7.31	105.5824	105.6589	105.5824	0.00
10/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	1	0	0	0	0.00
10/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	716	1	1	1	0.00

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10/04/2026	RR88 On 06-August-26			Bond Future	7.32	104.6459	104.7105	104.6459	0.00
10/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	34	0	0	0	0.00
10/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	670	1	1	1	0.00
10/04/2026	RR88 On 05-November-26			Bond Future	7.25	105.9539	106.0258	105.9539	0.00
10/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	58	0	0	0	0.00
10/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	629	1	1	1	0.00
10/04/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/04/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00