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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/05/2026 TO: 07/05/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	2029 On 07-May-26			Bond Future	148.12	148.1771	148.1192	148.1771	0.00
07/05/2026	2029 On 07-May-26	141.82	Call	Bond Future	6299	6	6	6	0.00
07/05/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2029 On 06-August-26			Bond Future	150.86	150.9157	150.8561	150.9157	8,601.00
07/05/2026	2029 On 06-August-26	144.10	Call	Bond Future	6756	7	7	7	0.00
07/05/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2029 On 05-November-26			Bond Future	152.22	152.2806	152.2193	152.2806	0.00
07/05/2026	2029 On 05-November-26	147.56	Call	Bond Future	4659	5	5	5	0.00
07/05/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2029 On 04-February-27			Bond Future	155.20	155.2590	155.1964	155.2590	0.00
07/05/2026	2029 On 04-February-27	149.72	Call	Bond Future	5476	6	5	6	0.00
07/05/2026	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
07/05/2026	2029 On 06-May-27			Bond Future	156.72	156.7868	156.7226	156.7868	0.00
07/05/2026	2029 On 06-May-27	153.32	Call	Bond Future	3403	3	3	3	0.00
07/05/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2030 On 07-May-26			Bond Future	7.94	102.1782	102.4029	102.1782	0.00
07/05/2026	2030 On 07-May-26	9.39	Call	Bond Future	4475	4	4	4	0.00
07/05/2026	2030 On 07-May-26	7.71	Call	Bond Future	0	0	0	0	0.00
07/05/2026	2030 On 07-May-26	7.92	Call	Bond Future	0	0	0	0	0.00
07/05/2026	2030 On 07-May-26	7.21	Call	Bond Future	0	0	0	0	0.00
07/05/2026	2030 On 07-May-26	7.71	Put	Bond Future	733	1	1	1	0.00
07/05/2026	2030 On 07-May-26	7.92	Put	Bond Future	64	0	0	0	0.00
07/05/2026	2030 On 07-May-26	7.21	Put	Bond Future	2350	3	2	3	0.00
07/05/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2030 On 06-August-26			Bond Future	8.03	100.0314	100.1628	100.0314	154,187.00
07/05/2026	2030 On 06-August-26	9.22	Call	Bond Future	3570	3	4	3	0.00
07/05/2026	2030 On 06-August-26	7.21	Call	Bond Future	105	0	0	0	1,000.00
07/05/2026	2030 On 06-August-26	7.71	Call	Bond Future	389	0	0	0	1,000.00
07/05/2026	2030 On 06-August-26	8.06	Call	Bond Future	853	1	1	1	0.00
07/05/2026	2030 On 06-August-26	8.06	Put	Bond Future	768	1	1	1	1,000.00
07/05/2026	2030 On 06-August-26	7.71	Put	Bond Future	1350	1	1	1	0.00
07/05/2026	2030 On 06-August-26	7.21	Put	Bond Future	2585	3	3	3	0.00
07/05/2026	2030 On 06-August-26	9.22	Put	Bond Future	111	0	0	0	0.00
07/05/2026	2030 On 05-November-26			Bond Future	8.06	101.8978	102.0314	101.8978	9,863.00
07/05/2026	2030 On 05-November-26	8.39	Call	Bond Future	1627	2	2	2	0.00
07/05/2026	2030 On 05-November-26	8.39	Put	Bond Future	711	1	1	1	0.00
07/05/2026	2030 On 04-February-27			Bond Future	8.08	99.8600	99.9960	99.8600	0.00
07/05/2026	2030 On 04-February-27	7.82	Call	Bond Future	843	1	1	1	0.00
07/05/2026	2030 On 04-February-27	7.82	Put	Bond Future	1512	2	2	2	0.00
07/05/2026	2030 On 06-May-27			Bond Future	8.11	101.7990	101.9376	101.7990	0.00
07/05/2026	2030 On 06-May-27	7.27	Call	Bond Future	511	0	1	0	0.00
07/05/2026	2030 On 06-May-27	7.27	Put	Bond Future	2541	3	3	3	0.00
07/05/2026	2031 On 07-May-26			Bond Future	117.26	117.1123	117.2638	117.1123	0.00
07/05/2026	2031 On 07-May-26	113.84	Call	Bond Future	3424	3	3	3	0.00
07/05/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2031 On 06-August-26			Bond Future	117.01	116.8520	117.0057	116.8520	4,492.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	2031 On 06-August-26	113.81	Call	Bond Future	3206	3	3	3	0.00
07/05/2026	2031 On 06-August-26	113.81	Put	Bond Future	10	0	0	0	0.00
07/05/2026	2031 On 05-November-26			Bond Future	119.22	119.0595	119.2158	119.0595	0.00
07/05/2026	2031 On 05-November-26	111.49	Call	Bond Future	7726	8	8	8	0.00
07/05/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2031 On 04-February-27			Bond Future	119.07	118.9108	119.0697	118.9108	0.00
07/05/2026	2031 On 04-February-27	116.18	Call	Bond Future	3002	3	3	3	0.00
07/05/2026	2031 On 04-February-27	116.18	Put	Bond Future	113	0	0	0	0.00
07/05/2026	2031 On 06-May-27			Bond Future	121.41	121.2461	121.4081	121.2461	0.00
07/05/2026	2031 On 06-May-27	116.87	Call	Bond Future	4565	4	5	4	0.00
07/05/2026	2031 On 06-May-27	116.87	Put	Bond Future	27	0	0	0	0.00
07/05/2026	2032 On 07-May-26			Bond Future	8.25	100.6309	100.9320	100.6309	0.00
07/05/2026	2032 On 07-May-26	10.14	Call	Bond Future	8229	8	8	8	0.00
07/05/2026	2032 On 07-May-26		Call	Bond Future	932.04	0.6525	0.9320	0.6525	0.00
07/05/2026	2032 On 07-May-26		Put	Bond Future	0.00	0.0216	0.0000	0.0216	0.00
07/05/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2032 On 06-August-26			Bond Future	8.32	102.4654	102.7014	102.4654	130,104.00
07/05/2026	2032 On 06-August-26	10.12	Call	Bond Future	7664	7	8	7	0.00
07/05/2026	2032 On 06-August-26	10.12	Put	Bond Future	80	0	0	0	0.00
07/05/2026	2032 On 05-November-26			Bond Future	8.36	100.2167	100.4569	100.2167	41,865.00
07/05/2026	2032 On 05-November-26	9.16	Call	Bond Future	4072	4	4	4	0.00
07/05/2026	2032 On 05-November-26	9.16	Put	Bond Future	725	1	1	1	0.00
07/05/2026	2032 On 04-February-27			Bond Future	8.39	102.1543	102.3990	102.1543	0.00
07/05/2026	2032 On 04-February-27	8.48	Call	Bond Future	2252	2	2	2	0.00
07/05/2026	2032 On 04-February-27	8.48	Put	Bond Future	1885	2	2	2	0.00
07/05/2026	2032 On 06-May-27			Bond Future	8.42	99.9768	100.2263	99.9768	0.00
07/05/2026	2032 On 06-May-27	7.80	Call	Bond Future	1261	1	1	1	0.00
07/05/2026	2032 On 06-May-27	7.80	Put	Bond Future	3745	4	4	4	0.00
07/05/2026	2033 On 07-May-26			Bond Future	144.92	144.7297	144.9158	144.7297	0.00
07/05/2026	2033 On 07-May-26	135.16	Call	Bond Future	9756	10	10	10	0.00
07/05/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2033 On 06-August-26			Bond Future	147.69	147.4045	147.6855	147.4045	15,783.00
07/05/2026	2033 On 06-August-26	134.25	Call	Bond Future	13436	13	13	13	0.00
07/05/2026	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
07/05/2026	2033 On 05-November-26			Bond Future	148.89	148.6007	148.8865	148.6007	0.00
07/05/2026	2033 On 05-November-26	137.26	Call	Bond Future	11627	11	12	11	0.00
07/05/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2033 On 04-February-27			Bond Future	151.80	151.5071	151.7984	151.5071	0.00
07/05/2026	2033 On 04-February-27	142.71	Call	Bond Future	9088	9	9	9	0.00
07/05/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2033 On 06-May-27			Bond Future	153.15	152.8564	153.1531	152.8564	0.00
07/05/2026	2033 On 06-May-27	151.21	Call	Bond Future	1943	2	2	2	0.00
07/05/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2037 On 07-May-26			Bond Future	8.83	99.6162	100.1253	99.6162	0.00
07/05/2026	2037 On 07-May-26	11.32	Call	Bond Future	15043	15	15	15	0.00
07/05/2026	2037 On 07-May-26	12.40	Call	Bond Future	20578	20	21	20	0.00
07/05/2026	2037 On 07-May-26	10.95	Call	Bond Future	13021	13	13	13	0.00
07/05/2026	2037 On 07-May-26	9.49	Call	Bond Future	4349	4	4	4	0.00
07/05/2026	2037 On 07-May-26	10.06	Call	Bond Future	7872	7	8	7	0.00
07/05/2026	2037 On 07-May-26	9.00	Call	Bond Future	1170	1	1	1	0.00
07/05/2026	2037 On 07-May-26	9.49	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2037 On 07-May-26	10.06	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2037 On 07-May-26	9.00	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2037 On 06-August-26			Bond Future	8.92	97.1721	97.4843	97.1721	226,243.00
07/05/2026	2037 On 06-August-26	11.71	Call	Bond Future	16314	16	16	16	0.00
07/05/2026	2037 On 06-August-26	11.30	Call	Bond Future	14199	14	14	14	0.00
07/05/2026	2037 On 06-August-26	10.70	Call	Bond Future	11009	11	11	11	0.00
07/05/2026	2037 On 06-August-26	10.02	Call	Bond Future	7311	7	7	7	2,541.00
07/05/2026	2037 On 06-August-26	10.70	Put	Bond Future	140	0	0	0	2,541.00
07/05/2026	2037 On 06-August-26	10.02	Put	Bond Future	380	0	0	0	0.00
07/05/2026	2037 On 06-August-26	11.30	Put	Bond Future	47	0	0	0	2,541.00
07/05/2026	2037 On 06-August-26	11.71	Put	Bond Future	17	0	0	0	0.00
07/05/2026	2037 On 05-November-26			Bond Future	8.96	98.9853	99.3030	98.9853	0.00
07/05/2026	2037 On 05-November-26	10.62	Call	Bond Future	10512	10	11	10	0.00
07/05/2026	2037 On 05-November-26	10.83	Call	Bond Future	11588	11	12	11	0.00

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07/05/2026	2037 On 05-November-26	10.23	Call	Bond Future	8518	8	9	8	0.00
07/05/2026	2037 On 05-November-26	9.46	Call	Bond Future	4771	5	5	5	4,490.00
07/05/2026	2037 On 05-November-26	10.23	Put	Bond Future	732	1	1	1	4,490.00
07/05/2026	2037 On 05-November-26	9.46	Put	Bond Future	1597	2	2	2	0.00
07/05/2026	2037 On 05-November-26	10.83	Put	Bond Future	419	0	0	0	4,490.00
07/05/2026	2037 On 05-November-26	10.62	Put	Bond Future	506	1	1	1	0.00
07/05/2026	2037 On 04-February-27			Bond Future	9.00	96.6408	96.9644	96.6408	0.00
07/05/2026	2037 On 04-February-27	9.51	Call	Bond Future	5266	5	5	5	0.00
07/05/2026	2037 On 04-February-27	9.81	Call	Bond Future	6603	6	7	6	0.00
07/05/2026	2037 On 04-February-27	9.31	Call	Bond Future	4444	4	4	4	0.00
07/05/2026	2037 On 04-February-27	8.44	Call	Bond Future	1855	2	2	2	4,490.00
07/05/2026	2037 On 04-February-27	9.31	Put	Bond Future	2496	3	2	3	4,490.00
07/05/2026	2037 On 04-February-27	8.44	Put	Bond Future	5497	6	5	6	0.00
07/05/2026	2037 On 04-February-27	9.81	Put	Bond Future	1628	2	2	2	4,490.00
07/05/2026	2037 On 04-February-27	9.51	Put	Bond Future	2092	2	2	2	0.00
07/05/2026	2037 On 06-May-27			Bond Future	9.05	98.5172	98.8472	98.5172	0.00
07/05/2026	2037 On 06-May-27	8.58	Call	Bond Future	2458	2	2	2	0.00
07/05/2026	2037 On 06-May-27	8.58	Put	Bond Future	5417	6	5	6	0.00
07/05/2026	2038 On 07-May-26			Bond Future	160.74	160.4973	160.7435	160.4973	0.00
07/05/2026	2038 On 07-May-26	144.53	Call	Bond Future	16214	16	16	16	0.00
07/05/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2038 On 06-August-26			Bond Future	161.84	161.2622	161.8372	161.2622	4,136.00
07/05/2026	2038 On 06-August-26	144.72	Call	Bond Future	17117	17	17	17	0.00
07/05/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2038 On 05-November-26			Bond Future	164.89	164.3085	164.8939	164.3085	1,464.00
07/05/2026	2038 On 05-November-26	146.31	Call	Bond Future	18584	18	19	18	0.00
07/05/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2038 On 04-February-27			Bond Future	165.87	165.2730	165.8692	165.2730	0.00
07/05/2026	2038 On 04-February-27	153.83	Call	Bond Future	12039	11	12	11	0.00
07/05/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2038 On 06-May-27			Bond Future	169.13	168.5187	169.1269	168.5187	0.00
07/05/2026	2038 On 06-May-27	166.10	Call	Bond Future	3027	2	3	2	0.00
07/05/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2040 On 07-May-26			Bond Future	9.09	101.2064	101.7887	101.2064	0.00

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07/05/2026	2040 On 07-May-26	11.67	Call	Bond Future	17363	17	17	17	0.00
07/05/2026	2040 On 07-May-26	12.53	Call	Bond Future	22167	22	22	22	0.00
07/05/2026	2040 On 07-May-26	12.03	Call	Bond Future	19427	19	19	19	0.00
07/05/2026	2040 On 07-May-26	12.22	Call	Bond Future	20485	20	20	20	0.00
07/05/2026	2040 On 07-May-26	11.72	Call	Bond Future	17654	17	18	17	0.00
07/05/2026	2040 On 07-May-26	11.12	Call	Bond Future	14054	13	14	13	0.00
07/05/2026	2040 On 07-May-26	10.70	Call	Bond Future	11393	11	11	11	0.00
07/05/2026	2040 On 07-May-26	8.65	Call	Bond Future	0	0	0	0	0.00
07/05/2026	2040 On 07-May-26		Call	Bond Future	1788.65	1.2357	1.7887	1.2357	0.00
07/05/2026	2040 On 07-May-26		Put	Bond Future	0.00	0.0293	0.0000	0.0293	0.00
07/05/2026	2040 On 07-May-26	8.65	Put	Bond Future	3479	4	3	4	0.00
07/05/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2040 On 07-May-26	10.70	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2040 On 06-August-26			Bond Future	9.19	98.5407	98.8586	98.5407	80,733.00
07/05/2026	2040 On 06-August-26	12.19	Call	Bond Future	19439	19	19	19	0.00
07/05/2026	2040 On 06-August-26	12.19	Put	Bond Future	14	0	0	0	0.00
07/05/2026	2040 On 05-November-26			Bond Future	9.23	100.3795	100.7030	100.3795	1,566.00
07/05/2026	2040 On 05-November-26	11.06	Call	Bond Future	12921	13	13	13	0.00
07/05/2026	2040 On 05-November-26	11.27	Call	Bond Future	14110	14	14	14	0.00
07/05/2026	2040 On 05-November-26	10.67	Call	Bond Future	10698	10	11	10	0.00
07/05/2026	2040 On 05-November-26	9.91	Call	Bond Future	6453	6	6	6	2,300.00
07/05/2026	2040 On 05-November-26	10.67	Put	Bond Future	769	1	1	1	2,300.00
07/05/2026	2040 On 05-November-26	9.91	Put	Bond Future	1591	2	2	2	0.00
07/05/2026	2040 On 05-November-26	11.27	Put	Bond Future	455	0	0	0	2,300.00
07/05/2026	2040 On 05-November-26	11.06	Put	Bond Future	543	1	1	1	0.00
07/05/2026	2040 On 04-February-27			Bond Future	9.28	97.8114	98.1410	97.8114	0.00
07/05/2026	2040 On 04-February-27	9.93	Call	Bond Future	6851	7	7	7	0.00
07/05/2026	2040 On 04-February-27	8.78	Call	Bond Future	2350	2	2	2	2,300.00
07/05/2026	2040 On 04-February-27	10.17	Call	Bond Future	8091	8	8	8	0.00
07/05/2026	2040 On 04-February-27	9.67	Call	Bond Future	5584	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
07/05/2026	2040 On 04-February-27	9.67	Put	Bond Future	2768	3	3	3	2,300.00
07/05/2026	2040 On 04-February-27	8.78	Put	Bond Future	6113	6	6	6	0.00
07/05/2026	2040 On 04-February-27	10.17	Put	Bond Future	1840	2	2	2	2,300.00
07/05/2026	2040 On 04-February-27	9.93	Put	Bond Future	2227	2	2	2	0.00
07/05/2026	2040 On 06-May-27			Bond Future	9.33	99.7106	100.0466	99.7106	0.00
07/05/2026	2040 On 06-May-27	8.88	Call	Bond Future	2971	3	3	3	0.00
07/05/2026	2040 On 06-May-27	8.88	Put	Bond Future	6290	6	6	6	0.00
07/05/2026	2043 On 07-May-26			Bond Future	125.66	125.5853	125.6623	125.5853	0.00
07/05/2026	2043 On 07-May-26	111.70	Call	Bond Future	13962	14	14	14	0.00
07/05/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2043 On 06-August-26			Bond Future	125.13	125.0501	125.1279	125.0501	3,416.00
07/05/2026	2043 On 06-August-26	110.88	Call	Bond Future	14249	14	14	14	0.00
07/05/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
07/05/2026	2043 On 05-November-26			Bond Future	127.49	127.4126	127.4914	127.4126	0.00
07/05/2026	2043 On 05-November-26	112.84	Call	Bond Future	14667	15	15	15	0.00
07/05/2026	2043 On 05-November-26	112.84	Put	Bond Future	16	0	0	0	0.00
07/05/2026	2043 On 04-February-27			Bond Future	127.07	126.9864	127.0663	126.9864	0.00
07/05/2026	2043 On 04-February-27	117.63	Call	Bond Future	9771	10	10	10	0.00
07/05/2026	2043 On 04-February-27	117.63	Put	Bond Future	335	0	0	0	0.00
07/05/2026	2043 On 06-May-27			Bond Future	129.56	129.4802	129.5617	129.4802	0.00
07/05/2026	2043 On 06-May-27	127.48	Call	Bond Future	4466	4	4	4	0.00
07/05/2026	2043 On 06-May-27	127.48	Put	Bond Future	2385	2	2	2	0.00
07/05/2026	2044 On 07-May-26			Bond Future	9.20	97.8441	98.5192	97.8441	0.00
07/05/2026	2044 On 07-May-26	11.80	Call	Bond Future	18567	18	19	18	0.00
07/05/2026	2044 On 07-May-26	10.00	Call	Bond Future	6387	6	6	6	0.00
07/05/2026	2044 On 07-May-26		Call	Bond Future	0.00	0.0037	0.0000	0.0037	0.00
07/05/2026	2044 On 07-May-26	10.00	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2044 On 07-May-26		Put	Bond Future	1480.76	2.1596	1.4808	2.1596	0.00
07/05/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2044 On 06-August-26			Bond Future	9.30	95.2424	95.5452	95.2424	46,020.00
07/05/2026	2044 On 06-August-26	12.42	Call	Bond Future	21233	21	21	21	0.00
07/05/2026	2044 On 06-August-26	9.00	Call	Bond Future	1613	2	2	2	0.00
07/05/2026	2044 On 06-August-26	9.25	Call	Bond Future	2491	2	2	2	0.00
07/05/2026	2044 On 06-August-26	9.75	Call	Bond Future	4970	5	5	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
07/05/2026	2044 On 06-August-26	9.75	Put	Bond Future	1392	1	1	1	14,500.00
07/05/2026	2044 On 06-August-26	9.25	Put	Bond Future	2934	3	3	3	7,000.00
07/05/2026	2044 On 06-August-26	9.00	Put	Bond Future	4166	4	4	4	7,000.00
07/05/2026	2044 On 06-August-26	12.42	Put	Bond Future	17	0	0	0	0.00
07/05/2026	2044 On 05-November-26			Bond Future	9.35	97.0196	97.3278	97.0196	89,193.00
07/05/2026	2044 On 05-November-26	11.34	Call	Bond Future	14910	15	15	15	0.00
07/05/2026	2044 On 05-November-26	11.34	Put	Bond Future	555	1	1	1	0.00
07/05/2026	2044 On 04-February-27			Bond Future	9.39	94.5118	94.8259	94.5118	0.00
07/05/2026	2044 On 04-February-27	10.18	Call	Bond Future	8287	8	8	8	0.00
07/05/2026	2044 On 04-February-27	10.18	Put	Bond Future	2230	2	2	2	0.00
07/05/2026	2044 On 06-May-27			Bond Future	9.44	96.3469	96.6671	96.3469	0.00
07/05/2026	2044 On 06-May-27	9.08	Call	Bond Future	3573	3	4	3	0.00
07/05/2026	2044 On 06-May-27	9.08	Put	Bond Future	6488	7	6	7	0.00
07/05/2026	2046 On 07-May-26			Bond Future	142.32	141.8944	142.3201	141.8944	0.00
07/05/2026	2046 On 07-May-26	124.95	Call	Bond Future	17370	17	17	17	0.00
07/05/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2046 On 06-August-26			Bond Future	145.38	144.5168	145.3786	144.5168	18,596.00
07/05/2026	2046 On 06-August-26	122.38	Call	Bond Future	22999	22	23	22	0.00
07/05/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2046 On 05-November-26			Bond Future	145.79	144.9123	145.7896	144.9123	0.00
07/05/2026	2046 On 05-November-26	125.48	Call	Bond Future	20310	19	20	19	0.00
07/05/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2046 On 04-February-27			Bond Future	148.64	147.7468	148.6411	147.7468	0.00
07/05/2026	2046 On 04-February-27	131.09	Call	Bond Future	17551	17	18	17	0.00
07/05/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2046 On 06-May-27			Bond Future	149.17	148.2576	149.1691	148.2576	0.00
07/05/2026	2046 On 06-May-27	148.99	Call	Bond Future	179	0	0	0	0.00
07/05/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	1	0	1	0.00
07/05/2026	2050 On 07-May-26			Bond Future	146.33	146.1993	146.3292	146.1993	0.00
07/05/2026	2050 On 07-May-26	124.07	Call	Bond Future	22259	22	22	22	0.00
07/05/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2050 On 06-August-26			Bond Future	146.83	146.4498	146.8326	146.4498	18,162.00
07/05/2026	2050 On 06-August-26	123.27	Call	Bond Future	23563	23	24	23	0.00
07/05/2026	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
07/05/2026	2050 On 05-November-26			Bond Future	149.61	149.2161	149.6058	149.2161	0.00
07/05/2026	2050 On 05-November-26	123.84	Call	Bond Future	25766	25	26	25	0.00
07/05/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2050 On 04-February-27			Bond Future	150.03	149.6314	150.0284	149.6314	0.00
07/05/2026	2050 On 04-February-27	132.39	Call	Bond Future	17638	17	18	17	0.00
07/05/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
07/05/2026	2050 On 06-May-27			Bond Future	152.97	152.5700	152.9747	152.5700	0.00
07/05/2026	2050 On 06-May-27	150.46	Call	Bond Future	2515	2	3	2	0.00
07/05/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
07/05/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	AL37 On 07-May-26			Index Future	1266.37	1262.9630	1266.3720	1262.9630	0.00
07/05/2026	AL37 On 06-August-26			Index Future	1288.10	1285.7360	1288.1040	1285.7360	0.00
07/05/2026	AL37 On 05-November-26			Index Future	1312.38	1309.9690	1312.3790	1309.9690	0.00
07/05/2026	AL37 On 04-February-27			Index Future	1337.74	1335.2860	1337.7410	1335.2860	0.00
07/05/2026	AL37 On 06-May-27			Index Future	1363.72	1361.2150	1363.7180	1361.2150	0.00
07/05/2026	AL7T On 07-May-26			Index Future	1643.83	1635.5410	1643.8270	1635.5410	0.00
07/05/2026	AL7T On 06-August-26			Index Future	1670.18	1665.0330	1670.1750	1665.0330	0.00
07/05/2026	AL7T On 05-November-26			Index Future	1701.65	1696.4150	1701.6490	1696.4150	0.00
07/05/2026	AL7T On 04-February-27			Index Future	1734.53	1729.2010	1734.5340	1729.2010	0.00
07/05/2026	AL7T On 06-May-27			Index Future	1768.22	1762.7790	1768.2160	1762.7790	0.00
07/05/2026	ALBI On 07-May-26			Index Future	1389.16	1382.3640	1389.1600	1382.3640	0.00
07/05/2026	ALBI On 06-August-26			Index Future	1411.12	1407.2910	1411.1170	1407.2910	78.00
07/05/2026	ALBI On 05-November-26			Index Future	1437.71	1433.8150	1437.7100	1433.8150	0.00
07/05/2026	ALBI On 04-February-27			Index Future	1465.49	1461.5250	1465.4930	1461.5250	0.00
07/05/2026	ALBI On 06-May-27			Index Future	1493.95	1489.9060	1493.9510	1489.9060	0.00
07/05/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	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
07/05/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/05/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
07/05/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/05/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	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
07/05/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	ES33 On 07-May-26			Bond Future	8.97	92.9497	93.3808	92.9497	0.00
07/05/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12500	12	13	12	0.00
07/05/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
07/05/2026	ES33 On 06-August-26			Bond Future	9.08	94.6676	94.9270	94.6676	0.00
07/05/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13058	13	13	13	0.00
07/05/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
07/05/2026	ES33 On 05-November-26			Bond Future	9.14	92.6621	92.9261	92.6621	0.00
07/05/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7598	7	8	7	0.00
07/05/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
07/05/2026	ES33 On 04-February-27			Bond Future	9.20	94.4748	94.7440	94.4748	0.00
07/05/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2247	2	2	2	0.00
07/05/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
07/05/2026	ES33 On 06-May-27			Bond Future	9.27	92.5340	92.8084	92.5340	0.00
07/05/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
07/05/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2117	2	2	2	0.00
07/05/2026	ES42 On 07-May-26			Bond Future	9.57	91.1131	91.7601	91.1131	0.00
07/05/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17119	16	17	16	0.00
07/05/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
07/05/2026	ES42 On 06-August-26			Bond Future	9.67	92.7970	93.1859	92.7970	0.00
07/05/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18712	18	19	18	0.00
07/05/2026	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
07/05/2026	ES42 On 05-November-26			Bond Future	9.72	90.2856	90.6815	90.2856	0.00
07/05/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12717	12	13	12	0.00
07/05/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
07/05/2026	ES42 On 04-February-27			Bond Future	9.78	92.0522	92.4558	92.0522	0.00
07/05/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3596	3	4	3	0.00
07/05/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
07/05/2026	ES42 On 06-May-27			Bond Future	9.84	89.5953	90.0068	89.5953	0.00
07/05/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
07/05/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3736	4	4	4	0.00
07/05/2026	GOVI On 07-May-26			GOVI	1362.75	1355.9600	1362.7530	1355.9600	0.00
07/05/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1857530	179	186	179	0.00
07/05/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
07/05/2026	GOVI On 06-August-26			GOVI	1384.18	1380.4110	1384.1780	1380.4110	681.00
07/05/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1951780	191	195	191	0.00
07/05/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
07/05/2026	GOVI On 05-November-26			GOVI	1410.26	1406.4280	1410.2630	1406.4280	0.00
07/05/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1332630	129	133	129	0.00
07/05/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
07/05/2026	GOVI On 04-February-27			GOVI	1437.52	1433.6090	1437.5170	1433.6090	0.00
07/05/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	685170	65	69	65	0.00
07/05/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
07/05/2026	GOVI On 06-May-27			GOVI	1465.43	1461.4480	1465.4310	1461.4480	0.00
07/05/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	384310	34	38	34	0.00
07/05/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
07/05/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/05/2026	I258 On 07-May-26			Bond Future	133.45	133.4405	133.4461	133.4405	0.00
07/05/2026	I258 On 07-May-26	113.73	Call	Bond Future	19716	20	20	20	0.00
07/05/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
07/05/2026	I258 On 06-August-26			Bond Future	133.97	133.0505	133.9726	133.0505	0.00
07/05/2026	I258 On 06-August-26	112.95	Call	Bond Future	21025	20	21	20	0.00
07/05/2026	I258 On 06-August-26	112.95	Put	Bond Future	2	0	0	0	0.00
07/05/2026	I258 On 05-November-26			Bond Future	136.50	135.5640	136.5033	135.5640	0.00
07/05/2026	I258 On 05-November-26	114.95	Call	Bond Future	21590	21	22	21	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
07/05/2026	I258 On 05-November-26	114.95	Put	Bond Future	37	0	0	0	0.00
07/05/2026	I258 On 04-February-27			Bond Future	136.25	135.2973	136.2543	135.2973	0.00
07/05/2026	I258 On 04-February-27	118.90	Call	Bond Future	17666	17	18	17	0.00
07/05/2026	I258 On 04-February-27	118.90	Put	Bond Future	312	0	0	0	0.00
07/05/2026	I258 On 06-May-27			Bond Future	138.93	137.9543	138.9303	137.9543	0.00
07/05/2026	I258 On 06-May-27	134.78	Call	Bond Future	7650	7	8	7	0.00
07/05/2026	I258 On 06-May-27	134.78	Put	Bond Future	3499	4	3	4	0.00
07/05/2026	IGOV On 07-May-26			Index Future	444.99	444.4550	444.9900	444.4550	0.00
07/05/2026	IGOV On 06-August-26			Index Future	453.95	452.5800	453.9500	452.5800	255.00
07/05/2026	IGOV On 05-November-26			Index Future	462.61	461.2190	462.6140	461.2190	8.00
07/05/2026	IGOV On 04-February-27			Index Future	471.66	470.2390	471.6610	470.2390	0.00
07/05/2026	IGOV On 06-May-27			Index Future	480.93	479.4750	480.9250	479.4750	0.00
07/05/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/05/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/05/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/05/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/05/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/05/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/05/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/05/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/05/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/05/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/05/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
07/05/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
07/05/2026	R033 On 07-May-26			Bond Future	8.35	109.2286	109.6663	109.2286	0.00
07/05/2026	R033 On 07-May-26	10.38	Call	Bond Future	10378	10	10	10	0.00
07/05/2026	R033 On 07-May-26	10.38	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R033 On 06-August-26			Bond Future	8.43	111.2198	111.4991	111.2198	9,216.00
07/05/2026	R033 On 06-August-26	10.25	Call	Bond Future	9133	9	9	9	0.00
07/05/2026	R033 On 06-August-26	10.25	Put	Bond Future	88	0	0	0	0.00
07/05/2026	R033 On 05-November-26			Bond Future	8.47	108.2521	108.5363	108.2521	0.00
07/05/2026	R033 On 05-November-26	9.33	Call	Bond Future	5060	5	5	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
07/05/2026	R033 On 05-November-26	9.33	Put	Bond Future	801	1	1	1	0.00
07/05/2026	R033 On 04-February-27			Bond Future	8.51	110.3452	110.6347	110.3452	0.00
07/05/2026	R033 On 04-February-27	8.65	Call	Bond Future	2854	3	3	3	0.00
07/05/2026	R033 On 04-February-27	8.65	Put	Bond Future	2151	2	2	2	0.00
07/05/2026	R033 On 06-May-27			Bond Future	8.54	107.4440	107.7392	107.4440	0.00
07/05/2026	R033 On 06-May-27	7.93	Call	Bond Future	1556	1	2	1	0.00
07/05/2026	R033 On 06-May-27	7.93	Put	Bond Future	4510	5	5	5	0.00
07/05/2026	R035 On 07-May-26			Bond Future	8.52	103.4079	103.9059	103.4079	0.00
07/05/2026	R035 On 07-May-26	10.86	Call	Bond Future	13246	13	13	13	0.00
07/05/2026	R035 On 07-May-26	10.66	Call	Bond Future	12205	12	12	12	0.00
07/05/2026	R035 On 07-May-26	10.16	Call	Bond Future	9533	9	10	9	0.00
07/05/2026	R035 On 07-May-26	9.66	Call	Bond Future	6754	6	7	6	0.00
07/05/2026	R035 On 07-May-26	10.71	Call	Bond Future	12467	12	12	12	0.00
07/05/2026	R035 On 07-May-26	10.21	Call	Bond Future	9804	9	10	9	0.00
07/05/2026	R035 On 07-May-26	9.71	Call	Bond Future	7037	7	7	7	0.00
07/05/2026	R035 On 07-May-26	10.64	Call	Bond Future	12100	12	12	12	0.00
07/05/2026	R035 On 07-May-26	9.64	Call	Bond Future	6641	6	7	6	0.00
07/05/2026	R035 On 07-May-26	10.14	Call	Bond Future	9423	9	9	9	0.00
07/05/2026	R035 On 07-May-26	8.31	Call	Bond Future	0	0	0	0	0.00
07/05/2026	R035 On 07-May-26	8.55	Call	Bond Future	186	0	0	0	0.00
07/05/2026	R035 On 07-May-26	8.79	Call	Bond Future	1655	1	2	1	0.00
07/05/2026	R035 On 07-May-26	9.20	Call	Bond Future	4101	4	4	4	0.00
07/05/2026	R035 On 07-May-26	8.29	Call	Bond Future	0	0	0	0	0.00
07/05/2026	R035 On 07-May-26	8.79	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R035 On 07-May-26	9.20	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R035 On 07-May-26	8.29	Put	Bond Future	1438	2	1	2	0.00
07/05/2026	R035 On 07-May-26	8.55	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R035 On 07-May-26	8.31	Put	Bond Future	1311	2	1	2	0.00
07/05/2026	R035 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R035 On 07-May-26	9.64	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R035 On 07-May-26	10.21	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R035 On 07-May-26	9.71	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R035 On 07-May-26	10.71	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
07/05/2026	R035 On 07-May-26	10.16	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R035 On 07-May-26	9.66	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R035 On 06-August-26			Bond Future	8.60	105.2930	105.6106	105.2930	78,627.00
07/05/2026	R035 On 06-August-26	11.06	Call	Bond Future	13562	13	14	13	0.00
07/05/2026	R035 On 06-August-26	9.72	Call	Bond Future	6786	7	7	7	0.00
07/05/2026	R035 On 06-August-26	10.13	Call	Bond Future	8874	9	9	9	0.00
07/05/2026	R035 On 06-August-26	10.22	Call	Bond Future	9335	9	9	9	0.00
07/05/2026	R035 On 06-August-26	7.70	Call	Bond Future	329	0	0	0	4,899.00
07/05/2026	R035 On 06-August-26	7.90	Call	Bond Future	499	0	0	0	0.00
07/05/2026	R035 On 06-August-26	8.34	Call	Bond Future	1180	1	1	1	0.00
07/05/2026	R035 On 06-August-26	7.95	Call	Bond Future	553	0	1	0	4,899.00
07/05/2026	R035 On 06-August-26	8.29	Call	Bond Future	1071	1	1	1	1,000.00
07/05/2026	R035 On 06-August-26	8.79	Call	Bond Future	2527	2	3	2	1,000.00
07/05/2026	R035 On 06-August-26	9.39	Call	Bond Future	5151	5	5	5	0.00
07/05/2026	R035 On 06-August-26	9.71	Call	Bond Future	6735	6	7	6	0.00
07/05/2026	R035 On 06-August-26	9.21	Call	Bond Future	4298	4	4	4	0.00
07/05/2026	R035 On 06-August-26	8.71	Call	Bond Future	2239	2	2	2	350.00
07/05/2026	R035 On 06-August-26	9.63	Call	Bond Future	6334	6	6	6	0.00
07/05/2026	R035 On 06-August-26	9.22	Call	Bond Future	4344	4	4	4	250.00
07/05/2026	R035 On 06-August-26	9.13	Call	Bond Future	3934	4	4	4	200.00
07/05/2026	R035 On 06-August-26	9.63	Put	Bond Future	360	0	0	0	200.00
07/05/2026	R035 On 06-August-26	9.13	Put	Bond Future	802	1	1	1	0.00
07/05/2026	R035 On 06-August-26	9.21	Put	Bond Future	704	1	1	1	350.00
07/05/2026	R035 On 06-August-26	8.71	Put	Bond Future	1579	2	2	2	0.00
07/05/2026	R035 On 06-August-26	9.71	Put	Bond Future	317	0	0	0	350.00
07/05/2026	R035 On 06-August-26	9.39	Put	Bond Future	528	1	1	1	1,000.00
07/05/2026	R035 On 06-August-26	8.79	Put	Bond Future	1390	2	1	2	0.00
07/05/2026	R035 On 06-August-26	8.29	Put	Bond Future	2965	3	3	3	0.00
07/05/2026	R035 On 06-August-26	8.34	Put	Bond Future	2766	3	3	3	4,899.00
07/05/2026	R035 On 06-August-26	7.95	Put	Bond Future	4575	5	5	5	0.00
07/05/2026	R035 On 06-August-26	7.90	Put	Bond Future	4839	5	5	5	0.00
07/05/2026	R035 On 06-August-26	7.70	Put	Bond Future	5953	6	6	6	0.00
07/05/2026	R035 On 06-August-26	10.22	Put	Bond Future	144	0	0	0	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	R035 On 06-August-26	10.13	Put	Bond Future	165	0	0	0	200.00
07/05/2026	R035 On 06-August-26	9.72	Put	Bond Future	312	0	0	0	250.00
07/05/2026	R035 On 06-August-26	9.22	Put	Bond Future	693	1	1	1	0.00
07/05/2026	R035 On 06-August-26	11.06	Put	Bond Future	32	0	0	0	0.00
07/05/2026	R035 On 05-November-26			Bond Future	8.64	102.7548	103.0780	102.7548	32,644.00
07/05/2026	R035 On 05-November-26	10.03	Call	Bond Future	8322	8	8	8	0.00
07/05/2026	R035 On 05-November-26	9.30	Call	Bond Future	4956	5	5	5	0.00
07/05/2026	R035 On 05-November-26	8.80	Call	Bond Future	2980	3	3	3	200.00
07/05/2026	R035 On 05-November-26	9.80	Call	Bond Future	7232	7	7	7	0.00
07/05/2026	R035 On 05-November-26	8.97	Call	Bond Future	3601	3	4	3	0.00
07/05/2026	R035 On 05-November-26	8.47	Call	Bond Future	1973	2	2	2	0.00
07/05/2026	R035 On 05-November-26	7.97	Call	Bond Future	1013	1	1	1	600.00
07/05/2026	R035 On 05-November-26	8.47	Put	Bond Future	2995	3	3	3	600.00
07/05/2026	R035 On 05-November-26	7.97	Put	Bond Future	5076	5	5	5	0.00
07/05/2026	R035 On 05-November-26	8.97	Put	Bond Future	1692	2	2	2	600.00
07/05/2026	R035 On 05-November-26	9.80	Put	Bond Future	695	1	1	1	200.00
07/05/2026	R035 On 05-November-26	9.30	Put	Bond Future	1174	1	1	1	200.00
07/05/2026	R035 On 05-November-26	8.80	Put	Bond Future	2055	2	2	2	0.00
07/05/2026	R035 On 05-November-26	10.03	Put	Bond Future	552	1	1	1	0.00
07/05/2026	R035 On 04-February-27			Bond Future	8.68	104.7413	105.0706	104.7413	0.00
07/05/2026	R035 On 04-February-27	9.02	Call	Bond Future	4047	4	4	4	0.00
07/05/2026	R035 On 04-February-27	8.20	Call	Bond Future	1754	2	2	2	3,000.00
07/05/2026	R035 On 04-February-27	8.85	Call	Bond Future	3451	3	3	3	0.00
07/05/2026	R035 On 04-February-27	7.70	Call	Bond Future	1064	1	1	1	3,000.00
07/05/2026	R035 On 04-February-27	9.43	Call	Bond Future	5669	5	6	5	0.00
07/05/2026	R035 On 04-February-27	8.93	Call	Bond Future	3726	4	4	4	0.00
07/05/2026	R035 On 04-February-27	8.43	Call	Bond Future	2241	2	2	2	1,050.00
07/05/2026	R035 On 04-February-27	8.93	Put	Bond Future	2306	2	2	2	1,050.00
07/05/2026	R035 On 04-February-27	8.43	Put	Bond Future	3697	4	4	4	0.00
07/05/2026	R035 On 04-February-27	9.43	Put	Bond Future	1477	2	1	2	1,050.00
07/05/2026	R035 On 04-February-27	8.85	Put	Bond Future	2485	3	2	3	3,000.00
07/05/2026	R035 On 04-February-27	8.20	Put	Bond Future	4568	5	5	5	0.00
07/05/2026	R035 On 04-February-27	7.70	Put	Bond Future	6912	7	7	7	0.00
07/05/2026	R035 On 04-February-27	9.02	Put	Bond Future	2121	2	2	2	0.00
07/05/2026	R035 On 06-May-27			Bond Future	8.72	102.2693	102.6051	102.2693	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
07/05/2026	R035 On 06-May-27	8.25	Call	Bond Future	2136	2	2	2	0.00
07/05/2026	R035 On 06-May-27	8.25	Put	Bond Future	4791	5	5	5	0.00
07/05/2026	R038 On 07-May-26			Bond Future	8.92	114.7764	115.3757	114.7764	0.00
07/05/2026	R038 On 07-May-26	11.40	Call	Bond Future	17526	17	18	17	0.00
07/05/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R038 On 06-August-26			Bond Future	9.01	116.8688	117.2362	116.8688	1,924.00
07/05/2026	R038 On 06-August-26	11.77	Call	Bond Future	18900	19	19	19	0.00
07/05/2026	R038 On 06-August-26	11.77	Put	Bond Future	20	0	0	0	0.00
07/05/2026	R038 On 05-November-26			Bond Future	9.06	113.5653	113.9392	113.5653	2,570.00
07/05/2026	R038 On 05-November-26	10.72	Call	Bond Future	12334	12	12	12	0.00
07/05/2026	R038 On 05-November-26	10.72	Put	Bond Future	601	1	1	1	0.00
07/05/2026	R038 On 04-February-27			Bond Future	9.11	115.7611	116.1421	115.7611	0.00
07/05/2026	R038 On 04-February-27	9.60	Call	Bond Future	6135	6	6	6	0.00
07/05/2026	R038 On 04-February-27	9.60	Put	Bond Future	2519	3	3	3	0.00
07/05/2026	R038 On 06-May-27			Bond Future	9.15	112.5238	112.9122	112.5238	0.00
07/05/2026	R038 On 06-May-27	8.71	Call	Bond Future	2966	3	3	3	0.00
07/05/2026	R038 On 06-May-27	8.71	Put	Bond Future	6285	7	6	7	0.00
07/05/2026	R053 On 07-May-26			Bond Future	9.08	125.8527	126.8257	125.8527	0.00
07/05/2026	R053 On 07-May-26	11.69	Call	Bond Future	26051	25	26	25	0.00
07/05/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R053 On 06-August-26			Bond Future	9.17	128.1470	128.5823	128.1470	69,515.00
07/05/2026	R053 On 06-August-26	12.28	Call	Bond Future	29495	29	29	29	0.00
07/05/2026	R053 On 06-August-26	8.60	Call	Bond Future	1363	1	1	1	0.00
07/05/2026	R053 On 06-August-26	9.10	Call	Bond Future	3458	3	3	3	530.00
07/05/2026	R053 On 06-August-26	8.10	Call	Bond Future	484	0	0	0	530.00
07/05/2026	R053 On 06-August-26	9.60	Call	Bond Future	6991	7	7	7	0.00
07/05/2026	R053 On 06-August-26	9.60	Put	Bond Future	1996	2	2	2	530.00
07/05/2026	R053 On 06-August-26	8.60	Put	Bond Future	8453	9	8	9	0.00
07/05/2026	R053 On 06-August-26	8.10	Put	Bond Future	14403	15	14	15	0.00
07/05/2026	R053 On 06-August-26	9.10	Put	Bond Future	4260	5	4	5	530.00
07/05/2026	R053 On 06-August-26	12.28	Put	Bond Future	24	0	0	0	0.00
07/05/2026	R053 On 05-November-26			Bond Future	9.21	124.6756	125.1186	124.6756	4,041.00
07/05/2026	R053 On 05-November-26	11.21	Call	Bond Future	21120	21	21	21	0.00
07/05/2026	R053 On 05-November-26	11.21	Put	Bond Future	777	1	1	1	0.00

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07/05/2026	R053 On 04-February-27			Bond Future	9.24	127.0863	127.5376	127.0863	0.00
07/05/2026	R053 On 04-February-27	9.99	Call	Bond Future	11505	11	12	11	0.00
07/05/2026	R053 On 04-February-27	9.99	Put	Bond Future	3240	3	3	3	0.00
07/05/2026	R053 On 06-May-27			Bond Future	9.28	123.6906	124.1507	123.6906	0.00
07/05/2026	R053 On 06-May-27	8.92	Call	Bond Future	5058	5	5	5	0.00
07/05/2026	R053 On 06-May-27	8.92	Put	Bond Future	9346	10	9	10	0.00
07/05/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
07/05/2026	R186 On 07-May-26	8.69	Call	Bond Future	0	0	0	0	0.00
07/05/2026	R186 On 07-May-26	8.69	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
07/05/2026	R186 On 06-August-26	8.57	Call	Bond Future	54	0	0	0	0.00
07/05/2026	R186 On 06-August-26	8.57	Put	Bond Future	54	0	0	0	0.00
07/05/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
07/05/2026	R186 On 05-November-26	8.12	Call	Bond Future	38	0	0	0	0.00
07/05/2026	R186 On 05-November-26	8.12	Put	Bond Future	38	0	0	0	0.00
07/05/2026	R202 On 07-May-26			Bond Future	299.29	298.8875	299.2878	298.8875	0.00
07/05/2026	R202 On 07-May-26	277.55	Call	Bond Future	21738	21	22	21	0.00
07/05/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R202 On 06-August-26			Bond Future	300.79	299.0042	300.7943	299.0042	1,025.00
07/05/2026	R202 On 06-August-26	278.86	Call	Bond Future	21934	20	22	20	0.00
07/05/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R202 On 05-November-26			Bond Future	306.48	304.6517	306.4751	304.6517	0.00
07/05/2026	R202 On 05-November-26	280.46	Call	Bond Future	26015	24	26	24	0.00
07/05/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R202 On 04-February-27			Bond Future	306.94	305.0794	306.9375	305.0794	0.00
07/05/2026	R202 On 04-February-27	294.73	Call	Bond Future	12208	10	12	10	0.00
07/05/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R202 On 06-May-27			Bond Future	312.97	311.0711	312.9656	311.0711	0.00
07/05/2026	R202 On 06-May-27	306.99	Call	Bond Future	5976	4	6	4	0.00
07/05/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R209 On 07-May-26			Bond Future	8.67	84.3550	84.8554	84.3550	0.00
07/05/2026	R209 On 07-May-26	11.07	Call	Bond Future	12686	12	13	12	0.00
07/05/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	R209 On 06-August-26			Bond Future	8.76	85.8927	86.1931	85.8927	37,291.00
07/05/2026	R209 On 06-August-26	11.39	Call	Bond Future	13553	13	14	13	0.00
07/05/2026	R209 On 06-August-26	11.39	Put	Bond Future	27	0	0	0	0.00
07/05/2026	R209 On 05-November-26			Bond Future	8.80	84.3434	84.6492	84.3434	7,212.00
07/05/2026	R209 On 05-November-26	10.32	Call	Bond Future	8565	8	9	8	0.00
07/05/2026	R209 On 05-November-26	10.32	Put	Bond Future	503	1	1	1	0.00
07/05/2026	R209 On 04-February-27			Bond Future	8.83	85.9740	86.2856	85.9740	0.00
07/05/2026	R209 On 04-February-27	9.28	Call	Bond Future	4351	4	4	4	0.00
07/05/2026	R209 On 04-February-27	8.03	Call	Bond Future	1237	1	1	1	3,237.00
07/05/2026	R209 On 04-February-27	8.96	Call	Bond Future	3252	3	3	3	0.00
07/05/2026	R209 On 04-February-27	8.96	Put	Bond Future	2552	3	3	3	3,237.00
07/05/2026	R209 On 04-February-27	8.03	Put	Bond Future	5836	6	6	6	0.00
07/05/2026	R209 On 04-February-27	9.28	Put	Bond Future	1921	2	2	2	0.00
07/05/2026	R209 On 06-May-27			Bond Future	8.87	84.4911	84.8087	84.4911	0.00
07/05/2026	R209 On 06-May-27	8.41	Call	Bond Future	2129	2	2	2	0.00
07/05/2026	R209 On 06-May-27	8.25	Call	Bond Future	1852	2	2	2	4,620.00
07/05/2026	R209 On 06-May-27	9.32	Call	Bond Future	4652	4	5	4	0.00
07/05/2026	R209 On 06-May-27	9.32	Put	Bond Future	2250	2	2	2	4,620.00
07/05/2026	R209 On 06-May-27	8.25	Put	Bond Future	5308	6	5	6	0.00
07/05/2026	R209 On 06-May-27	8.41	Put	Bond Future	4676	5	5	5	0.00
07/05/2026	R210 On 07-May-26			Bond Future	262.50	262.4982	262.5040	262.4982	0.00
07/05/2026	R210 On 07-May-26	255.40	Call	Bond Future	7104	7	7	7	0.00
07/05/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R210 On 06-August-26			Bond Future	267.48	267.3497	267.4758	267.3497	448.00
07/05/2026	R210 On 06-August-26	259.84	Call	Bond Future	7636	8	8	8	0.00
07/05/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R210 On 05-November-26			Bond Future	268.99	268.8608	268.9883	268.8608	0.00
07/05/2026	R210 On 05-November-26	253.33	Call	Bond Future	15658	16	16	16	0.00
07/05/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R210 On 04-February-27			Bond Future	274.25	274.1195	274.2493	274.1195	0.00
07/05/2026	R210 On 04-February-27	266.03	Call	Bond Future	8219	8	8	8	0.00
07/05/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R210 On 06-May-27			Bond Future	276.01	275.8789	276.0105	275.8789	0.00
07/05/2026	R210 On 06-May-27	271.13	Call	Bond Future	4880	5	5	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
07/05/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R213 On 07-May-26			Bond Future	8.10	96.8169	97.0670	96.8169	0.00
07/05/2026	R213 On 07-May-26	9.80	Call	Bond Future	6222	6	6	6	0.00
07/05/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R213 On 06-August-26			Bond Future	8.17	98.5819	98.7585	98.5819	55,172.00
07/05/2026	R213 On 06-August-26	9.69	Call	Bond Future	5432	5	5	5	0.00
07/05/2026	R213 On 06-August-26	9.69	Put	Bond Future	89	0	0	0	0.00
07/05/2026	R213 On 05-November-26			Bond Future	8.21	96.8696	97.0492	96.8696	0.00
07/05/2026	R213 On 05-November-26	8.75	Call	Bond Future	2598	2	3	2	0.00
07/05/2026	R213 On 05-November-26	8.75	Put	Bond Future	738	1	1	1	0.00
07/05/2026	R213 On 04-February-27			Bond Future	8.24	98.7423	98.9252	98.7423	0.00
07/05/2026	R213 On 04-February-27	8.14	Call	Bond Future	1402	1	1	1	0.00
07/05/2026	R213 On 04-February-27	8.14	Put	Bond Future	1734	2	2	2	0.00
07/05/2026	R213 On 06-May-27			Bond Future	8.27	97.1058	97.2923	97.1058	0.00
07/05/2026	R213 On 06-May-27	7.56	Call	Bond Future	841	1	1	1	0.00
07/05/2026	R213 On 06-May-27	9.25	Call	Bond Future	3815	4	4	4	0.00
07/05/2026	R213 On 06-May-27	8.13	Call	Bond Future	1492	1	1	1	2,830.00
07/05/2026	R213 On 06-May-27	9.25	Put	Bond Future	794	1	1	1	2,830.00
07/05/2026	R213 On 06-May-27	8.13	Put	Bond Future	1917	2	2	2	0.00
07/05/2026	R213 On 06-May-27	7.56	Put	Bond Future	3081	3	3	3	0.00
07/05/2026	R214 On 07-May-26			Bond Future	9.11	79.7386	80.3204	79.7386	0.00
07/05/2026	R214 On 07-May-26	11.53	Call	Bond Future	14377	14	14	14	0.00
07/05/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R214 On 06-August-26			Bond Future	9.19	81.1923	81.5414	81.1923	23,757.00
07/05/2026	R214 On 06-August-26	11.97	Call	Bond Future	15940	16	16	16	0.00
07/05/2026	R214 On 06-August-26	11.97	Put	Bond Future	25	0	0	0	0.00
07/05/2026	R214 On 05-November-26			Bond Future	9.24	79.4093	79.7647	79.4093	2,614.00
07/05/2026	R214 On 05-November-26	10.97	Call	Bond Future	10954	11	11	11	0.00
07/05/2026	R214 On 05-November-26	10.97	Put	Bond Future	541	1	1	1	0.00
07/05/2026	R214 On 04-February-27			Bond Future	9.28	80.9444	81.3067	80.9444	0.00
07/05/2026	R214 On 04-February-27	9.90	Call	Bond Future	5975	6	6	6	0.00
07/05/2026	R214 On 04-February-27	9.90	Put	Bond Future	2060	2	2	2	0.00
07/05/2026	R214 On 06-May-27			Bond Future	9.32	79.2162	79.5854	79.2162	0.00
07/05/2026	R214 On 06-May-27	8.88	Call	Bond Future	2702	3	3	3	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
07/05/2026	R214 On 06-May-27	8.88	Put	Bond Future	5647	6	6	6	0.00
07/05/2026	R248 On 07-May-26			Bond Future	9.16	97.2336	97.9169	97.2336	0.00
07/05/2026	R248 On 07-May-26	11.72	Call	Bond Future	19437	19	19	19	0.00
07/05/2026	R248 On 07-May-26	8.30	Call	Bond Future	0	0	0	0	0.00
07/05/2026	R248 On 07-May-26	9.19	Call	Bond Future	317	0	0	0	0.00
07/05/2026	R248 On 07-May-26	8.70	Call	Bond Future	0	0	0	0	0.00
07/05/2026	R248 On 07-May-26	9.18	Call	Bond Future	227	0	0	0	0.00
07/05/2026	R248 On 07-May-26	9.18	Put	Bond Future	0	1	0	1	0.00
07/05/2026	R248 On 07-May-26	9.19	Put	Bond Future	0	1	0	1	0.00
07/05/2026	R248 On 07-May-26	8.70	Put	Bond Future	4282	5	4	5	0.00
07/05/2026	R248 On 07-May-26	8.30	Put	Bond Future	8299	9	8	9	0.00
07/05/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R248 On 06-August-26			Bond Future	9.24	99.0062	99.3324	99.0062	253,841.00
07/05/2026	R248 On 06-August-26	12.37	Call	Bond Future	22499	22	22	22	0.00
07/05/2026	R248 On 06-August-26	9.00	Call	Bond Future	1920	2	2	2	0.00
07/05/2026	R248 On 06-August-26	10.00	Call	Bond Future	7336	7	7	7	0.00
07/05/2026	R248 On 06-August-26	10.00	Put	Bond Future	943	1	1	1	1,762.00
07/05/2026	R248 On 06-August-26	9.00	Put	Bond Future	4141	4	4	4	1,762.00
07/05/2026	R248 On 06-August-26	12.37	Put	Bond Future	16	0	0	0	0.00
07/05/2026	R248 On 05-November-26			Bond Future	9.29	96.4140	96.7461	96.4140	37,149.00
07/05/2026	R248 On 05-November-26	11.31	Call	Bond Future	16105	16	16	16	0.00
07/05/2026	R248 On 05-November-26	11.31	Put	Bond Future	583	1	1	1	0.00
07/05/2026	R248 On 04-February-27			Bond Future	9.33	98.2780	98.6163	98.2780	0.00
07/05/2026	R248 On 04-February-27	10.11	Call	Bond Future	8881	9	9	9	0.00
07/05/2026	R248 On 04-February-27	10.11	Put	Bond Future	2405	3	2	3	0.00
07/05/2026	R248 On 06-May-27			Bond Future	9.37	95.7441	96.0889	95.7441	0.00
07/05/2026	R248 On 06-May-27	9.05	Call	Bond Future	3981	4	4	4	0.00
07/05/2026	R248 On 06-May-27	9.05	Put	Bond Future	6791	7	7	7	0.00
07/05/2026	R2R9 On 07-May-26			Bond Future	9.02	106.9580	107.5517	106.9580	0.00
07/05/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96702	96	97	96	0.00
07/05/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R2R9 On 06-August-26			Bond Future	9.11	108.9079	109.2319	108.9079	2,992.00
07/05/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96112	96	96	96	0.00
07/05/2026	R2R9 On 06-August-26	101.74	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
07/05/2026	R2R9 On 05-November-26			Bond Future	9.16	105.9601	106.2898	105.9601	0.00
07/05/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95320	95	95	95	0.00
07/05/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R2R9 On 04-February-27			Bond Future	9.21	108.0088	108.3448	108.0088	0.00
07/05/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6870	7	7	7	0.00
07/05/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1978	2	2	2	0.00
07/05/2026	R2R9 On 06-May-27			Bond Future	9.26	105.1254	105.4679	105.1254	0.00
07/05/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3157	3	3	3	0.00
07/05/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	6375	7	6	7	0.00
07/05/2026	R4R2 On 07-May-26			Bond Future	9.20	108.1723	108.7873	108.1723	0.00
07/05/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97698	97	98	97	0.00
07/05/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R4R2 On 06-August-26			Bond Future	9.29	110.1442	110.4594	110.1442	10,754.00
07/05/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97042	97	97	97	0.00
07/05/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R4R2 On 05-November-26			Bond Future	9.35	107.0935	107.4142	107.0935	0.00
07/05/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96192	96	96	96	0.00
07/05/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
07/05/2026	R4R2 On 04-February-27			Bond Future	9.39	109.1641	109.4909	109.1641	0.00
07/05/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7944	8	8	8	0.00
07/05/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2061	2	2	2	0.00
07/05/2026	R4R2 On 06-May-27			Bond Future	9.44	106.1770	106.5101	106.1770	0.00
07/05/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3503	3	4	3	0.00
07/05/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7237	7	7	7	0.00
07/05/2026	RR87 On 07-May-26			Bond Future	7.20	102.7697	102.8042	102.7697	0.00
07/05/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0	0	0	0	0.00
07/05/2026	RR87 On 07-May-26	6.81	Put	Bond Future	220	0	0	0	0.00
07/05/2026	RR87 On 06-August-26			Bond Future	7.06	100.9007	100.9428	100.9007	0.00
07/05/2026	RR87 On 06-August-26	6.53	Call	Bond Future	18	0	0	0	0.00
07/05/2026	RR87 On 06-August-26	6.53	Put	Bond Future	205	0	0	0	0.00
07/05/2026	RR87 On 05-November-26			Bond Future	5.84	102.7830	102.8256	102.7830	0.00
07/05/2026	RR87 On 05-November-26	5.27	Call	Bond Future	11	0	0	0	0.00
07/05/2026	RR87 On 05-November-26	5.27	Put	Bond Future	77	0	0	0	0.00

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07/05/2026	RR88 On 07-May-26			Bond Future	7.45	105.3786	105.4479	105.3786	0.00
07/05/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0	0	0	0	0.00
07/05/2026	RR88 On 07-May-26	6.84	Put	Bond Future	926	1	1	1	0.00
07/05/2026	RR88 On 06-August-26			Bond Future	7.46	104.4503	104.5444	104.4503	0.00
07/05/2026	RR88 On 06-August-26	6.79	Call	Bond Future	52	0	0	0	0.00
07/05/2026	RR88 On 06-August-26	6.79	Put	Bond Future	855	1	1	1	0.00
07/05/2026	RR88 On 05-November-26			Bond Future	7.41	105.7630	105.8641	105.7630	0.00
07/05/2026	RR88 On 05-November-26	6.71	Call	Bond Future	93	0	0	0	0.00
07/05/2026	RR88 On 05-November-26	6.71	Put	Bond Future	826	1	1	1	0.00
07/05/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/05/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00