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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	2029 On 05-February-26			Bond Future	144.8078	144.7930	144.8078	144.7930	1,850
08/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4697.7800	4683.0100	4.6978	4.6830	0
08/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2029 On 07-May-26			Bond Future	145.9686	145.9534	145.9686	145.9534	3,035
08/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4148.5700	4133.4100	4.1486	4.1334	0
08/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2029 On 06-August-26			Bond Future	148.6498	148.6342	148.6498	148.6342	0
08/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4549.7600	4534.1600	4.5498	4.5342	0
08/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2029 On 05-November-26			Bond Future	149.8057	149.7895	149.8057	149.7895	0
08/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2245.6500	2229.4700	2.2457	2.2295	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2029 On 04-February-27			Bond Future	152.4388	152.4219	152.4388	152.4219	0
08/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2718.7800	2701.9100	2.7188	2.7019	0
08/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2030 On 05-February-26			Bond Future	7.4102	7.3489	102.2153	102.4256	166,446
08/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	6836.4500	7046.7200	6.8365	7.0467	0
08/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2030 On 07-May-26			Bond Future	7.4304	7.3644	104.0365	104.2504	18,647
08/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	302.1300	377.9900	0.3021	0.3780	1,000
08/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	1018.8200	880.7500	1.0188	0.8808	0
08/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1248.2600	1404.1500	1.2483	1.4042	1,000
08/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	347.9700	289.9300	0.3480	0.2899	0
08/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1789.9200	1965.8500	1.7899	1.9659	0
08/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	219.8300	181.8300	0.2198	0.1818	1,000
08/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6118.6600	6330.8600	6.1187	6.3309	0
08/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	9.6600	7.9300	0.0097	0.0079	0
08/01/2026	2030 On 06-August-26			Bond Future	7.4491	7.3776	101.9130	102.1307	19,282
08/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	471.1000	555.5200	0.4711	0.5555	1,000
08/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1200.7500	1067.4800	1.2008	1.0675	0
08/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1369.7800	1514.4100	1.3698	1.5144	1,000
08/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	580.9500	507.8900	0.5810	0.5079	0
08/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2188.1200	2359.7800	2.1881	2.3598	0
08/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	352.8300	306.8000	0.3528	0.3068	1,000
08/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5278.3800	5486.6500	5.2784	5.4867	0
08/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	69.1200	59.7000	0.0691	0.0597	0
08/01/2026	2030 On 05-November-26			Bond Future	7.4698	7.3921	103.6934	103.9147	0
08/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	2883.3100	3066.8900	2.8833	3.0669	0
08/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	305.2700	267.5900	0.3053	0.2676	0
08/01/2026	2030 On 04-February-27			Bond Future	7.5085	7.4236	101.4844	101.7092	0
08/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1556.9600	1701.5500	1.5570	1.7016	0
08/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	737.5300	657.3400	0.7375	0.6573	0
08/01/2026	2031 On 05-February-26			Bond Future	112.7560	112.8383	112.7560	112.8383	1,156
08/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	1009.7300	1089.2400	1.0097	1.0892	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	13.7100	10.9000	0.0137	0.0109	0
08/01/2026	2031 On 07-May-26			Bond Future	114.7929	114.8765	114.7929	114.8765	736
08/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	1097.0400	1165.2300	1.0970	1.1652	0
08/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	144.1600	128.7100	0.1442	0.1287	0
08/01/2026	2031 On 06-August-26			Bond Future	114.4865	114.5716	114.4865	114.5716	680
08/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	1017.6600	1076.8600	1.0177	1.0769	0
08/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	341.1700	315.2500	0.3412	0.3153	0
08/01/2026	2031 On 05-November-26			Bond Future	116.5136	116.6000	116.5136	116.6000	0
08/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	5024.6300	5110.8800	5.0246	5.1109	0
08/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	1.0400	0.9000	0.0010	0.0009	0
08/01/2026	2031 On 04-February-27			Bond Future	116.1131	116.2008	116.1131	116.2008	0
08/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	749.7300	794.4300	0.7497	0.7944	0
08/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	816.5900	773.6600	0.8166	0.7737	0
08/01/2026	2032 On 05-February-26			Bond Future	7.8258	7.7347	105.0345	105.4786	126,946
08/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10604.1000	11048.1800	10.6041	11.0482	0
08/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2032 On 07-May-26			Bond Future	7.8590	7.7630	102.7470	103.1990	37,740
08/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10050.6500	10500.7700	10.0507	10.5008	0
08/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	7.1500	5.2900	0.0072	0.0053	0
08/01/2026	2032 On 06-August-26			Bond Future	7.8917	7.7903	104.6094	105.0694	0
08/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9541.3700	9991.5900	9.5414	9.9916	0
08/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	49.4200	39.6500	0.0494	0.0397	0
08/01/2026	2032 On 05-November-26			Bond Future	7.9339	7.8268	102.2795	102.7473	0
08/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5535.1800	5943.8600	5.5352	5.9439	0
08/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	366.2800	307.1400	0.3663	0.3071	0
08/01/2026	2032 On 04-February-27			Bond Future	7.9905	7.8770	104.0516	104.5273	0
08/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	2976.8700	3311.7300	2.9769	3.3117	0
08/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	957.8700	817.0900	0.9579	0.8171	0
08/01/2026	2033 On 05-February-26			Bond Future	142.4705	142.8470	142.4705	142.8470	2,698
08/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9590.5100	9967.0200	9.5905	9.9670	0
08/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2033 On 07-May-26			Bond Future	143.4868	143.8700	143.4868	143.8700	10,592
08/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8326.8000	8710.0200	8.3268	8.7100	0

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08/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2033 On 06-August-26			Bond Future	146.1224	146.5126	146.1224	146.5126	0
08/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	11872.3800	12262.5500	11.8724	12.2626	0
08/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2033 On 05-November-26			Bond Future	147.1306	147.5274	147.1306	147.5274	0
08/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	9870.6200	10267.3600	9.8706	10.2674	0
08/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2033 On 04-February-27			Bond Future	149.7168	150.1201	149.7168	150.1201	0
08/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	7006.8200	7410.1300	7.0068	7.4101	0
08/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2037 On 05-February-26			Bond Future	8.7822	8.6463	98.2681	99.2069	122,326
08/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	5724.9900	6659.5400	5.7250	6.6595	0
08/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	6.5300	2.3400	0.0065	0.0023	11,500
08/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	8507.1400	9445.6000	8.5071	9.4456	0
08/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.4400	0.1600	0.0004	0.0002	11,500
08/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	11760.7600	12699.4900	11.7608	12.6995	0
08/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
08/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	13186.3000	14125.0400	13.1863	14.1250	1,970
08/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	14854.4500	15793.1900	14.8545	15.7932	0
08/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	15725.6300	16664.3700	15.7256	16.6644	0
08/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	15941.4500	16880.1900	15.9415	16.8802	1,030
08/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	18367.7900	19306.5300	18.3678	19.3065	0
08/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	20446.8900	21385.6300	20.4469	21.3856	0
08/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
08/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	22690.0200	23628.7600	22.6900	23.6288	0
08/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
08/01/2026	2037 On 07-May-26			Bond Future	8.8408	8.6998	100.0189	100.9744	90,551
08/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2087.5200	2728.9900	2.0875	2.7290	1,500
08/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	1023.3900	709.3700	1.0234	0.7094	0

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08/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	4621.4900	5451.7400	4.6215	5.4517	1,500
08/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	378.4900	253.2500	0.3785	0.2533	0
08/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	7892.7500	8805.3100	7.8928	8.8053	0
08/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	126.7500	83.8200	0.1268	0.0838	1,500
08/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	12940.8100	13887.5900	12.9408	13.8876	142
08/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	25.8000	17.0900	0.0258	0.0171	0
08/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	14945.8500	15898.1700	14.9459	15.8982	0
08/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	8.8000	5.6300	0.0088	0.0056	0
08/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	20471.4600	21426.8800	20.4715	21.4269	0
08/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.1700	0.1000	0.0002	0.0001	142
08/01/2026	2037 On 06-August-26			Bond Future	8.9018	8.7553	97.5720	98.5447	2,539
08/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	7465.8800	8329.2600	7.4659	8.3293	2,541
08/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	446.6600	337.3400	0.4467	0.3373	0
08/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	11149.6100	12074.5700	11.1496	12.0746	0
08/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	192.8000	145.0600	0.1928	0.1451	2,541
08/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	14314.5500	15267.5800	14.3146	15.2676	0
08/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	75.0400	55.3700	0.0750	0.0554	2,541
08/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	16415.7600	17379.7600	16.4158	17.3798	0
08/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	30.7400	22.0400	0.0307	0.0220	0
08/01/2026	2037 On 05-November-26			Bond Future	8.9628	8.8110	99.2764	100.2658	0
08/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	4544.6900	5257.9200	4.5447	5.2579	4,490
08/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1396.6800	1120.4900	1.3967	1.1205	0
08/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	8389.6000	9249.5500	8.3896	9.2496	0
08/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	630.3900	500.9200	0.6304	0.5009	4,490
08/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	10407.3000	11307.9700	10.4073	11.3080	0
08/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	428.5000	339.7500	0.4285	0.3398	0
08/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	11494.7500	12411.2800	11.4948	12.4113	0
08/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	351.6500	278.7600	0.3517	0.2788	4,490
08/01/2026	2037 On 04-February-27			Bond Future	9.0347	8.8769	96.7400	97.7464	0
08/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	4748.6200	5444.4000	4.7486	5.4444	0
08/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1798.7400	1488.1900	1.7987	1.4882	0
08/01/2026	2038 On 05-February-26			Bond Future	157.1660	157.2544	157.1660	157.2544	2,880
08/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	13965.9600	14054.3700	13.9660	14.0544	0
08/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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08/01/2026	2038 On 07-May-26			Bond Future	160.0051	160.0948	160.0051	160.0948	440
08/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	15475.0600	15564.8400	15.4751	15.5648	0
08/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2038 On 06-August-26			Bond Future	160.7516	160.8429	160.7516	160.8429	0
08/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	16031.5500	16122.8800	16.0316	16.1229	0
08/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2038 On 05-November-26			Bond Future	163.5984	163.6910	163.5984	163.6910	0
08/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	17288.4000	17380.9900	17.2884	17.3810	0
08/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2038 On 04-February-27			Bond Future	164.2517	164.3455	164.2517	164.3455	0
08/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	10421.7300	10515.4900	10.4217	10.5155	0
08/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2040 On 05-February-26			Bond Future	9.1489	9.0334	99.0820	99.9815	79,764
08/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	428.9500	835.4200	0.4290	0.8354	13,500
08/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	1198.3600	705.3300	1.1984	0.7053	0
08/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1003.3200	1614.4500	1.0033	1.6145	14,000
08/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	609.4500	321.0800	0.6095	0.3211	0
08/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	2129.3000	2915.2300	2.1293	2.9152	0
08/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	214.3100	100.7400	0.2143	0.1007	13,500
08/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	4879.0000	5766.2200	4.8790	5.7662	14,000
08/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	21.1700	8.8900	0.0212	0.0089	0
08/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	7950.0600	8848.6300	7.9501	8.8486	0
08/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	1.5800	0.6500	0.0016	0.0007	14,000
08/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	8698.9300	9597.9500	8.6989	9.5980	680
08/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.8100	0.3300	0.0008	0.0003	0
08/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	11349.5300	12248.9800	11.3495	12.2490	0
08/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0.0800	0.0300	0.0001	0.0000	8,180
08/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	13888.1500	14787.6400	13.8882	14.7876	0
08/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	680
08/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	15961.5800	16861.0800	15.9616	16.8611	0
08/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	17903.0600	18802.5600	17.9031	18.8026	475
08/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	25475.2700	26374.7700	25.4753	26.3748	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
08/01/2026	2040 On 07-May-26			Bond Future	9.2128	9.0934	100.8474	101.7628	10,740
08/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	10558.8200	11444.4600	10.5588	11.4445	1,460
08/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	106.9900	77.1700	0.1070	0.0772	0
08/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	13165.8300	14066.4600	13.1658	14.0665	0
08/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	53.5100	38.6800	0.0535	0.0387	0
08/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	16434.1100	17345.6900	16.4341	17.3457	0
08/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	12.8600	8.9800	0.0129	0.0090	0
08/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	16723.6500	17635.7600	16.7237	17.6358	0
08/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	11.0200	7.6700	0.0110	0.0077	1,460
08/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	18489.4000	19403.5400	18.4894	19.4035	0
08/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	4.0800	2.7600	0.0041	0.0028	0
08/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	19545.8000	20460.5500	19.5458	20.4606	0
08/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	2.1400	1.4300	0.0021	0.0014	1,460
08/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	21226.6900	22141.9000	21.2267	22.1419	0
08/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.7100	0.4600	0.0007	0.0005	0
08/01/2026	2040 On 06-August-26			Bond Future	9.2793	9.1556	98.1648	99.0967	7,265
08/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	18763.6600	19687.7600	18.7637	19.6878	0
08/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	32.7500	24.8800	0.0328	0.0249	0
08/01/2026	2040 On 05-November-26			Bond Future	9.3452	9.2174	99.8794	100.8274	0
08/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	5473.1000	6174.5600	5.4731	6.1746	2,300
08/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1434.5100	1187.9600	1.4345	1.1880	0
08/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	9769.2000	10600.2600	9.7692	10.6003	0
08/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	663.2400	546.2900	0.6632	0.5463	2,300
08/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	12010.2100	12877.4600	12.0102	12.8775	0
08/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	456.3800	375.6200	0.4564	0.3756	0
08/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	13209.0300	14090.3300	13.2090	14.0903	0
08/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	377.6700	310.9600	0.3777	0.3110	2,300
08/01/2026	2040 On 04-February-27			Bond Future	9.4211	9.2888	97.1029	98.0671	0
08/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	5539.2500	6214.4600	5.5393	6.2145	0
08/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1952.7200	1663.7400	1.9527	1.6637	0
08/01/2026	2043 On 05-February-26			Bond Future	122.5099	122.5165	122.5099	122.5165	0
08/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12849.9400	12856.4800	12.8499	12.8565	0
08/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	2043 On 07-May-26			Bond Future	124.7231	124.7295	124.7231	124.7295	0
08/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	13023.0566	13029.5071	13.0231	13.0295	0
08/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0066	0.0071	0.0000	0.0000	0
08/01/2026	2043 On 06-August-26			Bond Future	124.1693	124.1757	124.1693	124.1757	0
08/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	13290.0705	13296.5199	13.2901	13.2965	0
08/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.7605	0.7799	0.0008	0.0008	0
08/01/2026	2043 On 05-November-26			Bond Future	126.3677	126.3740	126.3677	126.3740	0
08/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	13532.4117	13538.7813	13.5324	13.5388	0
08/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	4.6817	4.7413	0.0047	0.0047	0
08/01/2026	2043 On 04-February-27			Bond Future	125.7046	125.7108	125.7046	125.7108	0
08/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	8290.5551	8297.4241	8.2906	8.2974	0
08/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	215.9651	216.5941	0.2160	0.2166	0
08/01/2026	2044 On 05-February-26			Bond Future	9.3689	9.2585	94.9052	95.8243	55,804
08/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	5030.1400	5935.1600	5.0301	5.9352	0
08/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	25.1900	11.0500	0.0252	0.0111	0
08/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	5551.5700	6461.3400	5.5516	6.4613	9,000
08/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	16.6200	7.2300	0.0166	0.0072	0
08/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	11466.1300	12385.2100	11.4661	12.3852	9,000
08/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.1400	0.0600	0.0001	0.0001	0
08/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	13783.7800	14702.9300	13.7838	14.7029	0
08/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	4,500
08/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	15062.7200	15981.8700	15.0627	15.9819	0
08/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	9,000
08/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	15377.4400	16296.5900	15.3774	16.2966	0
08/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	4,500
08/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	15752.5000	16671.6600	15.7525	16.6717	0
08/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2044 On 07-May-26		Call	Bond Future	955.0000	1256.4800	0.9550	1.2565	0
08/01/2026	2044 On 07-May-26			Bond Future	9.4322	9.3184	96.5961	97.5316	65,642
08/01/2026	2044 On 07-May-26		Put	Bond Future	4358.9400	3724.8800	4.3589	3.7249	0
08/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	5068.2700	5848.4200	5.0683	5.8484	0
08/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	604.9400	449.5500	0.6049	0.4496	15,000
08/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	16665.3500	17595.0500	16.6654	17.5951	0
08/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	21.0400	15.2000	0.0210	0.0152	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	2044 On 06-August-26			Bond Future	9.4979	9.3804	93.9617	94.9142	7,681
08/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	19672.0200	20615.4700	19.6720	20.6155	0
08/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	39.8500	30.8900	0.0399	0.0309	0
08/01/2026	2044 On 05-November-26			Bond Future	9.5626	9.4415	95.6030	96.5718	0
08/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	13182.1000	14063.8900	13.1821	14.0639	0
08/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	552.1400	465.1400	0.5521	0.4651	0
08/01/2026	2044 On 04-February-27			Bond Future	9.6362	9.5111	92.8775	93.8629	0
08/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	6146.3600	6845.9200	6.1464	6.8459	0
08/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	2037.7700	1751.8800	2.0378	1.7519	0
08/01/2026	2046 On 05-February-26			Bond Future	140.8812	140.9923	140.8812	140.9923	12,410
08/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	19231.1900	19342.2600	19.2312	19.3423	0
08/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2046 On 07-May-26			Bond Future	141.1397	141.2528	141.1397	141.2528	5,789
08/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	16189.7000	16302.8100	16.1897	16.3028	0
08/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2046 On 06-August-26			Bond Future	143.7320	143.8471	143.7320	143.8471	0
08/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	21352.0300	21467.0600	21.3520	21.4671	0
08/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2046 On 05-November-26			Bond Future	143.9566	144.0735	143.9566	144.0735	0
08/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	18476.5800	18593.5000	18.4766	18.5935	0
08/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2046 On 04-February-27			Bond Future	146.4861	146.6046	146.4861	146.6046	0
08/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	15396.0500	15514.5600	15.3961	15.5146	0
08/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2050 On 05-February-26			Bond Future	142.0113	142.0183	142.0113	142.0183	11,546
08/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	19191.2900	19198.3000	19.1913	19.1983	0
08/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2050 On 07-May-26			Bond Future	144.5767	144.5836	144.5767	144.5836	4,988
08/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	20506.6600	20513.5800	20.5067	20.5136	0
08/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2050 On 06-August-26			Bond Future	144.7904	144.7974	144.7904	144.7974	0
08/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	21520.4400	21527.3700	21.5204	21.5274	0
08/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	2050 On 05-November-26			Bond Future	147.3546	147.3613	147.3546	147.3613	0
08/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	23514.6400	23521.2600	23.5146	23.5213	0
08/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	2050 On 04-February-27			Bond Future	147.4679	147.4742	147.4679	147.4742	0
08/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	15077.8700	15084.2200	15.0779	15.0842	0
08/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	AL37 On 05-February-26			Index Future	1264.7760	1268.6420	1264.7760	1,268.6420	0
08/01/2026	AL37 On 07-May-26			Index Future	1287.3110	1291.2450	1287.3110	1,291.2450	0
08/01/2026	AL37 On 06-August-26			Index Future	1310.3990	1314.4020	1310.3990	1,314.4020	0
08/01/2026	AL37 On 05-November-26			Index Future	1333.5710	1337.6430	1333.5710	1,337.6430	0
08/01/2026	AL37 On 04-February-27			Index Future	1356.7290	1360.8680	1356.7290	1,360.8680	0
08/01/2026	AL7T On 05-February-26			Index Future	1619.9480	1633.0620	1619.9480	1,633.0620	0
08/01/2026	AL7T On 07-May-26			Index Future	1648.8110	1662.1580	1648.8110	1,662.1580	0
08/01/2026	AL7T On 06-August-26			Index Future	1678.3830	1691.9670	1678.3830	1,691.9670	0
08/01/2026	AL7T On 05-November-26			Index Future	1708.0630	1721.8830	1708.0630	1,721.8830	0
08/01/2026	AL7T On 04-February-27			Index Future	1737.7240	1751.7790	1737.7240	1,751.7790	0
08/01/2026	ALBI On 05-February-26			Index Future	1365.7980	1375.1070	1365.7980	1,375.1070	79
08/01/2026	ALBI On 07-May-26			Index Future	1390.1330	1399.6070	1390.1330	1,399.6070	0
08/01/2026	ALBI On 06-August-26			Index Future	1415.0650	1424.7070	1415.0650	1,424.7070	0
08/01/2026	ALBI On 05-November-26			Index Future	1440.0880	1449.8980	1440.0880	1,449.8980	0
08/01/2026	ALBI On 04-February-27			Index Future	1465.0960	1475.0720	1465.0960	1,475.0720	0
08/01/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/01/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/01/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/01/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	ES33 On 05-February-26			Bond Future	8.8777	8.7517	95.5613	96.2167	0
08/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	12365.8000	13021.2600	12.3658	13.0213	0
08/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	ES33 On 07-May-26			Bond Future	8.9475	8.8157	93.4943	94.1616	0
08/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12613.7300	13281.0100	12.6137	13.2810	0
08/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	ES33 On 06-August-26			Bond Future	9.0190	8.8810	95.2114	95.8908	0
08/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13342.7800	14022.1900	13.3428	14.0222	0
08/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	ES33 On 05-November-26			Bond Future	9.1034	8.9588	93.1052	93.7964	0
08/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7776.7900	8468.0100	7.7768	8.4680	0
08/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	ES33 On 04-February-27			Bond Future	9.2057	9.0539	94.7392	95.4423	0
08/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2242.6700	2945.7800	2.2427	2.9458	0
08/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	ES42 On 05-February-26			Bond Future	9.5811	9.4707	93.6914	94.5374	0
08/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	15091.6800	15937.6400	15.0917	15.9376	0
08/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	ES42 On 07-May-26			Bond Future	9.6499	9.5360	91.1195	91.9807	0
08/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	16478.0600	17339.2500	16.4781	17.3393	0
08/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	ES42 On 06-August-26			Bond Future	9.7188	9.6010	92.7927	93.6696	0
08/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18318.4100	19195.3100	18.3184	19.1953	0
08/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	ES42 On 05-November-26			Bond Future	9.7934	9.6718	90.1720	91.0642	0
08/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12207.1500	13099.3500	12.2072	13.0994	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	ES42 On 04-February-27			Bond Future	9.8767	9.7511	91.7530	92.6605	0
08/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2893.0500	3800.6100	2.8931	3.8006	0
08/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	GOVI On 05-February-26			GOVI	1340.5600	1349.5640	1340.5600	1,349.5640	605
08/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	1905600.0000	1995640.0000	190.5600	199.5640	0
08/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	GOVI On 07-May-26			GOVI	1364.4460	1373.6090	1364.4460	1,373.6090	42
08/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1874460.0000	1966090.0000	187.4460	196.6090	0
08/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	GOVI On 06-August-26			GOVI	1388.9170	1398.2440	1388.9170	1,398.2440	0
08/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1999170.0000	2092440.0000	199.9170	209.2440	0
08/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	GOVI On 05-November-26			GOVI	1413.4780	1422.9670	1413.4780	1,422.9670	0
08/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1364780.0000	1459670.0000	136.4780	145.9670	0
08/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	GOVI On 04-February-27			GOVI	1438.0230	1447.6730	1438.0230	1,447.6730	0
08/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	690230.0000	786730.0000	69.0230	78.6730	0
08/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/01/2026	I258 On 05-February-26			Bond Future	128.9185	128.9254	128.9185	128.9254	0
08/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	17268.4500	17275.4100	17.2685	17.2754	0
08/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	I258 On 07-May-26			Bond Future	131.2473	131.2541	131.2473	131.2541	0
08/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	17517.3554	17524.2524	17.5174	17.5243	0
08/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.1054	0.1124	0.0001	0.0001	0
08/01/2026	I258 On 06-August-26			Bond Future	130.8134	130.8205	130.8134	130.8205	0
08/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	17868.5483	17875.7587	17.8685	17.8758	0
08/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	5.1983	5.3087	0.0052	0.0053	0
08/01/2026	I258 On 05-November-26			Bond Future	133.1296	133.1363	133.1296	133.1363	0
08/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	18203.7620	18210.6367	18.2038	18.2106	0
08/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	24.1220	24.3867	0.0241	0.0244	0
08/01/2026	I258 On 04-February-27			Bond Future	132.5854	132.5920	132.5854	132.5920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	13949.3970	13957.0915	13.9494	13.9571	0
08/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	264.0470	265.1315	0.2640	0.2651	0
08/01/2026	IGOV On 05-February-26			Index Future	433.2710	433.4660	433.2710	433.4660	242
08/01/2026	IGOV On 07-May-26			Index Future	441.0980	441.2960	441.0980	441.2960	8
08/01/2026	IGOV On 06-August-26			Index Future	449.1140	449.3150	449.1140	449.3150	0
08/01/2026	IGOV On 05-November-26			Index Future	457.1590	457.3620	457.1590	457.3620	0
08/01/2026	IGOV On 04-February-27			Index Future	465.1990	465.4050	465.1990	465.4050	0
08/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
08/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
08/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
08/01/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
08/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
08/01/2026	R033 On 05-February-26			Bond Future	7.9620	7.8711	114.5668	115.0899	10,458
08/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13357.0800	13880.1500	13.3571	13.8802	0
08/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0400	0.0300	0.0000	0.0000	0
08/01/2026	R033 On 07-May-26			Bond Future	7.9994	7.9040	111.5660	112.0983	0
08/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12340.9100	12862.7000	12.3409	12.8627	0
08/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	63.1300	52.6500	0.0631	0.0527	0
08/01/2026	R033 On 06-August-26			Bond Future	8.0364	7.9361	113.5882	114.1300	0
08/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	11487.4900	11988.7800	11.4875	11.9888	0
08/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	353.6100	313.0700	0.3536	0.3131	0
08/01/2026	R033 On 05-November-26			Bond Future	8.0822	7.9766	110.5330	111.0840	0
08/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7258.5400	7704.2600	7.2585	7.7043	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	1002.4400	897.1000	1.0024	0.8971	0
08/01/2026	R033 On 04-February-27			Bond Future	8.1412	8.0299	112.4476	113.0079	0
08/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	4708.7500	5074.7000	4.7088	5.0747	0
08/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2192.0700	1997.7200	2.1921	1.9977	0
08/01/2026	R035 On 05-February-26			Bond Future	8.3808	8.2547	107.0797	107.8885	81,891
08/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	882.0500	1457.9400	0.8821	1.4579	0
08/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	441.6900	208.8000	0.4417	0.2088	16,000
08/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	1792.5800	2510.5400	1.7926	2.5105	350
08/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	155.5100	64.6900	0.1555	0.0647	0
08/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	2982.5300	3764.0800	2.9825	3.7641	0
08/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	43.8800	16.6500	0.0439	0.0167	0
08/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	4707.3800	5511.6600	4.7074	5.5117	0
08/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	6.9800	2.4800	0.0070	0.0025	350
08/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	5361.4600	6168.0100	5.3615	6.1680	0
08/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	3.4400	1.2100	0.0034	0.0012	16,000
08/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	7643.8600	8452.4600	7.6439	8.4525	0
08/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0.2800	0.1000	0.0003	0.0001	350
08/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	10638.0500	11446.8200	10.6381	11.4468	250
08/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
08/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	12115.8200	12924.6000	12.1158	12.9246	2,000
08/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	13350.0400	14158.8200	13.3500	14.1588	0
08/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
08/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	13985.1500	14793.9300	13.9852	14.7939	0
08/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	14770.6500	15579.4300	14.7707	15.5794	2,000
08/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	15082.2700	15891.0500	15.0823	15.8911	0
08/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	15957.2400	16766.0200	15.9572	16.7660	0
08/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
08/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	22138.7600	22947.5400	22.1388	22.9475	0
08/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
08/01/2026	R035 On 07-May-26			Bond Future	8.4266	8.2954	104.4866	105.3097	34,632

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	889.3000	1265.6300	0.8893	1.2656	1,000
08/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1746.1500	1299.3700	1.7462	1.2994	0
08/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	2859.8800	3495.3300	2.8599	3.4953	1,000
08/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	624.5300	436.8700	0.6245	0.4369	0
08/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	4951.8800	5689.7800	4.9519	5.6898	0
08/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	269.9800	184.7700	0.2700	0.1848	1,000
08/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	7333.7200	8120.6400	7.3337	8.1206	250
08/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	112.0400	75.8500	0.1120	0.0759	0
08/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	7442.6500	8230.9700	7.4427	8.2310	200
08/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	107.5800	72.7900	0.1076	0.0728	0
08/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	7715.0700	8506.6500	7.7151	8.5067	350
08/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	97.3000	65.7700	0.0973	0.0658	0
08/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	10046.3300	10855.6700	10.0463	10.8557	0
08/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	42.1900	28.4200	0.0422	0.0284	250
08/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	10153.8500	10963.6900	10.1539	10.9637	0
08/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	40.6400	27.3700	0.0406	0.0274	200
08/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	10422.1600	11233.1900	10.4222	11.2332	0
08/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	37.0200	24.9400	0.0370	0.0249	350
08/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	12694.9400	13513.3300	12.6949	13.5133	0
08/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	14.0900	9.3700	0.0141	0.0094	250
08/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	12798.9800	13617.6500	12.7990	13.6177	0
08/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	13.2000	8.7600	0.0132	0.0088	200
08/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	13058.6200	13877.9200	13.0586	13.8779	0
08/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	11.2100	7.4000	0.0112	0.0074	350
08/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	13833.0300	14653.7700	13.8330	14.6538	0
08/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	6.7600	4.3900	0.0068	0.0044	0
08/01/2026	R035 On 06-August-26			Bond Future	8.4732	8.3364	106.3806	107.2185	56
08/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1218.2200	1593.7700	1.2182	1.5938	1,000
08/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	2342.1200	1879.7400	2.3421	1.8797	0
08/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	2718.0900	3273.1400	2.7181	3.2731	350
08/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1288.6200	1005.7400	1.2886	1.0057	0
08/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3057.4400	3639.4900	3.0574	3.6395	1,000
08/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	1150.8800	895.0000	1.1509	0.8950	0
08/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	4618.2300	5290.6300	4.6182	5.2906	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	716.3900	550.8600	0.7164	0.5509	0
08/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5005.2800	5694.0100	5.0053	5.6940	0
08/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	641.4600	492.2600	0.6415	0.4923	350
08/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5054.0100	5744.6700	5.0540	5.7447	250
08/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	632.6500	485.3800	0.6327	0.4854	0
08/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	5895.1300	6614.9000	5.8951	6.6149	0
08/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	502.1200	383.9600	0.5021	0.3840	1,000
08/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	7105.6100	7857.1800	7.1056	7.8572	0
08/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	362.1400	275.7800	0.3621	0.2758	200
08/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	7512.7600	8272.9700	7.5128	8.2730	0
08/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	324.6000	246.8800	0.3246	0.2469	350
08/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	7563.7100	8324.9500	7.5637	8.3250	0
08/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	320.1500	243.4600	0.3202	0.2435	250
08/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	9664.8800	10457.7300	9.6649	10.4577	0
08/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	185.9000	140.8200	0.1859	0.1408	200
08/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	10126.2100	10923.9000	10.1262	10.9239	0
08/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	165.7600	125.5200	0.1658	0.1255	250
08/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	14333.9700	15162.5900	14.3340	15.1626	0
08/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	34.1600	24.8500	0.0342	0.0249	0
08/01/2026	R035 On 05-November-26			Bond Future	8.5303	8.3876	103.7403	104.5926	0
08/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3181.5400	3736.0700	3.1815	3.7361	200
08/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1594.6100	1296.8000	1.5946	1.2968	0
08/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	5349.5200	6023.5800	5.3495	6.0236	0
08/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	904.2700	725.9900	0.9043	0.7260	200
08/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	7715.3400	8462.4700	7.7153	8.4625	0
08/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	516.3500	411.1400	0.5164	0.4111	200
08/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	8832.3600	9602.2200	8.8324	9.6022	0
08/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	400.5800	318.1000	0.4006	0.3181	0
08/01/2026	R035 On 04-February-27			Bond Future	8.5999	8.4508	105.5382	106.4051	0
08/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	3928.0300	4521.3100	3.9280	4.5213	0
08/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1534.7000	1261.1100	1.5347	1.2611	0
08/01/2026	R038 On 05-February-26			Bond Future	8.9141	8.7883	118.3138	119.3328	3,763
08/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	18028.4900	19047.5700	18.0285	19.0476	0
08/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	R038 On 07-May-26			Bond Future	8.9752	8.8447	114.9385	115.9757	2,395
08/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	17100.7900	18134.1000	17.1008	18.1341	0
08/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	11.5100	7.6400	0.0115	0.0076	0
08/01/2026	R038 On 06-August-26			Bond Future	9.0372	8.9018	117.0217	118.0775	0
08/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	18708.7600	19753.1300	18.7088	19.7531	0
08/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	43.9600	32.5100	0.0440	0.0325	0
08/01/2026	R038 On 05-November-26			Bond Future	9.1057	8.9652	113.5854	114.6595	0
08/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	11820.6200	12804.0400	11.8206	12.8040	0
08/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	441.1200	350.4300	0.4411	0.3504	0
08/01/2026	R038 On 04-February-27			Bond Future	9.1848	9.0388	115.5527	116.6451	0
08/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	5271.6300	6007.1600	5.2716	6.0072	0
08/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	2244.3200	1887.4700	2.2443	1.8875	0
08/01/2026	R053 On 05-February-26			Bond Future	9.1407	9.0353	128.9965	130.2788	34,001
08/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	23662.7400	24945.0700	23.6627	24.9451	0
08/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R053 On 07-May-26			Bond Future	9.1905	9.0821	125.4346	126.7397	42,035
08/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	24678.9700	25978.6100	24.6790	25.9786	0
08/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	19.5500	14.0800	0.0196	0.0141	0
08/01/2026	R053 On 06-August-26			Bond Future	9.2405	9.1289	127.7081	129.0367	0
08/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	28642.8800	29961.1800	28.6429	29.9612	0
08/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	46.0500	35.7500	0.0461	0.0358	0
08/01/2026	R053 On 05-November-26			Bond Future	9.2944	9.1796	124.0805	125.4321	0
08/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	19974.9100	21222.8100	19.9749	21.2228	0
08/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	670.1000	566.4300	0.6701	0.5664	0
08/01/2026	R053 On 04-February-27			Bond Future	9.3550	9.2368	126.2296	127.6043	0
08/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	9558.4300	10570.7400	9.5584	10.5707	0
08/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2602.0200	2239.6600	2.6020	2.2397	0
08/01/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
08/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	43.6500	44.4200	0.0437	0.0444	0
08/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	43.6500	44.4200	0.0437	0.0444	0
08/01/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
08/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	90.0400	90.4200	0.0900	0.0904	0
08/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	90.0400	90.4200	0.0900	0.0904	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
08/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	81.5700	81.7700	0.0816	0.0818	0
08/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	81.5700	81.7700	0.0816	0.0818	0
08/01/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
08/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	48.3700	48.4500	0.0484	0.0485	0
08/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	48.3700	48.4500	0.0484	0.0485	0
08/01/2026	R202 On 05-February-26			Bond Future	293.8976	293.5133	293.8976	293.5133	565
08/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	16077.5600	15693.2800	16.0776	15.6933	0
08/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R202 On 07-May-26			Bond Future	299.2066	298.8152	299.2066	298.8152	460
08/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	21656.5700	21265.1800	21.6566	21.2652	0
08/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R202 On 06-August-26			Bond Future	299.3038	298.9051	299.3038	298.9051	0
08/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	20443.7800	20045.0600	20.4438	20.0451	0
08/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R202 On 05-November-26			Bond Future	304.6048	304.1981	304.6048	304.1981	0
08/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	24144.7600	23738.1400	24.1448	23.7381	0
08/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R202 On 04-February-27			Bond Future	304.4799	304.0656	304.4799	304.0656	0
08/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	9749.8600	9335.6000	9.7499	9.3356	0
08/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R209 On 05-February-26			Bond Future	8.5702	8.4443	86.7641	87.5236	34,886
08/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	12752.3000	13511.8000	12.7523	13.5118	0
08/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R209 On 07-May-26			Bond Future	8.6183	8.4879	85.1593	85.9323	6,551
08/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	12996.3700	13767.0200	12.9964	13.7670	0
08/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	6.9000	4.5400	0.0069	0.0045	0
08/01/2026	R209 On 06-August-26			Bond Future	8.6669	8.5317	86.7029	87.4898	3,673
08/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	14063.9700	14843.5100	14.0640	14.8435	0
08/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	27.5700	20.1900	0.0276	0.0202	0
08/01/2026	R209 On 05-November-26			Bond Future	8.7218	8.5816	85.0682	85.8686	0
08/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	8842.1000	9570.8200	8.8421	9.5708	0
08/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	360.9600	289.2600	0.3610	0.2893	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	R209 On 04-February-27			Bond Future	8.7866	8.6410	86.5424	87.3565	0
08/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4181.1700	4749.2600	4.1812	4.7493	0
08/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1493.7600	1247.7800	1.4938	1.2478	0
08/01/2026	R210 On 05-February-26			Bond Future	258.0290	258.0412	258.0290	258.0412	534
08/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4929.0200	4941.2000	4.9290	4.9412	0
08/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R210 On 07-May-26			Bond Future	259.2242	259.2363	259.2242	259.2363	918
08/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3824.1600	3836.3400	3.8242	3.8363	0
08/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R210 On 06-August-26			Bond Future	263.9856	263.9977	263.9856	263.9977	0
08/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4145.5900	4157.6800	4.1456	4.1577	0
08/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R210 On 05-November-26			Bond Future	265.1426	265.1545	265.1426	265.1545	0
08/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11812.6200	11824.4600	11.8126	11.8245	0
08/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R210 On 04-February-27			Bond Future	269.8022	269.8135	269.8022	269.8135	0
08/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3772.1900	3783.4500	3.7722	3.7835	0
08/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R213 On 05-February-26			Bond Future	7.6245	7.5535	100.5686	100.8575	18,735
08/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8698.3700	8987.3200	8.6984	8.9873	0
08/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R213 On 07-May-26			Bond Future	7.6477	7.5724	98.8104	99.1044	65,316
08/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	7974.4900	8266.7600	7.9745	8.2668	0
08/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	8.8600	7.1000	0.0089	0.0071	0
08/01/2026	R213 On 06-August-26			Bond Future	7.6692	7.5890	100.6015	100.9007	0
08/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7245.1900	7535.2700	7.2452	7.5353	0
08/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	59.8200	50.6700	0.0598	0.0507	0
08/01/2026	R213 On 05-November-26			Bond Future	7.7063	7.6208	98.8110	99.1153	0
08/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	3995.9000	4252.2800	3.9959	4.2523	0
08/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	374.2300	326.3500	0.3742	0.3264	0
08/01/2026	R213 On 04-February-27			Bond Future	7.7607	7.6690	100.5242	100.8334	0
08/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2142.4600	2348.7000	2.1425	2.3487	0
08/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	875.1800	772.1800	0.8752	0.7722	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	R214 On 05-February-26			Bond Future	9.1884	9.0780	81.2315	81.9871	11,294
08/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	12456.3700	13211.9800	12.4564	13.2120	0
08/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
08/01/2026	R214 On 07-May-26			Bond Future	9.2435	9.1298	79.3824	80.1514	30,864
08/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	13457.3200	14221.2400	13.4573	14.2212	0
08/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	18.4200	13.2800	0.0184	0.0133	0
08/01/2026	R214 On 06-August-26			Bond Future	9.2999	9.1826	80.8213	81.6042	0
08/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	15244.0100	16016.2400	15.2440	16.0162	0
08/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	48.5100	37.8600	0.0485	0.0379	0
08/01/2026	R214 On 05-November-26			Bond Future	9.3631	9.2423	78.9384	79.7348	0
08/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	10031.2400	10753.2000	10.0312	10.7532	0
08/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	443.9100	369.4900	0.4439	0.3695	0
08/01/2026	R214 On 04-February-27			Bond Future	9.4355	9.3108	80.3067	81.1167	0
08/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	4720.3700	5278.7900	4.7204	5.2788	0
08/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1805.1600	1553.6000	1.8052	1.5536	0
08/01/2026	R248 On 05-February-26			Bond Future	9.3131	9.2128	98.6974	99.5973	243,045
08/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	29.5000	88.1900	0.0295	0.0882	1,940
08/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	3825.1800	2983.9200	3.8252	2.9839	0
08/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	1412.1000	2049.7900	1.4121	2.0498	1,940
08/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	643.0400	380.7800	0.6430	0.3808	0
08/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	2039.5100	2767.4100	2.0395	2.7674	0
08/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	398.0800	226.0300	0.3981	0.2260	0
08/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	3111.4100	3926.1000	3.1114	3.9261	12,500
08/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	185.6700	100.4100	0.1857	0.1004	0
08/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	5052.0900	5928.4600	5.0521	5.9285	0
08/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	48.5500	24.9700	0.0486	0.0250	1,940
08/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	5841.4600	6727.6100	5.8415	6.7276	0
08/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	28.1000	14.3000	0.0281	0.0143	0
08/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	9541.2600	10440.2100	9.5413	10.4402	0
08/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	2.0100	1.0100	0.0020	0.0010	0
08/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	16389.8400	17289.7800	16.3898	17.2898	0
08/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
08/01/2026	R248 On 07-May-26			Bond Future	9.3672	9.2640	96.0183	96.9342	44,331
08/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	17561.5200	18471.4500	17.5615	18.4715	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	23.5100	17.5300	0.0235	0.0175	0
08/01/2026	R248 On 06-August-26			Bond Future	9.4224	9.3161	97.7587	98.6913	0
08/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	20952.3600	21876.0300	20.9524	21.8760	0
08/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	42.8400	33.9900	0.0428	0.0340	0
08/01/2026	R248 On 05-November-26			Bond Future	9.4836	9.3742	95.0311	95.9796	0
08/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	14341.0300	15210.9900	14.3410	15.2110	0
08/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	534.7000	456.1200	0.5347	0.4561	0
08/01/2026	R248 On 04-February-27			Bond Future	9.5531	9.4403	96.6779	97.6426	0
08/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	6806.8800	7490.7600	6.8069	7.4908	0
08/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	2269.2400	1988.3500	2.2692	1.9884	0
08/01/2026	R2R9 On 05-February-26			Bond Future	9.0645	8.9489	109.7372	110.6581	0
08/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	96746.6200	97667.6000	96.7466	97.6676	0
08/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R2R9 On 07-May-26			Bond Future	9.1270	9.0073	106.7143	107.6516	0
08/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	95864.5500	96801.8600	95.8646	96.8019	0
08/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R2R9 On 06-August-26			Bond Future	9.1905	9.0665	108.6485	109.6026	0
08/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95528.9500	96483.0600	95.5290	96.4831	0
08/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R2R9 On 05-November-26			Bond Future	9.2600	9.1316	105.5699	106.5405	0
08/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94599.8400	95570.4100	94.5998	95.5704	0
08/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R2R9 On 04-February-27			Bond Future	9.3395	9.2064	107.3984	108.3855	0
08/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5535.4200	6252.8000	5.5354	6.2528	0
08/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1589.5300	1319.8200	1.5895	1.3198	0
08/01/2026	R4R2 On 05-February-26			Bond Future	9.2546	9.1594	110.8967	111.7345	1,937
08/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	97621.4600	98459.2100	97.6215	98.4592	0
08/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R4R2 On 07-May-26			Bond Future	9.3175	9.2191	107.7685	108.6210	0
08/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	96679.3600	97531.9000	96.6794	97.5319	0
08/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R4R2 On 06-August-26			Bond Future	9.3812	9.2795	109.7218	110.5896	0
08/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96304.4900	97172.3600	96.3045	97.1724	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R4R2 On 05-November-26			Bond Future	9.4502	9.3451	106.5359	107.4188	0
08/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95313.3500	96196.2200	95.3134	96.1962	0
08/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/01/2026	R4R2 On 04-February-27			Bond Future	9.5282	9.4195	108.3810	109.2789	0
08/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6429.4500	7093.1100	6.4295	7.0931	0
08/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1656.8000	1422.5900	1.6568	1.4226	0
08/01/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/01/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0