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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	2029 On 05-February-26			Bond Future	140.1100	140.1100	140.1100	140.1100	0
09/02/2026	2029 On 07-May-26			Bond Future	146.9771	146.9290	146.9771	146.9290	4,593
09/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5157.1200	5108.9500	5.1571	5.1090	0
09/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2029 On 06-August-26			Bond Future	149.6428	149.5936	149.6428	149.5936	0
09/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5542.7500	5493.6200	5.5428	5.4936	0
09/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2029 On 05-November-26			Bond Future	150.7782	150.7278	150.7782	150.7278	0
09/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3218.2300	3167.8400	3.2182	3.1678	0
09/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2029 On 04-February-27			Bond Future	153.4190	153.3673	153.4190	153.3673	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3698.9500	3647.3200	3.6990	3.6473	0
09/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2029 On 06-May-27			Bond Future	141.5001	154.4623	141.5001	154.4623	0
09/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	0.0000	1142.3300	0.0000	1.1423	0
09/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	11819.9500	0.0000	11.8200	0.0000	0
09/02/2026	2030 On 05-February-26			Bond Future	9.4900	9.4900	95.3789	95.3789	0
09/02/2026	2030 On 07-May-26			Bond Future	7.1484	7.1916	104.9547	104.8133	153,469
09/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	581.7500	512.6600	0.5818	0.5127	1,000
09/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	380.2600	452.5200	0.3803	0.4525	0
09/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1894.0200	1774.1900	1.8940	1.7742	1,000
09/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	75.5500	97.0700	0.0756	0.0971	0
09/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2526.8400	2397.8100	2.5268	2.3978	0
09/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	38.5700	50.8900	0.0386	0.0509	1,000
09/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7027.5200	6886.3700	7.0275	6.8864	0
09/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.3400	0.5400	0.0003	0.0005	0
09/02/2026	2030 On 06-August-26			Bond Future	7.1511	7.1980	102.8233	102.6793	49,211
09/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	789.5700	719.3400	0.7896	0.7193	1,000
09/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	608.8500	682.6200	0.6089	0.6826	0
09/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1943.7000	1835.9100	1.9437	1.8359	1,000
09/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	244.5000	280.7100	0.2445	0.2807	0
09/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2876.6700	2754.0800	2.8767	2.7541	0
09/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	131.0100	152.4200	0.1310	0.1524	1,000
09/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6137.3600	5997.0300	6.1374	5.9970	0
09/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	17.7300	21.4000	0.0177	0.0214	0
09/02/2026	2030 On 05-November-26			Bond Future	7.1551	7.2062	104.5939	104.4472	0
09/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3633.7600	3507.0300	3.6338	3.5070	0
09/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	155.2700	175.2500	0.1553	0.1753	0
09/02/2026	2030 On 04-February-27			Bond Future	7.1663	7.2223	102.3943	102.2448	0
09/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2183.5300	2078.6000	2.1835	2.0786	0
09/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	454.2500	498.7900	0.4543	0.4988	0
09/02/2026	2030 On 06-May-27			Bond Future	11.0442	7.2761	95.1869	103.9522	0
09/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	0.1000	1016.1400	0.0001	1.0161	0
09/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	8780.3700	1031.0800	8.7804	1.0311	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	2031 On 05-February-26			Bond Future	111.7600	111.7600	111.7600	111.7600	0
09/02/2026	2031 On 07-May-26			Bond Future	115.5969	115.6105	115.5969	115.6105	1,580
09/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	1765.3100	1779.5200	1.7653	1.7795	0
09/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	8.4500	9.0200	0.0085	0.0090	0
09/02/2026	2031 On 06-August-26			Bond Future	115.2787	115.2925	115.2787	115.2925	1,893
09/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	1548.5600	1562.8300	1.5486	1.5628	0
09/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	79.8700	80.3800	0.0799	0.0804	0
09/02/2026	2031 On 05-November-26			Bond Future	117.2910	117.3047	117.2910	117.3047	0
09/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	5801.0300	5814.7600	5.8010	5.8148	0
09/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
09/02/2026	2031 On 04-February-27			Bond Future	116.8938	116.9075	116.8938	116.9075	0
09/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1111.4500	1123.1700	1.1115	1.1232	0
09/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	397.6500	395.7000	0.3977	0.3957	0
09/02/2026	2031 On 06-May-27			Bond Future	108.7667	118.8904	108.7667	118.8904	0
09/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	0.0000	2153.0400	0.0000	2.1530	0
09/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	8103.3000	132.6500	8.1033	0.1327	0
09/02/2026	2032 On 05-February-26			Bond Future	10.1600	10.1600	94.4304	94.4304	0
09/02/2026	2032 On 07-May-26			Bond Future	7.6374	7.6641	103.7939	103.6672	167,667
09/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11090.7200	10964.0700	11.0907	10.9641	0
09/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.2800	0.4100	0.0003	0.0004	0
09/02/2026	2032 On 06-August-26			Bond Future	7.6629	7.6911	105.6511	105.5219	230
09/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10544.1500	10416.7000	10.5442	10.4167	0
09/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	10.4800	12.2300	0.0105	0.0122	0
09/02/2026	2032 On 05-November-26			Bond Future	7.6979	7.7278	103.3133	103.1817	0
09/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6390.8200	6274.9000	6.3908	6.2749	0
09/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	188.0600	203.8000	0.1881	0.2038	0
09/02/2026	2032 On 04-February-27			Bond Future	7.7417	7.7734	105.0975	104.9634	0
09/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3735.2600	3640.2800	3.7353	3.6403	0
09/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	670.3700	709.5300	0.6704	0.7095	0
09/02/2026	2032 On 06-May-27			Bond Future	10.1405	7.8370	93.7590	102.5611	0
09/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	20.9400	1641.3200	0.0209	1.6413	0
09/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	8972.6400	1790.9300	8.9726	1.7909	0
09/02/2026	2033 On 05-February-26			Bond Future	132.8800	132.8800	132.8800	132.8800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	2033 On 07-May-26			Bond Future	145.1769	145.0064	145.1769	145.0064	7,871
09/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	10016.9400	9846.3700	10.0169	9.8464	0
09/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2033 On 06-August-26			Bond Future	147.8100	147.6361	147.8100	147.6361	0
09/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	13560.0300	13386.1300	13.5600	13.3861	0
09/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2033 On 05-November-26			Bond Future	148.8112	148.6340	148.8112	148.6340	0
09/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	11551.1900	11373.9700	11.5512	11.3740	0
09/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2033 On 04-February-27			Bond Future	151.4176	151.2369	151.4176	151.2369	0
09/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	8707.5900	8526.9200	8.7076	8.5269	0
09/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2033 On 06-May-27			Bond Future	139.5525	152.2007	139.5525	152.2007	0
09/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	990.6900	0.0000	0.9907	0
09/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	11657.5400	0.0000	11.6575	0.0000	0
09/02/2026	2037 On 05-February-26			Bond Future	11.2000	11.2000	83.4137	83.4137	0
09/02/2026	2037 On 07-May-26			Bond Future	8.3596	8.4068	103.3313	103.0001	191,078
09/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	4548.9400	4266.1800	4.5489	4.2662	1,500
09/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	172.4700	220.8600	0.1725	0.2209	0
09/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	7600.3000	7284.6800	7.6003	7.2847	1,500
09/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	44.9600	60.4900	0.0450	0.0605	0
09/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	11088.2000	10761.1700	11.0882	10.7612	0
09/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	9.8600	13.9800	0.0099	0.0140	1,500
09/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	16227.7800	15896.8900	16.2278	15.8969	142
09/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.4300	0.6900	0.0004	0.0007	0
09/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	18249.4500	17918.3500	18.2495	17.9184	0
09/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0600	0.1100	0.0001	0.0001	0
09/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	23783.6300	23452.4800	23.7836	23.4525	0
09/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
09/02/2026	2037 On 06-August-26			Bond Future	8.4056	8.4546	100.9203	100.5831	2,639
09/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	10488.3900	10172.5200	10.4884	10.1725	2,541
09/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	120.8200	142.1200	0.1208	0.1421	0
09/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	14342.0200	14012.4100	14.3420	14.0124	0
09/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	36.8600	44.4200	0.0369	0.0444	2,541

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09/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	17594.7800	17259.4000	17.5948	17.2594	0
09/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	6.9200	8.7100	0.0069	0.0087	2,541
09/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	19735.3000	19398.7200	19.7353	19.3987	0
09/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	1.9300	2.5200	0.0019	0.0025	0
09/02/2026	2037 On 05-November-26			Bond Future	8.4521	8.5029	102.6580	102.3148	0
09/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	7134.8100	6858.2600	7.1348	6.8583	4,490
09/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	605.2500	671.9000	0.6053	0.6719	0
09/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	11387.1200	11074.2000	11.3871	11.0742	0
09/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	246.3600	276.6400	0.2464	0.2766	4,490
09/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	13508.2600	13184.5200	13.5083	13.1845	0
09/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	147.9100	167.3700	0.1479	0.1674	0
09/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	14623.4900	14294.2500	14.6235	14.2943	0
09/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	98.8400	112.8000	0.0988	0.1128	4,490
09/02/2026	2037 On 04-February-27			Bond Future	8.5050	8.5577	100.1743	99.8249	0
09/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2303.6000	2148.2900	2.3036	2.1483	4,490
09/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2735.7100	2929.8100	2.7357	2.9298	0
09/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6254.0900	5999.0700	6.2541	5.9991	0
09/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	1096.3200	1190.7100	1.0963	1.1907	4,490
09/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7283.8200	7014.0200	7.2838	7.0140	0
09/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	899.6500	979.2600	0.8997	0.9793	0
09/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	8849.1500	8561.1000	8.8492	8.5611	0
09/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	664.6900	726.0500	0.6647	0.7261	4,490
09/02/2026	2037 On 06-May-27			Bond Future	10.0069	8.6285	93.0908	101.4913	0
09/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	299.4800	2632.4900	0.2995	2.6325	0
09/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	9014.2100	2946.6700	9.0142	2.9467	0
09/02/2026	2038 On 05-February-26			Bond Future	143.2000	143.2000	143.2000	143.2000	0
09/02/2026	2038 On 07-May-26			Bond Future	162.3826	162.0713	162.3826	162.0713	6,225
09/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	17852.6200	17541.3300	17.8526	17.5413	0
09/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2038 On 06-August-26			Bond Future	163.1354	162.8184	163.1354	162.8184	0
09/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	18415.4200	18098.4000	18.4154	18.0984	0
09/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2038 On 05-November-26			Bond Future	165.9836	165.6606	165.9836	165.6606	0
09/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	19673.5800	19350.6300	19.6736	19.3506	0

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09/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2038 On 04-February-27			Bond Future	166.6654	166.3364	166.6654	166.3364	0
09/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	12835.3600	12506.3700	12.8354	12.5064	0
09/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2038 On 06-May-27			Bond Future	155.2006	169.1584	155.2006	169.1584	0
09/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	0.0000	3058.4200	0.0000	3.0584	0
09/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	10899.3800	0.0000	10.8994	0.0000	0
09/02/2026	2040 On 05-February-26			Bond Future	11.4900	11.4900	83.1204	83.1204	0
09/02/2026	2040 On 07-May-26			Bond Future	8.6379	8.6643	105.3659	105.1522	57,661
09/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1347.2100	1261.4300	1.3472	1.2614	27,500
09/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	1249.1200	1377.0200	1.2491	1.3770	0
09/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	14976.1300	14764.3000	14.9761	14.7643	1,460
09/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	5.8000	7.6500	0.0058	0.0077	0
09/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	17631.8500	17418.5900	17.6319	17.4186	0
09/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	1.0300	1.4500	0.0010	0.0015	0
09/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	20939.8200	20726.1800	20.9398	20.7262	0
09/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0700	0.1100	0.0001	0.0001	0
09/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	21231.1800	21017.5300	21.2312	21.0175	0
09/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0500	0.0800	0.0001	0.0001	1,460
09/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	23003.8300	22790.1600	23.0038	22.7902	0
09/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
09/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	24062.1600	23848.4900	24.0622	23.8485	0
09/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	1,460
09/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	25744.4800	25530.8000	25.7445	25.5308	0
09/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2040 On 06-August-26			Bond Future	8.6875	8.7148	102.7407	102.5231	41,462
09/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	23308.3300	23091.0800	23.3083	23.0911	0
09/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	1.5000	1.8200	0.0015	0.0018	0
09/02/2026	2040 On 05-November-26			Bond Future	8.7370	8.7652	104.5096	104.2880	0
09/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	9269.1500	9088.6100	9.2692	9.0886	2,300
09/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	600.3300	641.3800	0.6003	0.6414	0
09/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	13997.6000	13796.3200	13.9976	13.7963	0
09/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	261.4100	281.7200	0.2614	0.2817	2,300
09/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	16321.5800	16112.0900	16.3216	16.1121	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	137.5200	149.6200	0.1375	0.1496	0
09/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	17553.6600	17340.7900	17.5537	17.3408	0
09/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	92.0700	100.7900	0.0921	0.1008	2,300
09/02/2026	2040 On 04-February-27			Bond Future	8.7924	8.8216	101.8075	101.5818	0
09/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	2781.9400	2680.3500	2.7819	2.6804	2,300
09/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2877.6700	3001.7300	2.8777	3.0017	0
09/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	7570.3800	7403.6900	7.5704	7.4037	0
09/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	1087.7700	1146.7300	1.0878	1.1467	2,300
09/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	9130.1200	8951.8900	9.1301	8.9519	0
09/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	839.0600	886.4800	0.8391	0.8865	0
09/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	10578.7800	10391.9200	10.5788	10.3919	0
09/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	661.4000	700.1900	0.6614	0.7002	2,300
09/02/2026	2040 On 06-May-27			Bond Future	10.1128	8.8917	94.5911	103.2773	0
09/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	541.6000	3280.0000	0.5416	3.2800	0
09/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	9316.5300	3368.7400	9.3165	3.3687	0
09/02/2026	2043 On 05-February-26			Bond Future	109.6600	109.6600	109.6600	109.6600	0
09/02/2026	2043 On 07-May-26			Bond Future	126.5909	126.4582	126.5909	126.4582	0
09/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	14890.9100	14758.2000	14.8909	14.7582	0
09/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2043 On 06-August-26			Bond Future	126.0424	125.9072	126.0424	125.9072	3,416
09/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	15162.3953	15027.1874	15.1624	15.0272	0
09/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0053	0.0074	0.0000	0.0000	0
09/02/2026	2043 On 05-November-26			Bond Future	128.2424	128.1046	128.2424	128.1046	0
09/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	15402.6706	15264.8836	15.4027	15.2649	0
09/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.2406	0.2936	0.0002	0.0003	0
09/02/2026	2043 On 04-February-27			Bond Future	127.6007	127.4601	127.6007	127.4601	0
09/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	10030.9794	9896.0077	10.0310	9.8960	0
09/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	60.2594	65.8877	0.0603	0.0659	0
09/02/2026	2043 On 06-May-27			Bond Future	118.7087	129.6218	118.7087	129.6218	0
09/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	182.9357	3698.5419	0.1829	3.6985	0
09/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	8954.2157	1556.7619	8.9542	1.5568	0
09/02/2026	2044 On 05-February-26			Bond Future	11.5600	11.5600	79.1527	79.1527	0
09/02/2026	2044 On 07-May-26		Call	Bond Future	2831.0100	2625.7500	2.8310	2.6258	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	2044 On 07-May-26			Bond Future	8.8276	8.8694	101.7290	101.3613	110,372
09/02/2026	2044 On 07-May-26		Put	Bond Future	1101.9900	1264.4400	1.1020	1.2644	0
09/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	9650.8100	9300.2100	9.6508	9.3002	0
09/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	54.5200	71.6300	0.0545	0.0716	15,000
09/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	21777.4200	21409.8100	21.7774	21.4098	0
09/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.1500	0.2500	0.0002	0.0003	0
09/02/2026	2044 On 06-August-26			Bond Future	8.8768	8.9199	99.1641	98.7897	7,681
09/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	24836.5500	24462.7100	24.8366	24.4627	0
09/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	2.0200	2.5900	0.0020	0.0026	0
09/02/2026	2044 On 05-November-26			Bond Future	8.9256	8.9700	100.8715	100.4904	0
09/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	18039.3600	17675.5400	18.0394	17.6755	0
09/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	140.9100	158.1400	0.1409	0.1581	0
09/02/2026	2044 On 04-February-27			Bond Future	8.9796	9.0254	98.2316	97.8437	0
09/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	10445.6200	10134.5000	10.4456	10.1345	0
09/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	982.9200	1059.6500	0.9829	1.0597	0
09/02/2026	2044 On 06-May-27			Bond Future	10.1453	9.0926	91.2656	99.4768	0
09/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	797.6900	3598.4700	0.7977	3.5985	0
09/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	9114.0200	3703.6000	9.1140	3.7036	0
09/02/2026	2046 On 05-February-26			Bond Future	121.6500	121.6500	121.6500	121.6500	0
09/02/2026	2046 On 07-May-26			Bond Future	144.6381	143.7874	144.6381	143.7874	18,662
09/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	19688.1100	18837.4200	19.6881	18.8374	0
09/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2046 On 06-August-26			Bond Future	147.2614	146.3951	147.2614	146.3951	0
09/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	24881.4000	24015.1200	24.8814	24.0151	0
09/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2046 On 05-November-26			Bond Future	147.5107	146.6292	147.5107	146.6292	0
09/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	22030.7100	21149.2000	22.0307	21.1492	0
09/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2046 On 04-February-27			Bond Future	150.0937	149.1963	150.0937	149.1963	0
09/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	19003.6900	18106.2500	19.0037	18.1063	0
09/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2046 On 06-May-27			Bond Future	137.5061	149.3705	137.5061	149.3705	0
09/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	380.5100	0.0000	0.3805	0
09/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	11483.9100	0.0000	11.4839	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
09/02/2026	2050 On 05-February-26			Bond Future	122.8200	122.8200	122.8200	122.8200	0
09/02/2026	2050 On 07-May-26			Bond Future	147.9614	147.9784	147.9614	147.9784	17,275
09/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	23891.3700	23908.4400	23.8914	23.9084	0
09/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2050 On 06-August-26			Bond Future	148.2031	148.2202	148.2031	148.2202	0
09/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	24933.0500	24950.1800	24.9331	24.9502	0
09/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2050 On 05-November-26			Bond Future	150.7907	150.8077	150.7907	150.8077	0
09/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	26950.6700	26967.6700	26.9507	26.9677	0
09/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2050 On 04-February-27			Bond Future	150.9522	150.9692	150.9522	150.9692	0
09/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	18562.1800	18579.2000	18.5622	18.5792	0
09/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	2050 On 06-May-27			Bond Future	140.5531	153.5294	140.5531	153.5294	0
09/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	3069.4300	0.0000	3.0694	0
09/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	9906.8900	0.0000	9.9069	0.0000	0
09/02/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	AL37 On 05-February-26			Index Future	1273.4360	1273.4360	1273.4360	1,273.4360	0
09/02/2026	AL37 On 07-May-26			Index Future	1299.0620	1297.4680	1299.0620	1,297.4680	0
09/02/2026	AL37 On 06-August-26			Index Future	1322.0590	1320.4340	1322.0590	1,320.4340	0
09/02/2026	AL37 On 05-November-26			Index Future	1345.1050	1343.4420	1345.1050	1,343.4420	0
09/02/2026	AL37 On 04-February-27			Index Future	1368.3770	1366.6760	1368.3770	1,366.6760	0
09/02/2026	AL37 On 06-May-27			Index Future	1392.0520	1390.3120	1392.0520	1,390.3120	0
09/02/2026	AL7T On 05-February-26			Index Future	1655.6690	1655.6690	1655.6690	1,655.6690	0
09/02/2026	AL7T On 07-May-26			Index Future	1691.4500	1686.5140	1691.4500	1,686.5140	0
09/02/2026	AL7T On 06-August-26			Index Future	1721.3940	1716.3670	1721.3940	1,716.3670	0
09/02/2026	AL7T On 05-November-26			Index Future	1751.4000	1746.2730	1751.4000	1,746.2730	0
09/02/2026	AL7T On 04-February-27			Index Future	1781.7010	1776.4740	1781.7010	1,776.4740	0
09/02/2026	AL7T On 06-May-27			Index Future	1812.5260	1807.1970	1812.5260	1,807.1970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	ALBI On 05-February-26			Index Future	1397.7070	1397.7070	1397.7070	1,397.7070	0
09/02/2026	ALBI On 07-May-26			Index Future	1430.8580	1427.2760	1430.8580	1,427.2760	75
09/02/2026	ALBI On 06-August-26			Index Future	1456.1880	1452.5400	1456.1880	1,452.5400	0
09/02/2026	ALBI On 05-November-26			Index Future	1481.5720	1477.8500	1481.5720	1,477.8500	0
09/02/2026	ALBI On 04-February-27			Index Future	1507.2040	1503.4080	1507.2040	1,503.4080	0
09/02/2026	ALBI On 06-May-27			Index Future	1504.8950	1529.4080	1504.8950	1,529.4080	0
09/02/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/02/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/02/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C219 On 31-March-29			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
09/02/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/02/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	ES33 On 05-February-26			Bond Future	11.4900	11.4900	83.1955	83.1955	0
09/02/2026	ES33 On 07-May-26			Bond Future	8.5252	8.5730	95.6543	95.4069	0
09/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14773.7300	14526.3800	14.7737	14.5264	0
09/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	ES33 On 06-August-26			Bond Future	8.5811	8.6311	97.3890	97.1371	0
09/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15520.3900	15268.5000	15.5204	15.2685	0
09/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	ES33 On 05-November-26			Bond Future	8.6494	8.7018	95.2979	95.0413	0
09/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9969.4800	9712.8900	9.9695	9.7129	0
09/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	ES33 On 04-February-27			Bond Future	8.7298	8.7849	96.9652	96.7040	0
09/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4468.6800	4207.4200	4.4687	4.2074	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	ES33 On 06-May-27			Bond Future	10.7420	8.9066	86.4982	94.4365	0
09/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	8427.0700	488.7700	8.4271	0.4888	0
09/02/2026	ES42 On 05-February-26			Bond Future	11.8500	11.8500	78.5997	78.5997	0
09/02/2026	ES42 On 07-May-26			Bond Future	9.0474	9.0892	95.8116	95.4742	0
09/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	21170.2300	20832.8300	21.1702	20.8328	0
09/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	ES42 On 06-August-26			Bond Future	9.0995	9.1427	97.5491	97.2055	0
09/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	23074.7900	22731.2100	23.0748	22.7312	0
09/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	ES42 On 05-November-26			Bond Future	9.1571	9.2017	94.9885	94.6387	0
09/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	17023.6800	16673.8500	17.0237	16.6739	0
09/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	ES42 On 04-February-27			Bond Future	9.2200	9.2661	96.6494	96.2931	0
09/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	7789.4500	7433.2100	7.7895	7.4332	0
09/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	ES42 On 06-May-27			Bond Future	10.4730	9.3560	85.6165	93.5452	0
09/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	8125.8500	197.1400	8.1259	0.1971	0
09/02/2026	GOVI On 05-February-26			GOVI	1371.6830	1371.6830	1371.6830	1,371.6830	0
09/02/2026	GOVI On 07-May-26			GOVI	1404.3690	1400.7910	1404.3690	1,400.7910	643
09/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2273690.0000	2237910.0000	227.3690	223.7910	0
09/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	GOVI On 06-August-26			GOVI	1429.2300	1425.5860	1429.2300	1,425.5860	0
09/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2402300.0000	2365860.0000	240.2300	236.5860	0
09/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	GOVI On 05-November-26			GOVI	1454.1440	1450.4260	1454.1440	1,450.4260	0
09/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1771440.0000	1734260.0000	177.1440	173.4260	0
09/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	GOVI On 04-February-27			GOVI	1479.3020	1475.5100	1479.3020	1,475.5100	0
09/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1103020.0000	1065100.0000	110.3020	106.5100	0
09/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	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
09/02/2026	GOVI On 06-May-27			GOVI	1504.8950	1501.0280	1504.8950	1,501.0280	0
09/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	778950.0000	740280.0000	77.8950	74.0280	0
09/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/02/2026	I258 On 05-February-26			Bond Future	111.6500	111.6500	111.6500	111.6500	0
09/02/2026	I258 On 07-May-26			Bond Future	134.0517	133.3843	134.0517	133.3843	0
09/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	20321.6800	19654.2900	20.3217	19.6543	0
09/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	I258 On 06-August-26			Bond Future	133.6385	132.9589	133.6385	132.9589	0
09/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	20688.6090	20009.1197	20.6886	20.0091	0
09/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.1090	0.1997	0.0001	0.0002	0
09/02/2026	I258 On 05-November-26			Bond Future	135.9714	135.2795	135.9714	135.2795	0
09/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	21023.8377	20333.0716	21.0238	20.3331	0
09/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	2.4377	3.5716	0.0024	0.0036	0
09/02/2026	I258 On 04-February-27			Bond Future	135.4650	134.7607	135.4650	134.7607	0
09/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	16643.2228	15958.9033	16.6432	15.9589	0
09/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	78.2228	98.2133	0.0782	0.0982	0
09/02/2026	I258 On 06-May-27			Bond Future	126.0423	137.3779	126.0423	137.3779	0
09/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	989.9727	5509.6013	0.9900	5.5096	0
09/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	9727.6727	2911.6613	9.7277	2.9117	0
09/02/2026	IGOV On 05-February-26			Index Future	438.7740	438.7740	438.7740	438.7740	0
09/02/2026	IGOV On 07-May-26			Index Future	447.8170	449.1250	447.8170	449.1250	248
09/02/2026	IGOV On 06-August-26			Index Future	455.8520	457.1830	455.8520	457.1830	0
09/02/2026	IGOV On 05-November-26			Index Future	463.9050	465.2560	463.9050	465.2560	0
09/02/2026	IGOV On 04-February-27			Index Future	472.0350	473.4060	472.0350	473.4060	0
09/02/2026	IGOV On 06-May-27			Index Future	480.3070	481.6990	480.3070	481.6990	0
09/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
09/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
09/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/02/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
09/02/2026	R033 On 05-February-26			Bond Future	10.4900	10.4900	101.2098	101.2098	0
09/02/2026	R033 On 07-May-26			Bond Future	7.7454	7.7720	112.9895	112.8393	9,464
09/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	13708.7000	13560.5000	13.7087	13.5605	0
09/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	7.4000	9.4000	0.0074	0.0094	0
09/02/2026	R033 On 06-August-26			Bond Future	7.7742	7.8022	115.0112	114.8582	223
09/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12692.6800	12552.2700	12.6927	12.5523	0
09/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	135.7700	148.3900	0.1358	0.1484	0
09/02/2026	R033 On 05-November-26			Bond Future	7.8116	7.8411	111.9526	111.7967	0
09/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8376.2900	8256.4700	8.3763	8.2565	0
09/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	700.5300	736.6500	0.7005	0.7367	0
09/02/2026	R033 On 04-February-27			Bond Future	7.8571	7.8882	113.8857	113.7268	0
09/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5533.3300	5433.9100	5.5333	5.4339	0
09/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1578.5600	1638.0700	1.5786	1.6381	0
09/02/2026	R033 On 06-May-27			Bond Future	10.0129	7.8840	101.0429	110.9198	0
09/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	271.4400	3055.8300	0.2714	3.0558	0
09/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	9921.9900	2829.4700	9.9220	2.8295	0
09/02/2026	R035 On 05-February-26			Bond Future	10.7900	10.7900	93.0945	93.0945	0
09/02/2026	R035 On 07-May-26			Bond Future	8.0498	8.0971	106.8728	106.5693	106,120
09/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2091.6100	1901.9400	2.0916	1.9019	1,000
09/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	562.2400	676.0300	0.5622	0.6760	0
09/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3427.8000	3190.8800	3.4278	3.1909	0
09/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	275.3100	341.8500	0.2753	0.3419	16,000
09/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	4763.6700	4499.4300	4.7637	4.4994	1,000
09/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	142.1000	181.3200	0.1421	0.1813	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7114.4300	6826.3300	7.1144	6.8263	0
09/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	46.3100	61.6700	0.0463	0.0617	1,000
09/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	9622.1800	9324.2700	9.6222	9.3243	250
09/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	14.2800	19.8300	0.0143	0.0198	0
09/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	9734.8400	9436.6900	9.7348	9.4367	200
09/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	13.5500	18.8600	0.0136	0.0189	0
09/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10015.9200	9717.2100	10.0159	9.7172	350
09/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	11.9300	16.6800	0.0119	0.0167	0
09/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12393.5200	12091.5400	12.3935	12.0915	0
09/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	3.1600	4.6400	0.0032	0.0046	250
09/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12502.3200	12200.2300	12.5023	12.2002	0
09/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	2.8900	4.2600	0.0029	0.0043	200
09/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	12773.6600	12471.3300	12.7737	12.4713	0
09/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	2.3000	3.4300	0.0023	0.0034	350
09/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15067.3500	14764.0700	15.0674	14.7641	0
09/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.2800	0.4600	0.0003	0.0005	250
09/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15172.2500	14868.9600	15.1723	14.8690	0
09/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.2500	0.4200	0.0003	0.0004	200
09/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15433.8200	15130.4900	15.4338	15.1305	0
09/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.1900	0.3200	0.0002	0.0003	350
09/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16212.5800	15909.1800	16.2126	15.9092	0
09/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0900	0.1500	0.0001	0.0002	0
09/02/2026	R035 On 06-August-26			Bond Future	8.0844	8.1337	108.7850	108.4761	156
09/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2281.4400	2102.4400	2.2814	2.1024	1,000
09/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	1000.8700	1130.8100	1.0009	1.1308	0
09/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4307.5200	4070.3000	4.3075	4.0703	350
09/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	473.5800	545.3000	0.4736	0.5453	0
09/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	4723.3900	4478.3300	4.7234	4.4783	1,000
09/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	412.3600	476.2400	0.4124	0.4762	0
09/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6538.0600	6268.1600	6.5381	6.2682	200
09/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	231.7500	270.7900	0.2318	0.2708	0
09/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	6971.7500	6697.6500	6.9718	6.6977	0
09/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	203.4600	238.3000	0.2035	0.2383	350
09/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7026.1500	6751.5600	7.0262	6.7516	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	200.3200	234.6700	0.2003	0.2347	0
09/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	7947.8300	7665.6600	7.9478	7.6657	0
09/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	150.3500	177.1200	0.1504	0.1771	1,000
09/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9249.1200	8959.0600	9.2491	8.9591	0
09/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	101.1800	120.0600	0.1012	0.1201	200
09/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	9681.6300	9389.5400	9.6816	9.3895	0
09/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	89.0000	105.8500	0.0890	0.1059	350
09/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	9735.6300	9443.3000	9.7356	9.4433	0
09/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	87.6000	104.2100	0.0876	0.1042	250
09/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	11930.3600	11630.8700	11.9304	11.6309	0
09/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	46.9100	56.3600	0.0469	0.0564	200
09/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12406.1100	12105.5700	12.4061	12.1056	0
09/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	41.1900	49.5900	0.0412	0.0496	250
09/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	16708.0100	16400.1300	16.7080	16.4001	0
09/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	3.7300	4.7900	0.0037	0.0048	0
09/02/2026	R035 On 05-November-26			Bond Future	8.1292	8.1806	106.1605	105.8459	0
09/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1321.5700	1203.0600	1.3216	1.2031	600
09/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2302.2500	2498.2700	2.3023	2.4983	0
09/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3209.7300	3013.9500	3.2097	3.0140	0
09/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	1148.5300	1267.2800	1.1485	1.2673	600
09/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	4742.4200	4510.5000	4.7424	4.5105	200
09/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	735.2900	817.9000	0.7353	0.8179	0
09/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	5577.1800	5330.9300	5.5772	5.3309	0
09/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	586.2100	654.4900	0.5862	0.6545	600
09/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7247.5400	6980.1700	7.2475	6.9802	0
09/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	382.0900	429.2500	0.3821	0.4293	200
09/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	9819.4700	9531.6800	9.8195	9.5317	0
09/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	200.2800	227.0200	0.2003	0.2270	200
09/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11003.1700	10709.4100	11.0032	10.7094	0
09/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	151.1900	171.9600	0.1512	0.1720	0
09/02/2026	R035 On 04-February-27			Bond Future	8.1817	8.2355	107.9944	107.6741	0
09/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	5694.3400	5454.3200	5.6943	5.4543	0
09/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	844.8800	925.1100	0.8449	0.9251	0
09/02/2026	R035 On 06-May-27			Bond Future	9.9085	8.2991	96.1842	104.9757	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	168.9500	2362.3600	0.1690	2.3624	0
09/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	9244.5400	2646.4300	9.2445	2.6464	0
09/02/2026	R038 On 05-February-26			Bond Future	11.4400	11.4400	100.2853	100.2853	0
09/02/2026	R038 On 07-May-26			Bond Future	8.4609	8.5133	119.1044	118.6706	3,814
09/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	21255.3200	20821.5700	21.2553	20.8216	0
09/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.1000	0.1700	0.0001	0.0002	0
09/02/2026	R038 On 06-August-26			Bond Future	8.5069	8.5613	121.2355	120.7938	0
09/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	22881.7900	22441.1400	22.8818	22.4411	0
09/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	3.2500	4.2600	0.0033	0.0043	0
09/02/2026	R038 On 05-November-26			Bond Future	8.5592	8.6156	117.8431	117.3936	0
09/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	15763.7400	15334.2900	15.7637	15.3343	0
09/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	126.5400	146.6300	0.1265	0.1466	0
09/02/2026	R038 On 04-February-27			Bond Future	8.6179	8.6765	119.8778	119.4202	0
09/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	8339.2100	7982.7600	8.3392	7.9828	0
09/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	986.8000	1087.9300	0.9868	1.0879	0
09/02/2026	R038 On 06-May-27			Bond Future	10.1101	8.5444	106.1760	117.5062	0
09/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	416.1900	4082.9500	0.4162	4.0830	0
09/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	10470.6900	2807.2500	10.4707	2.8073	0
09/02/2026	R053 On 05-February-26			Bond Future	11.4900	11.4900	105.3338	105.3338	0
09/02/2026	R053 On 07-May-26			Bond Future	8.6933	8.7348	131.6141	131.0782	74,998
09/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	30839.1900	30303.4400	30.8392	30.3034	0
09/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.2400	0.3900	0.0002	0.0004	0
09/02/2026	R053 On 06-August-26			Bond Future	8.7314	8.7741	133.9691	133.4233	0
09/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	34861.5400	34316.8100	34.8615	34.3168	0
09/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	3.7600	4.7900	0.0038	0.0048	0
09/02/2026	R053 On 05-November-26			Bond Future	8.7734	8.8174	130.4181	129.8627	0
09/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	25844.4500	25313.7900	25.8445	25.3138	0
09/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	202.1000	226.8600	0.2021	0.2269	0
09/02/2026	R053 On 04-February-27			Bond Future	8.8193	8.8645	132.6699	132.1046	0
09/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	14748.0200	14292.1200	14.7480	14.2921	0
09/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1351.3200	1460.7600	1.3513	1.4608	0
09/02/2026	R053 On 06-May-27			Bond Future	9.8578	8.9187	117.7206	128.4548	0
09/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	1481.1900	5419.4800	1.4812	5.4195	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	12199.0300	5403.1200	12.1990	5.4031	0
09/02/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
09/02/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
09/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	76.9900	78.3100	0.0770	0.0783	0
09/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	76.9900	78.3100	0.0770	0.0783	0
09/02/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
09/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	75.1000	75.7300	0.0751	0.0757	0
09/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	75.1000	75.7300	0.0751	0.0757	0
09/02/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
09/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	45.7200	45.9800	0.0457	0.0460	0
09/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	45.7200	45.9800	0.0457	0.0460	0
09/02/2026	R202 On 05-February-26			Bond Future	277.8200	277.8200	277.8200	277.8200	0
09/02/2026	R202 On 07-May-26			Bond Future	301.8822	301.7148	301.8822	301.7148	772
09/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	24332.2400	24164.8300	24.3322	24.1648	0
09/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	R202 On 06-August-26			Bond Future	301.9592	301.7884	301.9592	301.7884	253
09/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	23099.2300	22928.4300	23.0992	22.9284	0
09/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	R202 On 05-November-26			Bond Future	307.2313	307.0569	307.2313	307.0569	0
09/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	26771.3300	26596.8900	26.7713	26.5969	0
09/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	R202 On 04-February-27			Bond Future	307.1290	306.9506	307.1290	306.9506	0
09/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	12399.0100	12220.6200	12.3990	12.2206	0
09/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	R202 On 06-May-27			Bond Future	285.9832	312.1457	285.9832	312.1457	0
09/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	0.0000	5155.6700	0.0000	5.1557	0
09/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	21006.7900	0.0000	21.0068	0.0000	0
09/02/2026	R209 On 05-February-26			Bond Future	10.9300	10.9300	74.0118	74.0118	0
09/02/2026	R209 On 07-May-26			Bond Future	8.2071	8.2542	87.6271	87.3401	41,729
09/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15457.3500	15170.3900	15.4574	15.1704	0
09/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0700	0.1200	0.0001	0.0001	0
09/02/2026	R209 On 06-August-26			Bond Future	8.2440	8.2928	89.1949	88.9028	3,673
09/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	16530.8200	16239.3500	16.5308	16.2394	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	2.3800	3.0800	0.0024	0.0031	0
09/02/2026	R209 On 05-November-26			Bond Future	8.2871	8.3377	87.5818	87.2843	0
09/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11145.2600	10867.1500	11.1453	10.8672	0
09/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	150.5800	169.9500	0.1506	0.1700	0
09/02/2026	R209 On 04-February-27			Bond Future	8.3360	8.3886	89.0945	88.7917	0
09/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1206.2300	1105.4600	1.2062	1.1055	3,237
09/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2995.4500	3197.5000	2.9955	3.1975	0
09/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	4531.4300	4320.3700	4.5314	4.3204	0
09/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	1022.1400	1113.9000	1.0221	1.1139	3,237
09/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	5959.4100	5724.7600	5.9594	5.7248	0
09/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	719.9100	788.0800	0.7199	0.7881	0
09/02/2026	R209 On 06-May-27			Bond Future	9.8133	8.4505	79.8734	87.1273	0
09/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	266.3900	2303.5100	0.2664	2.3035	0
09/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	7748.4300	2531.5900	7.7484	2.5316	0
09/02/2026	R210 On 05-February-26			Bond Future	253.1000	253.1000	253.1000	253.1000	0
09/02/2026	R210 On 07-May-26			Bond Future	260.8754	260.8539	260.8754	260.8539	1,191
09/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5475.4400	5453.8800	5.4754	5.4539	0
09/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	R210 On 06-August-26			Bond Future	265.6068	265.5846	265.6068	265.5846	0
09/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5766.7500	5744.6100	5.7668	5.7446	0
09/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	R210 On 05-November-26			Bond Future	266.7248	266.7016	266.7248	266.7016	0
09/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13394.8200	13371.6400	13.3948	13.3716	0
09/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	R210 On 04-February-27			Bond Future	271.3956	271.3714	271.3956	271.3714	0
09/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5365.6400	5341.4200	5.3656	5.3414	0
09/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	R210 On 06-May-27			Bond Future	249.3529	272.3343	249.3529	272.3343	0
09/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	0.0000	1204.2800	0.0000	1.2043	0
09/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	21777.0700	0.0000	21.7771	0.0000	0
09/02/2026	R213 On 05-February-26			Bond Future	9.8900	9.8900	91.8702	91.8702	0
09/02/2026	R213 On 07-May-26			Bond Future	7.4163	7.4431	99.7169	99.6113	69,337
09/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8872.5200	8767.1000	8.8725	8.7671	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.3700	0.5300	0.0004	0.0005	0
09/02/2026	R213 On 06-August-26			Bond Future	7.4290	7.4576	101.5011	101.3936	0
09/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8098.8900	7993.5600	8.0989	7.9936	0
09/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	13.8900	16.0800	0.0139	0.0161	0
09/02/2026	R213 On 05-November-26			Bond Future	7.4569	7.4875	99.7016	99.5920	0
09/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4698.2400	4604.1000	4.6982	4.6041	0
09/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	185.9600	201.4600	0.1860	0.2015	0
09/02/2026	R213 On 04-February-27			Bond Future	7.4948	7.5277	101.4243	101.3125	0
09/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2768.0000	2691.6700	2.7680	2.6917	0
09/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	600.5700	636.0200	0.6006	0.6360	0
09/02/2026	R213 On 06-May-27			Bond Future	10.3511	7.5828	91.0267	99.4590	0
09/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	4.8600	1334.1700	0.0049	1.3342	0
09/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	8510.3600	1407.4300	8.5104	1.4074	0
09/02/2026	R214 On 05-February-26			Bond Future	11.2600	11.2600	68.7751	68.7751	0
09/02/2026	R214 On 07-May-26			Bond Future	8.6349	8.6766	83.6232	83.3228	39,563
09/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	17679.8900	17379.5100	17.6799	17.3795	0
09/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.1100	0.1900	0.0001	0.0002	0
09/02/2026	R214 On 06-August-26			Bond Future	8.6754	8.7183	85.1196	84.8136	0
09/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	19496.2900	19191.0100	19.4963	19.1910	0
09/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	2.5600	3.2400	0.0026	0.0032	0
09/02/2026	R214 On 05-November-26			Bond Future	8.7226	8.7668	83.2911	82.9797	0
09/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	14077.0500	13782.0200	14.0771	13.7820	0
09/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	137.0200	153.3900	0.1370	0.1534	0
09/02/2026	R214 On 04-February-27			Bond Future	8.7753	8.8209	84.7301	84.4131	0
09/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	8082.9500	7828.0300	8.0830	7.8280	0
09/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	744.3300	806.3900	0.7443	0.8064	0
09/02/2026	R214 On 06-May-27			Bond Future	9.9417	8.8801	75.7049	82.5299	0
09/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	641.4600	2974.4600	0.6415	2.9745	0
09/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	7467.1800	2975.1400	7.4672	2.9751	0
09/02/2026	R248 On 05-February-26			Bond Future	11.4600	11.4600	82.3075	82.3075	0
09/02/2026	R248 On 07-May-26			Bond Future	8.8159	8.8524	101.0795	100.7313	282,857
09/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	121.5400	104.3900	0.1215	0.1044	1,620
09/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	5257.5200	5588.5500	5.2575	5.5886	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	947.1700	842.1800	0.9472	0.8422	1,620
09/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	2066.1400	2309.3300	2.0661	2.3093	0
09/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	3897.6500	3647.4800	3.8977	3.6475	0
09/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	508.2800	606.2900	0.5083	0.6063	0
09/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	3973.5500	3721.2600	3.9736	3.7213	0
09/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	493.6800	589.5700	0.4937	0.5896	1,620
09/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	22599.4200	22251.3900	22.5994	22.2514	0
09/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.2700	0.4200	0.0003	0.0004	0
09/02/2026	R248 On 06-August-26			Bond Future	8.8575	8.8951	102.8880	102.5335	0
09/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	26041.7600	25687.9900	26.0418	25.6880	0
09/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	2.9600	3.6900	0.0030	0.0037	0
09/02/2026	R248 On 05-November-26			Bond Future	8.9050	8.9436	100.2252	99.8644	0
09/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	19159.7800	18816.3600	19.1598	18.8164	0
09/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	159.3600	176.7800	0.1594	0.1768	0
09/02/2026	R248 On 04-February-27			Bond Future	8.9575	8.9973	101.9564	101.5891	0
09/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	10922.3600	10631.6100	10.9224	10.6316	0
09/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	1106.1300	1182.7000	1.1061	1.1827	0
09/02/2026	R248 On 06-May-27			Bond Future	10.0271	9.0552	90.6137	98.8522	0
09/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	1122.3300	4125.5300	1.1223	4.1255	0
09/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	9408.3900	4173.0800	9.4084	4.1731	0
09/02/2026	R2R9 On 05-February-26			Bond Future	9.5500	9.5500	105.9892	105.9892	0
09/02/2026	R2R9 On 07-May-26			Bond Future	8.5767	8.6186	111.1226	110.7776	0
09/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	100272.8500	99927.8900	100.2729	99.9279	0
09/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	R2R9 On 06-August-26			Bond Future	8.6238	8.6672	113.1107	112.7596	0
09/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	99991.2400	99640.0500	99.9912	99.6401	0
09/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	R2R9 On 05-November-26			Bond Future	8.6767	8.7217	110.0824	109.7249	0
09/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	99112.3600	98754.8600	99.1124	98.7549	0
09/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	R2R9 On 04-February-27			Bond Future	8.7355	8.7822	111.9832	111.6193	0
09/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8958.9900	8644.4200	8.9590	8.6444	0
09/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	428.3300	477.7000	0.4283	0.4777	0
09/02/2026	R2R9 On 06-May-27			Bond Future	10.1320	8.8531	99.3319	108.5087	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	521.4800	3346.8700	0.5215	3.3469	0
09/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	9875.0400	3523.6300	9.8750	3.5236	0
09/02/2026	R4R2 On 05-February-26			Bond Future	9.7900	9.7900	106.3655	106.3655	0
09/02/2026	R4R2 On 07-May-26			Bond Future	8.7371	8.7737	112.9450	112.6070	2,021
09/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	101855.8900	101517.9100	101.8559	101.5179	0
09/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	R4R2 On 06-August-26			Bond Future	8.7845	8.8224	114.9657	114.6217	0
09/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	101548.4700	101204.4300	101.5485	101.2044	0
09/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	R4R2 On 05-November-26			Bond Future	8.8371	8.8762	111.8434	111.4932	0
09/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	100620.8300	100270.6300	100.6208	100.2706	0
09/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/02/2026	R4R2 On 04-February-27			Bond Future	8.8949	8.9354	113.7746	113.4180	0
09/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	10581.2400	10267.9800	10.5812	10.2680	0
09/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	415.0400	458.4100	0.4150	0.4584	0
09/02/2026	R4R2 On 06-May-27			Bond Future	10.1566	9.0038	100.8726	110.2115	0
09/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	765.2900	3876.4000	0.7653	3.8764	0
09/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	10137.0700	3909.2700	10.1371	3.9093	0
09/02/2026	RR87 On 05-February-26			Bond Future	6.9100	6.9100	105.2849	105.2849	0
09/02/2026	RR87 On 07-May-26			Bond Future	6.7005	6.7278	103.0867	103.0713	0
09/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	94.4268	85.3891	0.0944	0.0854	0
09/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	32.3668	38.7991	0.0324	0.0388	0
09/02/2026	RR87 On 06-August-26			Bond Future	6.3624	6.4091	101.1894	101.1728	0
09/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	96.2279	86.2889	0.0962	0.0863	0
09/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	36.7479	43.3989	0.0367	0.0434	0
09/02/2026	RR87 On 05-November-26			Bond Future	4.9144	5.0633	102.9318	102.9147	0
09/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	47.5740	35.2216	0.0476	0.0352	0
09/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	6.7040	11.4616	0.0067	0.0115	0
09/02/2026	RR88 On 05-February-26			Bond Future	6.8900	6.8900	108.5801	108.5801	0
09/02/2026	RR88 On 07-May-26			Bond Future	6.8018	6.8191	106.4321	106.4058	0
09/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	206.8216	195.5886	0.2068	0.1956	0
09/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	148.5516	163.6086	0.1486	0.1636	0
09/02/2026	RR88 On 06-August-26			Bond Future	6.7298	6.7505	105.4196	105.3946	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	296.4076	285.0798	0.2964	0.2851	0
09/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	223.5776	237.3098	0.2236	0.2373	0
09/02/2026	RR88 On 05-November-26			Bond Future	6.6507	6.6765	106.6595	106.6323	0
09/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	309.9299	297.0684	0.3099	0.2971	0
09/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	247.3899	261.7384	0.2474	0.2617	0
09/02/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/02/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0