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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For March 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	2029 On 07-May-26			Bond Future	146.4928	146.9690	146.4928	146.9690	4,468
09/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4672.7900	5149.0300	4.6728	5.1490	0
09/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2029 On 06-August-26			Bond Future	149.1334	149.6181	149.1334	149.6181	0
09/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	5033.4300	5518.0800	5.0334	5.5181	0
09/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2029 On 05-November-26			Bond Future	150.2993	150.7915	150.2993	150.7915	0
09/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2739.2600	3231.4600	2.7393	3.2315	0
09/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2029 On 04-February-27			Bond Future	152.9687	153.4693	152.9687	153.4693	0
09/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3248.6800	3749.3200	3.2487	3.7493	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2029 On 06-May-27			Bond Future	154.1122	154.6191	154.1122	154.6191	0
09/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	792.2200	1299.1400	0.7922	1.2991	0
09/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2030 On 07-May-26			Bond Future	7.9671	7.7625	102.3170	102.9684	152,125
09/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.2400	4.1500	0.0002	0.0042	1,000
09/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	2436.4000	1788.9300	2.4364	1.7889	0
09/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	113.0000	327.2500	0.1130	0.3273	1,000
09/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	932.1800	495.0500	0.9322	0.4951	0
09/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	363.6200	741.7100	0.3636	0.7417	0
09/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	513.0000	239.7100	0.5130	0.2397	1,000
09/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	4391.7400	5041.7200	4.3917	5.0417	0
09/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	2.2100	0.8100	0.0022	0.0008	0
09/03/2026	2030 On 06-August-26			Bond Future	8.0434	7.8214	100.1269	100.7897	31,545
09/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	11.7900	44.3100	0.0118	0.0443	1,000
09/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	2527.5200	1897.2000	2.5275	1.8972	0
09/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	253.1700	485.2800	0.2532	0.4853	1,000
09/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	1250.4200	819.6900	1.2504	0.8197	0
09/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	743.2200	1138.6600	0.7432	1.1387	0
09/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	694.0100	426.6100	0.6940	0.4266	1,000
09/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	3506.7000	4133.0300	3.5067	4.1330	0
09/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	83.5200	47.0100	0.0835	0.0470	0
09/03/2026	2030 On 05-November-26			Bond Future	8.1152	7.8740	101.8767	102.5510	0
09/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	1393.3200	1855.9000	1.3933	1.8559	0
09/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	632.0700	420.3500	0.6321	0.4204	0
09/03/2026	2030 On 04-February-27			Bond Future	8.2082	7.9440	99.6552	100.3411	0
09/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	510.8600	784.1900	0.5109	0.7842	0
09/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	1520.6500	1108.0500	1.5207	1.1081	0
09/03/2026	2030 On 06-May-27			Bond Future	8.3513	8.0598	101.3494	102.0468	0
09/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	109.5800	212.9600	0.1096	0.2130	0
09/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	2727.3100	2133.3500	2.7273	2.1334	0
09/03/2026	2031 On 07-May-26			Bond Future	115.1813	115.7889	115.1813	115.7889	1,798
09/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	1345.5000	1949.1400	1.3455	1.9491	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	4.1800	0.2900	0.0042	0.0003	0
09/03/2026	2031 On 06-August-26			Bond Future	114.8459	115.4634	114.8459	115.4634	1,893
09/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	1114.6200	1675.6200	1.1146	1.6756	0
09/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	78.7300	22.2200	0.0787	0.0222	0
09/03/2026	2031 On 05-November-26			Bond Future	116.8799	117.5082	116.8799	117.5082	0
09/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	5389.8900	6018.1800	5.3899	6.0182	0
09/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2031 On 04-February-27			Bond Future	116.5066	117.1433	116.5066	117.1433	0
09/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	753.4200	1184.2000	0.7534	1.1842	0
09/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	426.8700	220.9200	0.4269	0.2209	0
09/03/2026	2031 On 06-May-27			Bond Future	118.5158	119.1631	118.5158	119.1631	0
09/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1762.3100	2343.1500	1.7623	2.3432	0
09/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	116.5500	50.0600	0.1166	0.0501	0
09/03/2026	2032 On 07-May-26		Call	Bond Future	1031.2800	1560.3000	1.0313	1.5603	0
09/03/2026	2032 On 07-May-26			Bond Future	8.3642	8.1939	100.4096	101.1901	166,328
09/03/2026	2032 On 07-May-26		Put	Bond Future	621.6400	370.2100	0.6216	0.3702	0
09/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	7707.2100	8487.1100	7.7072	8.4871	0
09/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	1.0700	0.5200	0.0011	0.0005	0
09/03/2026	2032 On 06-August-26			Bond Future	8.4333	8.2534	102.1948	102.9890	230
09/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	7123.6000	7900.6900	7.1236	7.9007	0
09/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	46.2200	29.0800	0.0462	0.0291	0
09/03/2026	2032 On 05-November-26			Bond Future	8.5067	8.3164	99.8231	100.6311	0
09/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	3280.2700	3926.3700	3.2803	3.9264	0
09/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	567.7600	405.8800	0.5678	0.4059	0
09/03/2026	2032 On 04-February-27			Bond Future	8.5934	8.3915	101.5721	102.3941	0
09/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	1302.5700	1722.2700	1.3026	1.7223	0
09/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	1763.1000	1360.8400	1.7631	1.3608	0
09/03/2026	2032 On 06-May-27			Bond Future	8.7012	8.4865	99.1433	99.9790	0
09/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	295.1400	460.9800	0.2951	0.4610	0
09/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	3862.5800	3192.7100	3.8626	3.1927	0
09/03/2026	2033 On 07-May-26			Bond Future	144.4696	145.4002	144.4696	145.4002	7,827
09/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	9309.5900	10240.2000	9.3096	10.2402	0
09/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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09/03/2026	2033 On 06-August-26			Bond Future	147.0738	148.0210	147.0738	148.0210	0
09/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	12823.7800	13771.0300	12.8238	13.7710	0
09/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2033 On 05-November-26			Bond Future	148.1010	149.0642	148.1010	149.0642	0
09/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	10841.0300	11804.1700	10.8410	11.8042	0
09/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2033 On 04-February-27			Bond Future	150.7315	151.7114	150.7315	151.7114	0
09/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	8021.5100	9001.4300	8.0215	9.0014	0
09/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2033 On 06-May-27			Bond Future	151.7314	152.7260	151.7314	152.7260	0
09/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	521.4000	1515.9800	0.5214	1.5160	0
09/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2037 On 07-May-26			Bond Future	9.0171	8.8179	98.8416	100.1733	210,597
09/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	992.8900	1798.6700	0.9929	1.7987	1,500
09/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	1106.0500	580.2000	1.1061	0.5802	0
09/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	3320.0800	4515.3000	3.3201	4.5153	1,500
09/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	254.3700	117.9600	0.2544	0.1180	0
09/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	6627.6200	7937.5100	6.6276	7.9375	0
09/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	38.9100	17.1700	0.0389	0.0172	1,500
09/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	11738.5700	13069.6900	11.7386	13.0697	142
09/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.8500	0.3400	0.0009	0.0003	0
09/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	13759.8400	15091.4200	13.7598	15.0914	0
09/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0800	0.0300	0.0001	0.0000	0
09/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	19294.0000	20625.6300	19.2940	20.6256	0
09/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
09/03/2026	2037 On 06-August-26			Bond Future	9.0902	8.8832	96.3391	97.6943	230
09/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	6156.3300	7374.6200	6.1563	7.3746	2,541
09/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	369.9800	233.0200	0.3700	0.2330	0
09/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	9828.8400	11143.0000	9.8288	11.1430	0
09/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	104.9000	63.8100	0.1049	0.0638	2,541
09/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	13026.2500	14372.8500	13.0263	14.3729	0
09/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	19.6100	10.9600	0.0196	0.0110	2,541
09/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	15157.4300	16510.1900	15.1574	16.5102	0
09/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	5.2800	2.7900	0.0053	0.0028	0

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09/03/2026	2037 On 05-November-26			Bond Future	9.1582	8.9435	98.0226	99.4014	0
09/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	3295.4600	4255.5200	3.2955	4.2555	4,490
09/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	1401.2400	982.5500	1.4012	0.9826	0
09/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	7038.0000	8249.3800	7.0380	8.2494	0
09/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	532.5800	365.2100	0.5326	0.3652	4,490
09/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	9059.5500	10332.5600	9.0596	10.3326	0
09/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	334.5400	228.8000	0.3345	0.2288	0
09/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	10138.1700	11436.9400	10.1382	11.4369	0
09/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	248.8600	168.8800	0.2489	0.1689	4,490
09/03/2026	2037 On 04-February-27			Bond Future	9.2348	9.0117	95.4831	96.8858	0
09/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	423.9300	714.9000	0.4239	0.7149	4,490
09/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	5547.2900	4435.5200	5.5473	4.4355	0
09/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	2741.4200	3574.6400	2.7414	3.5746	0
09/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	2274.9000	1705.3800	2.2749	1.7054	4,490
09/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	3540.5200	4469.8100	3.5405	4.4698	0
09/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	1847.6000	1374.1500	1.8476	1.3742	0
09/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	4850.7200	5896.9300	4.8507	5.8969	0
09/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1357.5100	1000.9800	1.3575	1.0010	4,490
09/03/2026	2037 On 06-May-27			Bond Future	9.3280	9.0959	97.1058	98.5322	0
09/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	767.9900	1156.9400	0.7680	1.1569	0
09/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	5467.7600	4430.2900	5.4678	4.4303	0
09/03/2026	2038 On 07-May-26			Bond Future	160.2346	164.0842	160.2346	164.0842	4,978
09/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	15704.6400	19554.2000	15.7046	19.5542	0
09/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2038 On 06-August-26			Bond Future	160.9335	164.8515	160.9335	164.8515	0
09/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	16213.4700	20131.5400	16.2135	20.1315	0
09/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2038 On 05-November-26			Bond Future	163.7838	167.7712	163.7838	167.7712	0
09/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	17473.8400	21461.1700	17.4738	21.4612	0
09/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2038 On 04-February-27			Bond Future	164.4695	168.5249	164.4695	168.5249	0
09/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	10639.4500	14694.9000	10.6395	14.6949	0
09/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2038 On 06-May-27			Bond Future	167.3075	171.4326	167.3075	171.4326	0

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09/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	1207.4900	5332.5700	1.2075	5.3326	0
09/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2040 On 07-May-26		Call	Bond Future	1637.3400	2547.5000	1.6373	2.5475	0
09/03/2026	2040 On 07-May-26			Bond Future	9.2365	9.0633	100.6672	101.9947	59,392
09/03/2026	2040 On 07-May-26		Put	Bond Future	970.1900	552.8200	0.9702	0.5528	0
09/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	23.9300	103.6500	0.0239	0.1037	27,500
09/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	4624.5400	3376.7300	4.6245	3.3767	0
09/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	10283.8200	11605.4200	10.2838	11.6054	1,460
09/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	12.1900	6.2600	0.0122	0.0063	0
09/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	12933.6700	14260.4000	12.9337	14.2604	0
09/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	1.5500	0.7500	0.0016	0.0008	0
09/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	16241.1100	17568.6100	16.2411	17.5686	0
09/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0600	0.0300	0.0001	0.0000	0
09/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	16532.4700	17859.9800	16.5325	17.8600	0
09/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0400	0.0200	0.0000	0.0000	1,460
09/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	18305.1200	19632.6500	18.3051	19.6327	0
09/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	19363.4600	20690.9900	19.3635	20.6910	0
09/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
09/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	21045.7800	22373.3100	21.0458	22.3733	0
09/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2040 On 06-August-26			Bond Future	9.3085	9.1292	97.9465	99.2975	41,222
09/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	18515.7000	19865.3600	18.5157	19.8654	0
09/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	3.0400	1.7400	0.0030	0.0017	0
09/03/2026	2040 On 05-November-26			Bond Future	9.3753	9.1900	99.6581	101.0325	0
09/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	5022.3300	6075.8600	5.0223	6.0759	2,300
09/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	1205.0700	884.1600	1.2051	0.8842	0
09/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	9360.8500	10604.5600	9.3609	10.6046	0
09/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	476.2200	345.4900	0.4762	0.3455	2,300
09/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	11627.6400	12920.2300	11.6276	12.9202	0
09/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	295.1400	213.2900	0.2951	0.2133	0
09/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	12809.6400	14126.2600	12.8096	14.1263	0
09/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	199.6100	141.7900	0.1996	0.1418	2,300
09/03/2026	2040 On 04-February-27			Bond Future	9.4496	9.2578	96.8967	98.2951	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	700.6500	1059.7100	0.7007	1.0597	2,300
09/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	5707.1500	4667.8400	5.7072	4.6678	0
09/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	3832.2300	4730.6000	3.8322	4.7306	0
09/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	2260.3900	1760.3900	2.2604	1.7604	2,300
09/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	5112.5200	6119.1100	5.1125	6.1191	0
09/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1732.2300	1340.4500	1.7322	1.3405	0
09/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	6360.3100	7447.2300	6.3603	7.4472	0
09/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1353.7000	1042.2500	1.3537	1.0423	2,300
09/03/2026	2040 On 06-May-27			Bond Future	9.5380	9.3393	98.5432	99.9651	0
09/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	1091.1100	1524.0600	1.0911	1.5241	0
09/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	5913.9300	4924.9200	5.9139	4.9249	0
09/03/2026	2043 On 07-May-26			Bond Future	127.8532	127.8561	127.8532	127.8561	0
09/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	16153.1900	16156.1100	16.1532	16.1561	0
09/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2043 On 06-August-26			Bond Future	127.3170	127.3188	127.3170	127.3188	3,416
09/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	16436.9700	16438.8200	16.4370	16.4388	0
09/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2043 On 05-November-26			Bond Future	129.5717	129.5735	129.5717	129.5735	0
09/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	16731.7424	16733.5128	16.7317	16.7335	0
09/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0024	0.0028	0.0000	0.0000	0
09/03/2026	2043 On 04-February-27			Bond Future	128.9879	128.9864	128.9879	128.9864	0
09/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	11367.3234	11366.1865	11.3673	11.3662	0
09/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	9.3934	9.7765	0.0094	0.0098	0
09/03/2026	2043 On 06-May-27			Bond Future	131.2122	131.2102	131.2122	131.2102	0
09/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	4511.6014	4516.1067	4.5116	4.5161	0
09/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	779.4114	785.8667	0.7794	0.7859	0
09/03/2026	2044 On 07-May-26		Call	Bond Future	512.0100	975.8000	0.5120	0.9758	0
09/03/2026	2044 On 07-May-26			Bond Future	9.3179	9.1553	97.5352	98.8966	141,563
09/03/2026	2044 On 07-May-26		Put	Bond Future	2976.8500	2079.2300	2.9769	2.0792	0
09/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	5539.1600	6833.9700	5.5392	6.8340	0
09/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	136.7300	70.1300	0.1367	0.0701	15,000
09/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	17583.4700	18944.8500	17.5835	18.9449	0
09/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0600	0.0300	0.0001	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
09/03/2026	2044 On 06-August-26			Bond Future	9.3841	9.2162	94.8842	96.2696	4,100
09/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	616.8000	1042.5800	0.6168	1.0426	0
09/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	3831.1900	2871.5900	3.8312	2.8716	7,000
09/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	1440.2000	2119.9800	1.4402	2.1200	0
09/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	2543.8900	1838.2900	2.5439	1.8383	7,000
09/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	20557.0500	21941.4500	20.5571	21.9415	0
09/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	2.4300	1.4500	0.0024	0.0015	0
09/03/2026	2044 On 05-November-26			Bond Future	9.4451	9.2721	96.5422	97.9517	0
09/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	13799.5700	15147.2300	13.7996	15.1472	0
09/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	230.3900	168.5300	0.2304	0.1685	0
09/03/2026	2044 On 04-February-27			Bond Future	9.5126	9.3341	93.8514	95.2855	0
09/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	6702.9600	7797.1700	6.7030	7.7972	0
09/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1620.4400	1280.5500	1.6204	1.2806	0
09/03/2026	2044 On 06-May-27			Bond Future	9.5919	9.4076	95.4462	96.9044	0
09/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	1670.8600	2205.1900	1.6709	2.2052	0
09/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	5806.5800	4882.6600	5.8066	4.8827	0
09/03/2026	2046 On 07-May-26			Bond Future	141.7437	146.0525	141.7437	146.0525	18,662
09/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	16793.7300	21102.5100	16.7937	21.1025	0
09/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2046 On 06-August-26			Bond Future	144.2988	148.6850	144.2988	148.6850	0
09/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	21918.7600	26305.0100	21.9188	26.3050	0
09/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2046 On 05-November-26			Bond Future	144.5357	148.9982	144.5357	148.9982	0
09/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	19055.6600	23518.1800	19.0557	23.5182	0
09/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2046 On 04-February-27			Bond Future	147.1023	151.6439	147.1023	151.6439	0
09/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	16012.2800	20553.8500	16.0123	20.5539	0
09/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2046 On 06-May-27			Bond Future	147.2880	151.9047	147.2880	151.9047	0
09/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	2914.6700	0.0000	2.9147	0
09/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	1701.9600	0.0000	1.7020	0.0000	0
09/03/2026	2050 On 07-May-26			Bond Future	144.2848	151.7390	144.2848	151.7390	17,225
09/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	20214.7900	27669.0400	20.2148	27.6690	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2050 On 06-August-26			Bond Future	144.4464	152.0342	144.4464	152.0342	0
09/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	21176.3900	28764.2100	21.1764	28.7642	0
09/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2050 On 05-November-26			Bond Future	147.0047	154.7266	147.0047	154.7266	0
09/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	23164.6700	30886.6400	23.1647	30.8866	0
09/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2050 On 04-February-27			Bond Future	147.1381	154.9948	147.1381	154.9948	0
09/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	14748.0900	22604.8000	14.7481	22.6048	0
09/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	2050 On 06-May-27			Bond Future	149.6771	157.6689	149.6771	157.6689	0
09/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	7208.8900	0.0000	7.2089	0
09/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	782.9200	0.0000	0.7829	0.0000	0
09/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	AL37 On 07-May-26			Index Future	1261.5730	1270.4070	1261.5730	1,270.4070	0
09/03/2026	AL37 On 06-August-26			Index Future	1283.7640	1292.7490	1283.7640	1,292.7490	0
09/03/2026	AL37 On 05-November-26			Index Future	1306.4560	1315.5950	1306.4560	1,315.5950	0
09/03/2026	AL37 On 04-February-27			Index Future	1329.3740	1338.6660	1329.3740	1,338.6660	0
09/03/2026	AL37 On 06-May-27			Index Future	1352.0550	1361.4950	1352.0550	1,361.4950	0
09/03/2026	AL7T On 07-May-26			Index Future	1622.1250	1641.7760	1622.1250	1,641.7760	0
09/03/2026	AL7T On 06-August-26			Index Future	1650.6580	1670.6490	1650.6580	1,670.6490	0
09/03/2026	AL7T On 05-November-26			Index Future	1679.8350	1700.1740	1679.8350	1,700.1740	0
09/03/2026	AL7T On 04-February-27			Index Future	1709.3030	1729.9890	1709.3030	1,729.9890	0
09/03/2026	AL7T On 06-May-27			Index Future	1738.4660	1759.4910	1738.4660	1,759.4910	0
09/03/2026	ALBI On 07-May-26			Index Future	1376.7170	1392.1830	1376.7170	1,392.1830	76
09/03/2026	ALBI On 06-August-26			Index Future	1400.9340	1416.6670	1400.9340	1,416.6670	0
09/03/2026	ALBI On 05-November-26			Index Future	1425.6970	1441.7040	1425.6970	1,441.7040	0
09/03/2026	ALBI On 04-February-27			Index Future	1450.7060	1466.9860	1450.7060	1,466.9860	0
09/03/2026	ALBI On 06-May-27			Index Future	1475.4570	1492.0030	1475.4570	1,492.0030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C442 On 25-April-42			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
09/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	ES33 On 07-May-26			Bond Future	9.1861	8.9913	92.3010	93.2738	0
09/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	11420.4400	12393.2900	11.4204	12.3933	0
09/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	ES33 On 06-August-26			Bond Future	9.2755	9.0714	93.9648	94.9551	0
09/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12096.1800	13086.4200	12.0962	13.0864	0
09/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	ES33 On 05-November-26			Bond Future	9.3721	9.1581	91.8375	92.8452	0
09/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6509.1200	7516.8100	6.5091	7.5168	0
09/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	ES33 On 04-February-27			Bond Future	9.4841	9.2593	93.4676	94.4930	0
09/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	971.0800	1996.4700	0.9711	1.9965	0
09/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	ES33 On 06-May-27			Bond Future	9.6106	9.3742	91.2872	92.3300	0
09/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	3638.0900	2595.2900	3.6381	2.5953	0
09/03/2026	ES42 On 07-May-26			Bond Future	9.6284	9.4401	91.2811	92.7139	0
09/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	16639.6500	18072.5200	16.6397	18.0725	0
09/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	ES42 On 06-August-26			Bond Future	9.7007	9.5063	92.9263	94.3848	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18451.9200	19910.5100	18.4519	19.9105	0
09/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	ES42 On 05-November-26			Bond Future	9.7746	9.5738	90.3086	91.7929	0
09/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12343.8300	13828.0800	12.3438	13.8281	0
09/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	ES42 On 04-February-27			Bond Future	9.8547	9.6472	91.9106	93.4211	0
09/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3050.7200	4561.1900	3.0507	4.5612	0
09/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	ES42 On 06-May-27			Bond Future	9.9457	9.7310	89.2312	90.7675	0
09/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	4511.1200	2974.8100	4.5111	2.9748	0
09/03/2026	GOVI On 07-May-26			GOVI	1349.9650	1365.5130	1349.9650	1,365.5130	602
09/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1729650.0000	1885130.0000	172.9650	188.5130	0
09/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	GOVI On 06-August-26			GOVI	1373.7110	1389.5280	1373.7110	1,389.5280	0
09/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1847110.0000	2005280.0000	184.7110	200.5280	0
09/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	GOVI On 05-November-26			GOVI	1397.9930	1414.0850	1397.9930	1,414.0850	0
09/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1209930.0000	1370850.0000	120.9930	137.0850	0
09/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	GOVI On 04-February-27			GOVI	1422.5160	1438.8830	1422.5160	1,438.8830	0
09/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	535160.0000	698830.0000	53.5160	69.8830	0
09/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	GOVI On 06-May-27			GOVI	1446.7860	1463.4200	1446.7860	1,463.4200	0
09/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	197860.0000	364200.0000	19.7860	36.4200	0
09/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/03/2026	I258 On 07-May-26			Bond Future	135.1196	139.3628	135.1196	139.3628	0
09/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	21389.6400	25632.8000	21.3896	25.6328	0
09/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	I258 On 06-August-26			Bond Future	134.7145	139.0328	134.7145	139.0328	0
09/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	21764.4803	26082.7500	21.7645	26.0828	0
09/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0003	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
09/03/2026	I258 On 05-November-26			Bond Future	137.1002	141.4950	137.1002	141.4950	0
09/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	22150.2906	26545.0140	22.1503	26.5450	0
09/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0806	0.0040	0.0001	0.0000	0
09/03/2026	I258 On 04-February-27			Bond Future	136.6504	141.1198	136.6504	141.1198	0
09/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	17764.4594	22221.9821	17.7645	22.2220	0
09/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	14.0894	2.1721	0.0141	0.0022	0
09/03/2026	I258 On 06-May-27			Bond Future	139.0067	143.5533	139.0067	143.5533	0
09/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	5978.0773	9523.0949	5.9781	9.5231	0
09/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	1751.3373	749.8349	1.7513	0.7498	0
09/03/2026	IGOV On 07-May-26			Index Future	443.2610	452.1250	443.2610	452.1250	251
09/03/2026	IGOV On 06-August-26			Index Future	451.1660	460.1860	451.1660	460.1860	0
09/03/2026	IGOV On 05-November-26			Index Future	459.2470	468.4270	459.2470	468.4270	0
09/03/2026	IGOV On 04-February-27			Index Future	467.4070	476.7470	467.4070	476.7470	0
09/03/2026	IGOV On 06-May-27			Index Future	475.4840	484.9820	475.4840	484.9820	0
09/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
09/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
09/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
09/03/2026	R033 On 07-May-26			Bond Future	8.4639	8.2941	109.0225	109.9438	9,512
09/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	9747.5300	10664.2900	9.7475	10.6643	0
09/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	13.3000	8.7400	0.0133	0.0087	0
09/03/2026	R033 On 06-August-26			Bond Future	8.5322	8.3535	110.9608	111.8983	223

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	8791.3900	9664.2000	8.7914	9.6642	0
09/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	284.9000	220.1700	0.2849	0.2202	0
09/03/2026	R033 On 05-November-26			Bond Future	8.6039	8.4158	107.8602	108.8141	0
09/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	4857.7900	5573.1700	4.8578	5.5732	0
09/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1274.4300	1035.9800	1.2744	1.0360	0
09/03/2026	R033 On 04-February-27			Bond Future	8.6872	8.4888	109.7498	110.7202	0
09/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	2729.6200	3256.4500	2.7296	3.2565	0
09/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	2910.7100	2467.2200	2.9107	2.4672	0
09/03/2026	R033 On 06-May-27			Bond Future	8.7888	8.5791	106.5778	107.5643	0
09/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	901.6400	1190.9600	0.9016	1.1910	0
09/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	5017.2600	4320.0700	5.0173	4.3201	0
09/03/2026	R035 On 07-May-26			Bond Future	8.7213	8.5267	102.6687	103.8643	104,632
09/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	79.2000	276.5200	0.0792	0.2765	1,000
09/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	2753.8800	1755.6600	2.7539	1.7557	0
09/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	94.0000	313.0900	0.0940	0.3131	0
09/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	2642.6400	1666.1900	2.6426	1.6662	16,000
09/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	450.7700	979.3000	0.4508	0.9793	0
09/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	1502.3300	835.3200	1.5023	0.8353	16,000
09/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	1185.4900	2000.4400	1.1855	2.0004	1,000
09/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	767.9700	387.3800	0.7680	0.3874	0
09/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	3073.3900	4155.0900	3.0734	4.1551	0
09/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	209.3200	95.4800	0.2093	0.0955	1,000
09/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	5449.6300	6619.3000	5.4496	6.6193	250
09/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	45.7800	19.9100	0.0458	0.0199	0
09/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	5559.9300	6731.3300	5.5599	6.7313	200
09/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	42.6900	18.5500	0.0427	0.0186	0
09/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	5835.7900	7011.0300	5.8358	7.0110	350
09/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	35.8500	15.5500	0.0359	0.0156	0
09/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	8194.5300	9385.4400	8.1945	9.3854	0
09/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	8.2200	3.5900	0.0082	0.0036	250
09/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	8303.0600	9494.2900	8.3031	9.4943	0
09/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	7.6800	3.3700	0.0077	0.0034	200
09/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	8573.8100	9765.7100	8.5738	9.7657	0
09/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	6.5000	2.8600	0.0065	0.0029	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	10863.6500	12058.8100	10.8637	12.0588	0
09/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.6300	0.2500	0.0006	0.0003	250
09/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	10968.5000	12163.7100	10.9685	12.1637	0
09/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.5500	0.2200	0.0006	0.0002	200
09/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	11229.9900	12425.2800	11.2300	12.4253	0
09/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.4100	0.1600	0.0004	0.0002	350
09/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	12008.5900	13204.0400	12.0086	13.2040	0
09/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.1500	0.0600	0.0002	0.0001	0
09/03/2026	R035 On 06-August-26			Bond Future	8.7866	8.5836	104.4941	105.7108	100
09/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	5.6500	22.9500	0.0057	0.0230	5,000
09/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	6745.4800	5546.1200	6.7455	5.5461	0
09/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	27.6300	86.0000	0.0276	0.0860	0
09/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	5484.1300	4325.8400	5.4841	4.3258	0
09/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	39.7600	115.9100	0.0398	0.1159	5,000
09/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	5178.5200	4038.0100	5.1785	4.0380	0
09/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	297.6100	591.8600	0.2976	0.5919	1,000
09/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	3307.9700	2385.5600	3.3080	2.3856	0
09/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	371.9700	708.6300	0.3720	0.7086	0
09/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	3074.0200	2194.0200	3.0740	2.1940	5,000
09/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	1259.1800	1910.1300	1.2592	1.9101	350
09/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	1716.1700	1150.4600	1.7162	1.1505	0
09/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	1522.9600	2233.7200	1.5230	2.2337	1,000
09/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	1502.8600	996.9600	1.5029	0.9970	0
09/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	2858.9800	3772.8300	2.8590	3.7728	200
09/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	843.6000	540.7900	0.8436	0.5408	0
09/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	3213.6000	4163.3900	3.2136	4.1634	0
09/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	736.2400	469.3700	0.7362	0.4694	350
09/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	3258.7400	4212.7400	3.2587	4.2127	250
09/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	723.8400	461.1800	0.7238	0.4612	0
09/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	4043.1600	5060.9700	4.0432	5.0610	0
09/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	536.6100	337.7600	0.5366	0.3378	1,000
09/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	5208.1900	6291.8800	5.2082	6.2919	0
09/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	351.1800	218.2100	0.3512	0.2182	200
09/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	5606.9900	6707.4800	5.6070	6.7075	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	305.2900	189.1200	0.3053	0.1891	350
09/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	5657.1800	6759.5900	5.6572	6.7596	0
09/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	300.0800	185.8300	0.3001	0.1858	250
09/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	7741.5600	8900.7500	7.7416	8.9008	0
09/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	149.0400	91.5700	0.1490	0.0916	200
09/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	8202.4700	9369.5700	8.2025	9.3696	0
09/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	128.4800	78.9200	0.1285	0.0789	250
09/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	12425.0300	13636.3700	12.4250	13.6364	0
09/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	11.6800	6.3600	0.0117	0.0064	0
09/03/2026	R035 On 05-November-26			Bond Future	8.8571	8.6453	101.8215	103.0594	0
09/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	131.4600	272.6500	0.1315	0.2727	600
09/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	5451.0700	4354.4000	5.4511	4.3544	0
09/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	832.0400	1288.8100	0.8320	1.2888	0
09/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	3109.7700	2328.6800	3.1098	2.3287	600
09/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1738.8900	2410.4500	1.7389	2.4105	200
09/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	2070.6900	1504.3900	2.0707	1.5044	0
09/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	2321.2700	3087.7700	2.3213	3.0878	0
09/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	1669.2300	1197.8700	1.6692	1.1979	600
09/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	3622.0700	4536.5400	3.6221	4.5365	0
09/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1095.5500	772.1600	1.0956	0.7722	200
09/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	5849.1100	6910.8700	5.8491	6.9109	0
09/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	568.8500	392.7500	0.5689	0.3928	200
09/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	6936.6400	8041.8100	6.9366	8.0418	0
09/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	423.5900	290.9000	0.4236	0.2909	0
09/03/2026	R035 On 04-February-27			Bond Future	8.9381	8.7167	103.6059	104.8652	0
09/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	62.1800	134.6400	0.0622	0.1346	3,000
09/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	7375.1400	6188.3000	7.3751	6.1883	0
09/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	396.2600	671.0000	0.3963	0.6710	3,000
09/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	4675.6300	3691.0700	4.6756	3.6911	0
09/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1839.2900	2503.3400	1.8393	2.5033	0
09/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	2337.8200	1742.5700	2.3378	1.7426	3,000
09/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	2395.8700	3147.6900	2.3959	3.1477	0
09/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	1934.8500	1427.3700	1.9349	1.4274	0
09/03/2026	R035 On 06-May-27			Bond Future	9.0279	8.7965	100.8699	102.1504	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	566.1100	882.9300	0.5661	0.8829	0
09/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	4956.0000	3992.3400	4.9560	3.9923	0
09/03/2026	R038 On 07-May-26			Bond Future	9.1069	8.9232	113.9049	115.3507	4,385
09/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	16055.7700	17501.5400	16.0558	17.5015	0
09/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.1300	0.0600	0.0001	0.0001	0
09/03/2026	R038 On 06-August-26			Bond Future	9.1791	8.9883	115.9299	117.4013	0
09/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	17581.7800	19049.4700	17.5818	19.0495	0
09/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	8.7900	5.0400	0.0088	0.0050	0
09/03/2026	R038 On 05-November-26			Bond Future	9.2530	9.0549	112.4753	113.9723	0
09/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	10607.9700	12000.3900	10.6080	12.0004	0
09/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	338.6300	234.0500	0.3386	0.2341	0
09/03/2026	R038 On 04-February-27			Bond Future	9.3348	9.1290	114.4456	115.9686	0
09/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	4001.8000	5008.6500	4.0018	5.0087	0
09/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	2081.5200	1565.3800	2.0815	1.5654	0
09/03/2026	R038 On 06-May-27			Bond Future	9.4284	9.2144	110.9124	112.4610	0
09/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	921.0100	1349.8300	0.9210	1.3498	0
09/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	6239.1300	5119.3100	6.2391	5.1193	0
09/03/2026	R053 On 07-May-26			Bond Future	9.1954	9.0278	125.3760	127.4013	76,855
09/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	24600.9900	26626.1500	24.6010	26.6262	0
09/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.1100	0.0500	0.0001	0.0001	0
09/03/2026	R053 On 06-August-26			Bond Future	9.2492	9.0767	127.6051	129.6662	0
09/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	9.1500	30.4500	0.0092	0.0305	530
09/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	14905.2400	12865.4600	14.9052	12.8655	0
09/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	278.7500	571.8800	0.2788	0.5719	0
09/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	8345.4200	6577.4700	8.3454	6.5775	0
09/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	2110.7200	3110.0000	2.1107	3.1100	530
09/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	3890.2000	2828.4000	3.8902	2.8284	530
09/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	5734.1400	7276.8400	5.7341	7.2768	0
09/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	1716.1400	1197.7600	1.7161	1.1978	530
09/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	28498.8700	30557.8700	28.4989	30.5579	0
09/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	5.0800	3.0000	0.0051	0.0030	0
09/03/2026	R053 On 05-November-26			Bond Future	9.3034	9.1258	123.9764	126.0734	0
09/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	19543.8200	21546.7300	19.5438	21.5467	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	343.1800	249.0700	0.3432	0.2491	0
09/03/2026	R053 On 04-February-27			Bond Future	9.3621	9.1793	126.1483	128.2819	0
09/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	9199.3500	10819.2100	9.1994	10.8192	0
09/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	2324.2900	1810.5400	2.3243	1.8105	0
09/03/2026	R053 On 06-May-27			Bond Future	9.4280	9.2396	122.4364	124.6059	0
09/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	2272.7900	3059.7600	2.2728	3.0598	0
09/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	8274.8300	6892.3200	8.2748	6.8923	0
09/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
09/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	63.4000	64.9900	0.0634	0.0650	0
09/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	63.4000	64.9900	0.0634	0.0650	0
09/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
09/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	68.9400	69.6300	0.0689	0.0696	0
09/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	68.9400	69.6300	0.0689	0.0696	0
09/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
09/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	43.2800	43.5500	0.0433	0.0436	0
09/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	43.2800	43.5500	0.0433	0.0436	0
09/03/2026	R202 On 07-May-26			Bond Future	304.8270	304.8346	304.8270	304.8346	772
09/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	27276.9800	27284.5600	27.2770	27.2846	0
09/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	R202 On 06-August-26			Bond Future	304.9278	304.9345	304.9278	304.9345	253
09/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	26067.7500	26074.4500	26.0678	26.0745	0
09/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	R202 On 05-November-26			Bond Future	310.3288	310.3350	310.3288	310.3350	0
09/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	29868.8000	29875.0300	29.8688	29.8750	0
09/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	R202 On 04-February-27			Bond Future	310.3621	310.3633	310.3621	310.3633	0
09/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	15632.0700	15633.3100	15.6321	15.6333	0
09/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	R202 On 06-May-27			Bond Future	315.7176	315.7180	315.7176	315.7180	0
09/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	8727.6000	8728.0200	8.7276	8.7280	0
09/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	R209 On 07-May-26			Bond Future	8.8711	8.6771	83.6863	84.8136	45,568
09/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	11516.5900	12643.8100	11.5166	12.6438	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.1100	0.0400	0.0001	0.0000	0
09/03/2026	R209 On 06-August-26			Bond Future	8.9343	8.7331	85.1742	86.3214	770
09/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	12514.5900	13658.6500	12.5146	13.6587	0
09/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	6.9000	3.7500	0.0069	0.0038	0
09/03/2026	R209 On 05-November-26			Bond Future	8.9991	8.7904	83.5130	84.6801	0
09/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	7263.0200	8325.9300	7.2630	8.3259	0
09/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	337.0900	232.8800	0.3371	0.2329	0
09/03/2026	R209 On 04-February-27			Bond Future	9.0717	8.8549	84.9763	86.1638	0
09/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	157.4900	293.4700	0.1575	0.2935	3,237
09/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	6064.9100	5013.4300	6.0649	5.0134	0
09/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1803.7700	2420.0800	1.8038	2.4201	0
09/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	2412.6800	1841.5300	2.4127	1.8415	3,237
09/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	2841.2100	3601.1200	2.8412	3.6011	0
09/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	1719.9100	1292.3600	1.7199	1.2924	0
09/03/2026	R209 On 06-May-27			Bond Future	9.1557	8.9304	83.2733	84.4807	0
09/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	448.0200	701.9100	0.4480	0.7019	4,620
09/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	5438.8300	4485.2700	5.4388	4.4853	0
09/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	669.9400	998.7800	0.6699	0.9988	0
09/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	4752.0700	3873.4600	4.7521	3.8735	0
09/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2967.4300	3708.2300	2.9674	3.7082	0
09/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	2100.9400	1634.2900	2.1009	1.6343	4,620
09/03/2026	R210 On 07-May-26			Bond Future	259.9870	260.6629	259.9870	260.6629	1,191
09/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	4586.9800	5262.8900	4.5870	5.2629	0
09/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	R210 On 06-August-26			Bond Future	264.6734	265.3611	264.6734	265.3611	0
09/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	4833.3700	5521.1300	4.8334	5.5211	0
09/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	R210 On 05-November-26			Bond Future	265.8462	266.5437	265.8462	266.5437	0
09/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	12516.1600	13213.7100	12.5162	13.2137	0
09/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	R210 On 04-February-27			Bond Future	270.5674	271.2768	270.5674	271.2768	0
09/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	4537.3900	5246.8400	4.5374	5.2468	0
09/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	R210 On 06-May-27			Bond Future	271.6708	272.3871	271.6708	272.3871	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	540.7900	1257.1300	0.5408	1.2571	0
09/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	R213 On 07-May-26			Bond Future	8.1911	8.0043	96.7206	97.4327	89,839
09/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	5877.8800	6588.8800	5.8779	6.5889	0
09/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	2.0300	0.9100	0.0020	0.0009	0
09/03/2026	R213 On 06-August-26			Bond Future	8.2575	8.0585	98.4403	99.1649	0
09/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	5091.9200	5789.8400	5.0919	5.7898	0
09/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	67.8000	41.0700	0.0678	0.0411	0
09/03/2026	R213 On 05-November-26			Bond Future	8.3342	8.1217	96.6124	97.3496	0
09/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	2073.9900	2613.2700	2.0740	2.6133	0
09/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	650.9100	452.9900	0.6509	0.4530	0
09/03/2026	R213 On 04-February-27			Bond Future	8.4287	8.2008	98.3057	99.0557	0
09/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	786.0800	1114.3500	0.7861	1.1144	0
09/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	1737.2400	1315.5200	1.7372	1.3155	0
09/03/2026	R213 On 06-May-27			Bond Future	8.5424	8.2973	96.4307	97.1932	0
09/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	154.4200	275.2900	0.1544	0.2753	0
09/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	3255.9600	2614.3400	3.2560	2.6143	0
09/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	693.3800	995.9200	0.6934	0.9959	2,830
09/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	1980.6700	1520.7200	1.9807	1.5207	0
09/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2856.4700	3432.7000	2.8565	3.4327	0
09/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	696.3200	510.0600	0.6963	0.5101	2,830
09/03/2026	R214 On 07-May-26			Bond Future	9.2183	9.0302	79.5518	80.8332	38,959
09/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	13608.3900	14889.7800	13.6084	14.8898	0
09/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0900	0.0400	0.0001	0.0000	0
09/03/2026	R214 On 06-August-26			Bond Future	9.2781	9.0841	80.9662	82.2703	0
09/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	15345.2800	16647.1900	15.3453	16.6472	0
09/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	4.9400	2.7200	0.0049	0.0027	0
09/03/2026	R214 On 05-November-26			Bond Future	9.3406	9.1406	79.0863	80.4132	0
09/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	10013.9800	11257.9900	10.0140	11.2580	0
09/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	278.8000	195.9100	0.2788	0.1959	0
09/03/2026	R214 On 04-February-27			Bond Future	9.4099	9.2035	80.4723	81.8223	0
09/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	4571.1800	5553.4800	4.5712	5.5535	0
09/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1490.3800	1122.7000	1.4904	1.1227	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	R214 On 06-May-27			Bond Future	9.4839	9.2711	78.5468	79.9196	0
09/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	1053.1200	1500.1800	1.0531	1.5002	0
09/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	5036.9500	4111.2300	5.0370	4.1112	0
09/03/2026	R248 On 07-May-26			Bond Future	9.2966	9.1341	96.6431	98.1071	290,298
09/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0.0500	0.7800	0.0001	0.0008	1,620
09/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	9572.3600	8109.1000	9.5724	8.1091	0
09/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	28.8000	113.2300	0.0288	0.1132	1,620
09/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	5584.1000	4204.5400	5.5841	4.2045	0
09/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	925.3200	1650.0400	0.9253	1.6500	0
09/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	1972.2800	1233.0100	1.9723	1.2330	0
09/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	965.0800	1705.0100	0.9651	1.7050	0
09/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	1921.5400	1197.4800	1.9215	1.1975	0
09/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	18162.9300	19626.8700	18.1629	19.6269	0
09/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.1100	0.0600	0.0001	0.0001	0
09/03/2026	R248 On 06-August-26			Bond Future	9.3535	9.1862	98.3614	99.8513	0
09/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	1715.0000	1219.0600	1.7150	1.2191	0
09/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	4906.7000	2920.8800	4.9067	2.9209	1,762
09/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	6823.3600	7409.4800	6.8234	7.4095	0
09/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	1401.3500	497.5900	1.4014	0.4976	1,762
09/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	21515.7200	23004.2000	21.5157	23.0042	0
09/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	3.5400	2.1400	0.0035	0.0021	0
09/03/2026	R248 On 05-November-26			Bond Future	9.4126	9.2403	95.6451	97.1608	0
09/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	14674.5100	16122.4700	14.6745	16.1225	0
09/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	254.2300	186.4900	0.2542	0.1865	0
09/03/2026	R248 On 04-February-27			Bond Future	9.4777	9.3002	97.3210	98.8633	0
09/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	6981.9700	8147.4000	6.9820	8.1474	0
09/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1801.1400	1424.3400	1.8011	1.4243	0
09/03/2026	R248 On 06-May-27			Bond Future	9.5467	9.3638	94.5413	96.1095	0
09/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	1824.1300	2406.7600	1.8241	2.4068	0
09/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	6182.5800	5196.9600	6.1826	5.1970	0
09/03/2026	R2R9 On 07-May-26			Bond Future	9.2115	9.0228	106.0598	107.5295	0
09/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	95210.1400	96679.8100	95.2101	96.6798	0
09/03/2026	R2R9 On 07-May-26	99.91	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
09/03/2026	R2R9 On 06-August-26			Bond Future	9.2828	9.0874	107.9454	109.4411	0
09/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	94825.8800	96321.5900	94.8259	96.3216	0
09/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	R2R9 On 05-November-26			Bond Future	9.3557	9.1532	104.8552	106.3769	0
09/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	93885.1500	95406.8000	93.8852	95.4068	0
09/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	R2R9 On 04-February-27			Bond Future	9.4359	9.2259	106.6921	108.2403	0
09/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	4448.4000	5613.6900	4.4484	5.6137	0
09/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1208.8300	825.9500	1.2088	0.8260	0
09/03/2026	R2R9 On 06-May-27			Bond Future	9.5270	9.3090	103.5310	105.1053	0
09/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1091.8500	1562.6900	1.0919	1.5627	0
09/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	6246.3500	5142.9000	6.2464	5.1429	0
09/03/2026	R4R2 On 07-May-26			Bond Future	9.2889	9.1261	108.0154	109.4358	4,279
09/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	96926.3000	98346.6400	96.9263	98.3466	0
09/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	R4R2 On 06-August-26			Bond Future	9.3560	9.1877	109.9358	111.3813	0
09/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96518.5300	97964.0300	96.5185	97.9640	0
09/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	R4R2 On 05-November-26			Bond Future	9.4241	9.2503	106.7543	108.2250	0
09/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95531.7300	97002.3900	95.5317	97.0024	0
09/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/03/2026	R4R2 On 04-February-27			Bond Future	9.4986	9.3188	108.6245	110.1208	0
09/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	5994.9900	7203.6000	5.9950	7.2036	0
09/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	978.8800	691.2300	0.9789	0.6912	0
09/03/2026	R4R2 On 06-May-27			Bond Future	9.5825	9.3964	105.3703	106.8917	0
09/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1489.9600	2001.2900	1.4900	2.0013	0
09/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6364.0700	5353.9900	6.3641	5.3540	0
09/03/2026	RR87 On 07-May-26			Bond Future	7.0982	7.0082	102.8617	102.9126	0
09/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	1.6893	6.0765	0.0017	0.0061	0
09/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	164.6893	118.2065	0.1647	0.1182	0
09/03/2026	RR87 On 06-August-26			Bond Future	7.0310	6.8785	100.9525	101.0064	0
09/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	4.1185	10.4999	0.0041	0.0105	0
09/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	181.4885	133.9399	0.1815	0.1339	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	RR87 On 05-November-26			Bond Future	6.7884	6.3105	102.7168	102.7715	0
09/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0032	0.1516	0.0000	0.0002	0
09/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	174.1632	119.5516	0.1742	0.1196	0
09/03/2026	RR88 On 07-May-26			Bond Future	7.0933	7.0153	105.9881	106.1067	0
09/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	14.6234	33.6149	0.0146	0.0336	0
09/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	400.3434	300.7849	0.4003	0.3008	0
09/03/2026	RR88 On 06-August-26			Bond Future	7.0887	6.9952	104.9863	105.0990	0
09/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	70.6743	103.4368	0.0707	0.1034	0
09/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	431.1643	351.2768	0.4312	0.3513	0
09/03/2026	RR88 On 05-November-26			Bond Future	7.0692	6.9538	106.2195	106.3406	0
09/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	89.7724	126.6166	0.0898	0.1266	0
09/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	467.2424	382.9866	0.4672	0.3830	0
09/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0