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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For April 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	2029 On 07-May-26			Bond Future	147.1552	146.1873	147.1552	146.1873	4,503
08/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5335.2200	4367.3100	5.3352	4.3673	0
08/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2029 On 06-August-26			Bond Future	149.8771	148.8917	149.8771	148.8917	1,581
08/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5777.0900	4791.7200	5.7771	4.7917	0
08/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2029 On 05-November-26			Bond Future	151.1973	150.1943	151.1973	150.1943	0
08/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3637.3200	2634.3200	3.6373	2.6343	0
08/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2029 On 04-February-27			Bond Future	154.1090	153.0869	154.1090	153.0869	0
08/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4388.9700	3366.8900	4.3890	3.3669	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2029 On 06-May-27			Bond Future	155.5178	154.4762	155.5178	154.4762	0
08/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	2197.7700	1156.2000	2.1978	1.1562	0
08/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2030 On 07-May-26			Bond Future	7.7764	8.2817	102.9238	101.3255	103,969
08/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	39.8000	1.2600	0.0398	0.0013	1,000
08/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	1869.1900	3428.9500	1.8692	3.4290	0
08/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	402.7100	43.8900	0.4027	0.0439	1,000
08/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	615.1200	1854.6000	0.6151	1.8546	0
08/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	781.1500	140.7700	0.7812	0.1408	0
08/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	323.7600	1281.6800	0.3238	1.2817	1,000
08/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	4997.9300	3420.8600	4.9979	3.4209	0
08/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	1.6300	22.8600	0.0016	0.0229	0
08/04/2026	2030 On 06-August-26			Bond Future	7.8205	8.3689	100.7924	99.1652	68,439
08/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	299.7400	75.8500	0.2997	0.0759	1,000
08/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2149.9600	3553.2200	2.1500	3.5532	0
08/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	775.3300	259.5400	0.7753	0.2595	1,000
08/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1107.0700	2218.4300	1.1071	2.2184	0
08/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1371.7700	580.4200	1.3718	0.5804	0
08/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	657.0500	1492.8500	0.6571	1.4929	1,000
08/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	4221.2200	2829.2400	4.2212	2.8292	0
08/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	132.5300	367.7000	0.1325	0.3677	0
08/04/2026	2030 On 05-November-26			Bond Future	7.8375	8.4331	102.6534	100.9967	0
08/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	2170.2100	1188.3400	2.1702	1.1883	0
08/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	632.1800	1307.0100	0.6322	1.3070	0
08/04/2026	2030 On 04-February-27			Bond Future	7.8450	8.4973	100.5995	98.9115	0
08/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1224.4500	562.6600	1.2245	0.5627	0
08/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1289.8900	2316.1600	1.2899	2.3162	0
08/04/2026	2030 On 06-May-27			Bond Future	7.8779	8.5976	102.4851	100.7650	0
08/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	730.8100	301.9600	0.7308	0.3020	0
08/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2212.8800	3504.1100	2.2129	3.5041	0
08/04/2026	2031 On 07-May-26			Bond Future	114.6206	114.1863	114.6206	114.1863	1,878
08/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	864.8000	547.1900	0.8648	0.5472	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	84.2400	200.8600	0.0842	0.2009	0
08/04/2026	2031 On 06-August-26			Bond Future	114.3235	113.8818	114.3235	113.8818	1,727
08/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	983.3400	734.7000	0.9833	0.7347	0
08/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	469.8000	662.8800	0.4698	0.6629	0
08/04/2026	2031 On 05-November-26			Bond Future	116.4609	116.0114	116.4609	116.0114	0
08/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	4978.5000	4535.1300	4.9785	4.5351	0
08/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	7.5600	13.7800	0.0076	0.0138	0
08/04/2026	2031 On 04-February-27			Bond Future	116.2331	115.7757	116.2331	115.7757	0
08/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1047.2400	830.7100	1.0472	0.8307	0
08/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	994.1700	1235.0500	0.9942	1.2351	0
08/04/2026	2031 On 06-May-27			Bond Future	118.4382	117.9717	118.4382	117.9717	0
08/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2045.5000	1723.9100	2.0455	1.7239	0
08/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	477.3500	622.2600	0.4774	0.6223	0
08/04/2026	2032 On 07-May-26		Call	Bond Future	1673.5000	525.5700	1.6735	0.5256	0
08/04/2026	2032 On 07-May-26			Bond Future	8.1917	8.6875	101.2003	98.9482	124,997
08/04/2026	2032 On 07-May-26		Put	Bond Future	473.2300	1577.4200	0.4732	1.5774	0
08/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	8497.5600	6256.3300	8.4976	6.2563	0
08/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.7900	11.6800	0.0008	0.0117	0
08/04/2026	2032 On 06-August-26			Bond Future	8.2404	8.7644	103.0469	100.7540	45,140
08/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	8047.4200	5949.9400	8.0474	5.9499	0
08/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	117.9100	313.3100	0.1179	0.3133	0
08/04/2026	2032 On 05-November-26			Bond Future	8.2793	8.8334	100.7896	98.4548	0
08/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4461.6800	2856.7600	4.4617	2.8568	0
08/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	782.6600	1512.5100	0.7827	1.5125	0
08/04/2026	2032 On 04-February-27			Bond Future	8.3150	8.9027	102.7078	100.3289	0
08/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2543.7800	1421.5500	2.5438	1.4216	0
08/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	1868.5700	3125.2800	1.8686	3.1253	0
08/04/2026	2032 On 06-May-27			Bond Future	8.3605	8.9856	100.4735	98.0495	0
08/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1429.0700	723.8900	1.4291	0.7239	0
08/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3666.2600	5385.0500	3.6663	5.3851	0
08/04/2026	2033 On 07-May-26			Bond Future	143.2878	141.6785	143.2878	141.6785	10,281
08/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8127.7900	6518.5200	8.1278	6.5185	0
08/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	2033 On 06-August-26			Bond Future	145.9381	144.2995	145.9381	144.2995	2,882
08/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	11688.1100	10049.4700	11.6881	10.0495	0
08/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2033 On 05-November-26			Bond Future	147.0832	145.4147	147.0832	145.4147	0
08/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	9823.1800	8154.7300	9.8232	8.1547	0
08/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2033 On 04-February-27			Bond Future	149.9156	148.2152	149.9156	148.2152	0
08/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7205.5800	5505.2300	7.2056	5.5052	0
08/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2033 On 06-May-27			Bond Future	151.1401	149.4074	151.1401	149.4074	0
08/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	69.9000	1802.6300	0.0699	1.8026	0
08/04/2026	2037 On 07-May-26			Bond Future	8.9055	9.4599	99.5848	95.9674	176,257
08/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	1563.0600	266.4800	1.5631	0.2665	1,500
08/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	933.0300	3253.8400	0.9330	3.2538	0
08/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	4003.8000	1396.1000	4.0038	1.3961	1,500
08/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	194.9000	1204.5900	0.1949	1.2046	0
08/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	7359.3300	3994.0300	7.3593	3.9940	0
08/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	27.4300	279.5200	0.0274	0.2795	1,500
08/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	12482.0400	8883.4700	12.4820	8.8835	142
08/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	1.1300	19.9500	0.0011	0.0200	0
08/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	14503.2400	10891.6300	14.5032	10.8916	0
08/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.2900	6.0700	0.0003	0.0061	0
08/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	20037.1900	16419.8300	20.0372	16.4198	0
08/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	142
08/04/2026	2037 On 06-August-26			Bond Future	8.9671	9.5433	97.1419	93.4588	94,784
08/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	7167.3100	4339.6400	7.1673	4.3396	2,541
08/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	578.1500	1433.5300	0.5782	1.4335	0
08/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	10773.6000	7504.4700	10.7736	7.5045	0
08/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	246.8500	660.7700	0.2469	0.6608	2,541
08/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	13926.5700	10456.8100	13.9266	10.4568	0
08/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	117.1200	330.4100	0.1171	0.3304	2,541
08/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	16016.5300	12457.7500	16.0165	12.4578	0
08/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	61.5700	185.8400	0.0616	0.1858	0

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08/04/2026	2037 On 05-November-26			Bond Future	9.0156	9.6134	98.9356	95.1849	0
08/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	4741.3500	2638.4000	4.7414	2.6384	4,490
08/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	1934.1300	3581.8600	1.9341	3.5819	0
08/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	8357.4500	5537.7800	8.3575	5.5378	0
08/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	939.0300	1870.0400	0.9390	1.8700	4,490
08/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	10313.3000	7256.4500	10.3133	7.2565	0
08/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	675.2900	1369.1200	0.6753	1.3691	0
08/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	11364.5300	8203.8500	11.3645	8.2039	0
08/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	562.2200	1152.2200	0.5622	1.1522	4,490
08/04/2026	2037 On 04-February-27			Bond Future	9.0630	9.6843	96.5605	92.7387	0
08/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	2038.9500	987.8200	2.0390	0.9878	4,490
08/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	6084.8500	8855.5600	6.0849	8.8556	0
08/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	4387.3400	2475.3300	4.3873	2.4753	0
08/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2843.3600	4753.1900	2.8434	4.7532	4,490
08/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	5165.0200	3044.6400	5.1650	3.0446	0
08/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2394.6400	4096.1000	2.3946	4.0961	0
08/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	6447.6500	4042.5200	6.4477	4.0425	0
08/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	1876.9800	3293.6900	1.8770	3.2937	4,490
08/04/2026	2037 On 06-May-27			Bond Future	9.1220	9.7682	98.3702	94.4763	0
08/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2513.9600	1301.6300	2.5140	1.3016	0
08/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	5949.3200	8630.9000	5.9493	8.6309	0
08/04/2026	2038 On 07-May-26			Bond Future	159.9213	155.6020	159.9213	155.6020	4,978
08/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	15391.2800	11071.9700	15.3913	11.0720	0
08/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2038 On 06-August-26			Bond Future	160.6848	156.2862	160.6848	156.2862	0
08/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	15964.8000	11566.2100	15.9648	11.5662	0
08/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2038 On 05-November-26			Bond Future	163.6888	159.2086	163.6888	159.2086	0
08/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	17378.7700	12898.6300	17.3788	12.8986	0
08/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2038 On 04-February-27			Bond Future	164.5978	160.0323	164.5978	160.0323	0
08/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	10767.8000	6202.2800	10.7678	6.2023	0
08/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2038 On 06-May-27			Bond Future	167.7212	163.0683	167.7212	163.0683	0

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08/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	1621.2200	0.0000	1.6212	0.0000	0
08/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	3031.6700	0.0000	3.0317	0
08/04/2026	2040 On 07-May-26		Call	Bond Future	2129.4800	529.5900	2.1295	0.5296	0
08/04/2026	2040 On 07-May-26			Bond Future	9.2265	9.7905	100.7435	96.5857	53,927
08/04/2026	2040 On 07-May-26		Put	Bond Future	1385.9700	3943.8800	1.3860	3.9439	0
08/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	205.1300	12.3900	0.2051	0.0124	27,500
08/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	4729.3800	8694.4400	4.7294	8.6944	0
08/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	10360.6000	6339.0300	10.3606	6.3390	1,460
08/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	12.6100	148.8400	0.0126	0.1488	0
08/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	13011.4700	8895.5100	13.0115	8.8955	0
08/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	2.9900	44.8300	0.0030	0.0448	0
08/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	16317.8900	12168.6700	16.3179	12.1687	0
08/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.4800	9.0600	0.0005	0.0091	0
08/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	16609.2000	12458.8400	16.6092	12.4588	0
08/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.4100	7.8500	0.0004	0.0079	1,460
08/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	18381.5600	14225.8500	18.3816	14.2259	0
08/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0800	2.1700	0.0001	0.0022	0
08/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	19439.8500	15282.9300	19.4399	15.2829	0
08/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0300	0.9100	0.0000	0.0009	1,460
08/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	21122.1400	16964.5400	21.1221	16.9645	0
08/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.2000	0.0000	0.0002	0
08/04/2026	2040 On 06-August-26			Bond Future	9.2918	9.8761	98.0711	93.8378	47,806
08/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	18699.6600	14593.4200	18.6997	14.5934	0
08/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	62.4100	189.5100	0.0624	0.1895	0
08/04/2026	2040 On 05-November-26			Bond Future	9.3448	9.9490	99.8821	95.5709	0
08/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	6075.5300	3504.0400	6.0755	3.5040	2,300
08/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	2034.2900	3773.9300	2.0343	3.7739	0
08/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	10146.3200	6838.2100	10.1463	6.8382	0
08/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	1037.7100	2040.7300	1.0377	2.0407	2,300
08/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	12311.7700	8755.5200	12.3118	8.7555	0
08/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	755.2900	1510.1700	0.7553	1.5102	0
08/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	13460.9500	9792.8200	13.4610	9.7928	0
08/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	626.9400	1269.9400	0.6269	1.2699	2,300
08/04/2026	2040 On 04-February-27			Bond Future	9.3974	10.0230	97.2745	92.8816	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2434.3600	1193.7600	2.4344	1.1938	2,300
08/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	7063.0300	10215.3800	7.0630	10.2154	0
08/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	5237.0100	2994.9400	5.2370	2.9949	0
08/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	3287.3400	5438.2200	3.2873	5.4382	2,300
08/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	6410.6100	3870.4100	6.4106	3.8704	0
08/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2652.4900	4505.2400	2.6525	4.5052	0
08/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	7581.6800	4792.7700	7.5817	4.7928	0
08/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2197.2400	3801.2800	2.1972	3.8013	2,300
08/04/2026	2040 On 06-May-27			Bond Future	9.4601	10.1082	99.0974	94.6217	0
08/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	2965.5900	1564.9800	2.9656	1.5650	0
08/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	7234.1500	10309.2700	7.2342	10.3093	0
08/04/2026	2043 On 07-May-26			Bond Future	119.1064	119.9201	119.1064	119.9201	0
08/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	7411.5505	8222.6681	7.4116	8.2227	0
08/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	5.1205	2.5481	0.0051	0.0025	0
08/04/2026	2043 On 06-August-26			Bond Future	118.4622	119.2916	118.4622	119.2916	3,416
08/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	7760.5876	8540.6610	7.7606	8.5407	0
08/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	178.3776	129.0310	0.1784	0.1290	0
08/04/2026	2043 On 05-November-26			Bond Future	120.6770	121.5224	120.6770	121.5224	0
08/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	8242.0445	9001.4579	8.2420	9.0015	0
08/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	405.0045	319.0679	0.4050	0.3191	0
08/04/2026	2043 On 04-February-27			Bond Future	120.0907	120.9533	120.0907	120.9533	0
08/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	4563.0175	5131.6803	4.5630	5.1317	0
08/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	2102.3375	1808.4203	2.1023	1.8084	0
08/04/2026	2043 On 06-May-27			Bond Future	122.3688	123.2472	122.3688	123.2472	0
08/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	1627.2464	1909.6372	1.6272	1.9096	0
08/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	6738.4564	6142.4572	6.7385	6.1425	0
08/04/2026	2044 On 07-May-26		Call	Bond Future	979.2100	174.8900	0.9792	0.1749	0
08/04/2026	2044 On 07-May-26			Bond Future	9.3149	9.8731	97.5605	93.1016	153,671
08/04/2026	2044 On 07-May-26		Put	Bond Future	3418.7100	7073.3300	3.4187	7.0733	0
08/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	5618.2400	2184.9500	5.6182	2.1850	0
08/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	190.4700	1216.1200	0.1905	1.2161	15,000
08/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	17609.3700	13160.4000	17.6094	13.1604	0
08/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.6200	10.5900	0.0006	0.0106	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	2044 On 06-August-26			Bond Future	9.3753	9.9520	94.9553	90.4154	7,030
08/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	1779.6600	624.5700	1.7797	0.6246	0
08/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	4922.9200	8307.7900	4.9229	8.3078	7,000
08/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	2595.0400	1018.6100	2.5950	1.0186	0
08/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	3627.6000	6591.1300	3.6276	6.5911	7,000
08/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	4841.2000	2345.8100	4.8412	2.3458	0
08/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1853.0600	3897.6300	1.8531	3.8976	14,500
08/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	20683.7200	16261.2500	20.6837	16.2613	0
08/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	57.9700	175.4600	0.0580	0.1755	0
08/04/2026	2044 On 05-November-26			Bond Future	9.4245	10.0189	96.7087	92.0853	0
08/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	14452.9700	10530.7500	14.4530	10.5308	0
08/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	717.2900	1418.4300	0.7173	1.4184	0
08/04/2026	2044 On 04-February-27			Bond Future	9.4731	10.0866	94.1660	89.4548	0
08/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	7955.5800	5017.0500	7.9556	5.0171	0
08/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2558.4900	4331.1300	2.5585	4.3311	0
08/04/2026	2044 On 06-May-27			Bond Future	9.5302	10.1637	95.9306	91.1308	0
08/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	3573.6100	1927.9400	3.5736	1.9279	0
08/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	7224.8500	10379.0500	7.2249	10.3791	0
08/04/2026	2046 On 07-May-26			Bond Future	140.4206	136.3442	140.4206	136.3442	18,662
08/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	15470.5500	11394.1800	15.4706	11.3942	0
08/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2046 On 06-August-26			Bond Future	143.0178	138.8664	143.0178	138.8664	0
08/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	20637.7600	16486.4300	20.6378	16.4864	0
08/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2046 On 05-November-26			Bond Future	143.3635	139.1355	143.3635	139.1355	0
08/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	17883.5400	13655.4700	17.8835	13.6555	0
08/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2046 On 04-February-27			Bond Future	146.1244	141.8153	146.1244	141.8153	0
08/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	15034.4000	10725.2600	15.0344	10.7253	0
08/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2046 On 06-May-27			Bond Future	146.5151	142.1244	146.5151	142.1244	0
08/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	2474.8800	6865.6000	2.4749	6.8656	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	2050 On 07-May-26			Bond Future	147.0557	142.9007	147.0557	142.9007	17,367
08/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	22985.7100	18830.6800	22.9857	18.8307	0
08/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2050 On 06-August-26			Bond Future	147.3315	143.1001	147.3315	143.1001	0
08/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	24061.4500	19830.0800	24.0615	19.8301	0
08/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2050 On 05-November-26			Bond Future	150.0857	145.7758	150.0857	145.7758	0
08/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	26245.6700	21935.7600	26.2457	21.9358	0
08/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2050 On 04-February-27			Bond Future	150.4793	146.0872	150.4793	146.0872	0
08/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	18089.2600	13697.2000	18.0893	13.6972	0
08/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	2050 On 06-May-27			Bond Future	153.3346	148.8587	153.3346	148.8587	0
08/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	2874.6300	0.0000	2.8746	0.0000	0
08/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	1601.3400	0.0000	1.6013	0
08/04/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	AL37 On 07-May-26			Index Future	1270.9650	1246.2620	1270.9650	1,246.2620	0
08/04/2026	AL37 On 06-August-26			Index Future	1293.9060	1268.7590	1293.9060	1,268.7590	0
08/04/2026	AL37 On 05-November-26			Index Future	1318.0440	1292.4300	1318.0440	1,292.4300	0
08/04/2026	AL37 On 04-February-27			Index Future	1343.1240	1317.0230	1343.1240	1,317.0230	0
08/04/2026	AL37 On 06-May-27			Index Future	1368.3250	1341.7320	1368.3250	1,341.7320	0
08/04/2026	AL7T On 07-May-26			Index Future	1638.4310	1581.8670	1638.4310	1,581.8670	0
08/04/2026	AL7T On 06-August-26			Index Future	1668.0050	1610.4220	1668.0050	1,610.4220	0
08/04/2026	AL7T On 05-November-26			Index Future	1699.1220	1640.4660	1699.1220	1,640.4660	0
08/04/2026	AL7T On 04-February-27			Index Future	1731.4530	1671.6820	1731.4530	1,671.6820	0
08/04/2026	AL7T On 06-May-27			Index Future	1763.9390	1703.0460	1763.9390	1,703.0460	0
08/04/2026	ALBI On 07-May-26			Index Future	1383.6210	1336.8940	1383.6210	1,336.8940	77
08/04/2026	ALBI On 06-August-26			Index Future	1408.5960	1361.0270	1408.5960	1,361.0270	0
08/04/2026	ALBI On 05-November-26			Index Future	1434.8730	1386.4190	1434.8730	1,386.4190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	ALBI On 04-February-27			Index Future	1462.1760	1412.8010	1462.1760	1,412.8010	0
08/04/2026	ALBI On 06-May-27			Index Future	1489.6110	1439.3070	1489.6110	1,439.3070	0
08/04/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/04/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/04/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/04/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/04/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	ES33 On 07-May-26			Bond Future	9.0236	9.5848	93.1118	90.3503	0
08/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12231.2200	9469.7500	12.2312	9.4698	0
08/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	ES33 On 06-August-26			Bond Future	9.0962	9.6843	94.8340	92.0217	0
08/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12965.3500	10153.1000	12.9654	10.1531	0
08/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	ES33 On 05-November-26			Bond Future	9.1648	9.7813	92.8134	89.9490	0
08/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7485.0500	4620.5900	7.4851	4.6206	0
08/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	ES33 On 04-February-27			Bond Future	9.2358	9.8835	94.6010	91.6816	0
08/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2104.4700	0.0000	2.1045	0.0000	0
08/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	815.0100	0.0000	0.8150	0
08/04/2026	ES33 On 06-May-27			Bond Future	9.3134	9.9946	92.6005	89.6252	0
08/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2324.8200	5300.0800	2.3248	5.3001	0
08/04/2026	ES42 On 07-May-26			Bond Future	9.6321	10.1909	91.2536	87.1918	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	16612.2000	12550.3900	16.6122	12.5504	0
08/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	ES42 On 06-August-26			Bond Future	9.6987	10.2762	92.9415	88.8049	0
08/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18467.1900	14330.5700	18.4672	14.3306	0
08/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	ES42 On 05-November-26			Bond Future	9.7601	10.3568	90.4149	86.2013	0
08/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12450.0800	8236.5000	12.4501	8.2365	0
08/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	ES42 On 04-February-27			Bond Future	9.8206	10.4374	92.1564	87.8619	0
08/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3296.5200	0.0000	3.2965	0.0000	0
08/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	998.0200	0.0000	0.9980	0
08/04/2026	ES42 On 06-May-27			Bond Future	9.8881	10.5263	89.6401	85.2637	0
08/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	4102.2200	8478.6700	4.1022	8.4787	0
08/04/2026	GOVI On 07-May-26			GOVI	1357.1330	1310.1380	1357.1330	1,310.1380	617
08/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1801330.0000	1331380.0000	180.1330	133.1380	0
08/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	GOVI On 06-August-26			GOVI	1381.6300	1333.7880	1381.6300	1,333.7880	0
08/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1926300.0000	1447880.0000	192.6300	144.7880	0
08/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	GOVI On 05-November-26			GOVI	1407.4040	1358.6710	1407.4040	1,358.6710	0
08/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1304040.0000	816710.0000	130.4040	81.6710	0
08/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	GOVI On 04-February-27			GOVI	1434.1840	1384.5250	1434.1840	1,384.5250	0
08/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	651840.0000	155250.0000	65.1840	15.5250	0
08/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	GOVI On 06-May-27			GOVI	1461.0940	1410.5010	1461.0940	1,410.5010	0
08/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	340940.0000	0.0000	34.0940	0.0000	0
08/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	164990.0000	0.0000	16.4990	0
08/04/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/04/2026	I258 On 07-May-26			Bond Future	131.4377	126.1012	131.4377	126.1012	0
08/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	17707.7018	12374.4970	17.7077	12.3745	0
08/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0318	3.2970	0.0000	0.0033	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	I258 On 06-August-26			Bond Future	131.0215	125.5870	131.0215	125.5870	0
08/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	18106.9524	12824.8409	18.1070	12.8248	0
08/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	35.4424	187.8309	0.0354	0.1878	0
08/04/2026	I258 On 05-November-26			Bond Future	133.4710	127.9355	133.4710	127.9355	0
08/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	18673.2018	13469.8501	18.6732	13.4699	0
08/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	152.2518	484.3401	0.1523	0.4843	0
08/04/2026	I258 On 04-February-27			Bond Future	133.1310	127.4898	133.1310	127.4898	0
08/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	14980.3705	10269.4733	14.9804	10.2695	0
08/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	749.3705	1679.6733	0.7494	1.6797	0
08/04/2026	I258 On 06-May-27			Bond Future	135.6567	129.9080	135.6567	129.9080	0
08/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	6194.9244	3526.4778	6.1949	3.5265	0
08/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	5318.1944	8398.5178	5.3182	8.3985	0
08/04/2026	IGOV On 07-May-26			Index Future	442.1710	433.8550	442.1710	433.8550	263
08/04/2026	IGOV On 06-August-26			Index Future	450.2620	441.7940	450.2620	441.7940	0
08/04/2026	IGOV On 05-November-26			Index Future	458.7680	450.1410	458.7680	450.1410	0
08/04/2026	IGOV On 04-February-27			Index Future	467.6030	458.8090	467.6030	458.8090	0
08/04/2026	IGOV On 06-May-27			Index Future	476.4790	467.5180	476.4790	467.5180	0
08/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
08/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
08/04/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
08/04/2026	R033 On 07-May-26			Bond Future	8.2766	8.7768	110.0391	107.3507	9,663
08/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	10751.2800	8070.0500	10.7513	8.0701	0
08/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0.4400	7.5700	0.0004	0.0076	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	R033 On 06-August-26			Bond Future	8.3254	8.8517	112.0470	109.3100	223
08/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	9716.2500	7193.2300	9.7163	7.1932	0
08/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	123.5600	337.5300	0.1236	0.3375	0
08/04/2026	R033 On 05-November-26			Bond Future	8.3651	8.9189	109.0735	106.2864	0
08/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	5639.6700	3660.6700	5.6397	3.6607	0
08/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	843.0900	1651.1100	0.8431	1.6511	0
08/04/2026	R033 On 04-February-27			Bond Future	8.4018	8.9859	111.1495	108.3096	0
08/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	3297.6700	1883.1100	3.2977	1.8831	0
08/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2079.1400	3504.4500	2.0791	3.5045	0
08/04/2026	R033 On 06-May-27			Bond Future	8.4473	9.0646	108.1908	105.2972	0
08/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1774.7300	904.8000	1.7747	0.9048	0
08/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	4277.3600	6301.0100	4.2774	6.3010	0
08/04/2026	R035 On 07-May-26			Bond Future	8.5365	9.0912	103.8036	100.4465	53,167
08/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	495.7100	41.5600	0.4957	0.0416	1,000
08/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	2035.5600	4938.4800	2.0356	4.9385	0
08/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	533.4500	46.6700	0.5335	0.0467	0
08/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	1947.2600	4817.5500	1.9473	4.8176	16,000
08/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	1146.3800	161.1600	1.1464	0.1612	0
08/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	1063.1100	3434.9600	1.0631	3.4350	16,000
08/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	2058.9200	437.8500	2.0589	0.4379	1,000
08/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	506.5700	2242.5700	0.5066	2.2426	0
08/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	4122.0600	1535.6800	4.1221	1.5357	0
08/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	123.1600	893.8500	0.1232	0.8939	1,000
08/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	6563.7500	3455.8200	6.5638	3.4558	250
08/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	25.0700	274.2100	0.0251	0.2742	0
08/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	6675.3900	3554.0900	6.6754	3.5541	200
08/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	23.3200	259.0900	0.0233	0.2591	0
08/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	6954.2400	3802.3600	6.9542	3.8024	350
08/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	19.4700	224.6600	0.0195	0.2247	0
08/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	9325.3200	6027.5200	9.3253	6.0275	0
08/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	4.1800	63.4500	0.0042	0.0635	250
08/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	9434.1000	6132.8900	9.4341	6.1329	0
08/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	3.8900	59.7500	0.0039	0.0598	200
08/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	9705.4000	6396.5100	9.7054	6.3965	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	3.2600	51.4400	0.0033	0.0514	350
08/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	11998.4000	8652.6100	11.9984	8.6526	0
08/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.5500	11.8300	0.0006	0.0118	250
08/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	12103.2900	8756.7300	12.1033	8.7567	0
08/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.5100	11.0200	0.0005	0.0110	200
08/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	12364.8200	9016.5600	12.3648	9.0166	0
08/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.4100	9.2200	0.0004	0.0092	350
08/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	13143.4900	9791.5800	13.1435	9.7916	0
08/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.2200	5.3800	0.0002	0.0054	0
08/04/2026	R035 On 06-August-26			Bond Future	8.5858	9.1644	105.6977	102.2797	55,173
08/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	561.6500	161.7900	0.5617	0.1618	5,000
08/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	6097.9300	9116.0500	6.0979	9.1161	0
08/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	761.6500	228.9400	0.7617	0.2289	0
08/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	5014.6000	7899.8700	5.0146	7.8999	0
08/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	820.9000	249.5800	0.8209	0.2496	5,000
08/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	4756.1100	7602.7700	4.7561	7.6028	0
08/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1359.8100	455.3300	1.3598	0.4553	1,000
08/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	3166.6200	5680.1200	3.1666	5.6801	0
08/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1476.8000	507.6900	1.4768	0.5077	0
08/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	2975.3000	5424.1700	2.9753	5.4242	5,000
08/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	2537.9300	1044.7900	2.5379	1.0448	350
08/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1791.3700	3716.2100	1.7914	3.7162	0
08/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	2819.0500	1206.4300	2.8191	1.2064	1,000
08/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1595.4000	3400.7600	1.5954	3.4008	0
08/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	4200.1800	2105.5900	4.2002	2.1056	200
08/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	981.2500	2304.6400	0.9813	2.3046	0
08/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	4556.7900	2360.5500	4.5568	2.3606	0
08/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	875.8800	2097.6200	0.8759	2.0976	350
08/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	4601.9700	2393.4000	4.6020	2.3934	250
08/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	863.5200	2072.9300	0.8635	2.0729	0
08/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	5391.5200	2987.9600	5.3915	2.9880	0
08/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	681.4200	1695.8400	0.6814	1.6958	1,000
08/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	6552.6400	3919.2400	6.5526	3.9192	0
08/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	492.0800	1276.6600	0.4921	1.2767	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	6947.9000	4249.1500	6.9479	4.2492	0
08/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	442.6500	1161.8800	0.4427	1.1619	350
08/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	6997.4500	4290.8700	6.9975	4.2909	0
08/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	436.8000	1148.2000	0.4368	1.1482	250
08/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	9054.2600	6089.5800	9.0543	6.0896	0
08/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	258.1900	711.4900	0.2582	0.7115	200
08/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	9508.3400	6500.8300	9.5083	6.5008	0
08/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	230.8000	641.2700	0.2308	0.6413	250
08/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	13688.3400	10419.0100	13.6883	10.4190	0
08/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	71.4400	220.0900	0.0714	0.2201	0
08/04/2026	R035 On 05-November-26			Bond Future	8.6305	9.2340	103.1471	99.6665	210
08/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1307.3400	534.0500	1.3073	0.5341	600
08/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	5301.3700	8008.6900	5.3014	8.0087	0
08/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2275.2400	1030.8600	2.2752	1.0309	0
08/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	3227.3900	5463.6200	3.2274	5.4636	600
08/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3251.4200	1623.5400	3.2514	1.6235	200
08/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2257.6400	4110.3700	2.2576	4.1104	0
08/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	3861.7100	2034.6800	3.8617	2.0347	0
08/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	1884.0900	3537.6700	1.8841	3.5377	600
08/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	5191.3400	3009.8000	5.1913	3.0098	0
08/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1339.2400	2638.3100	1.3392	2.6383	200
08/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	7433.2600	4832.4900	7.4333	4.8325	0
08/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	827.4200	1707.2600	0.8274	1.7073	200
08/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	8511.4900	5764.9700	8.5115	5.7650	0
08/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	672.8600	1406.9500	0.6729	1.4070	0
08/04/2026	R035 On 04-February-27			Bond Future	8.6741	9.3048	105.1102	101.5636	0
08/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	1280.2500	575.5800	1.2803	0.5756	3,000
08/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	7088.9300	9930.9000	7.0889	9.9309	0
08/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	2025.1300	966.4300	2.0251	0.9664	3,000
08/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4800.2200	7288.1600	4.8002	7.2882	0
08/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	3666.2800	1983.9300	3.6663	1.9839	0
08/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2660.5300	4524.8200	2.6605	4.5248	3,000
08/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4237.9100	2382.9200	4.2379	2.3829	0
08/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2272.6100	3964.2600	2.2726	3.9643	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	R035 On 06-May-27			Bond Future	8.7203	9.3796	102.5769	98.9633	0
08/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2320.1300	1171.5800	2.3201	1.1716	0
08/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	5003.0400	7468.0500	5.0030	7.4681	0
08/04/2026	R038 On 07-May-26			Bond Future	9.0000	9.5491	114.7432	110.5290	4,638
08/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	16894.4000	12687.5900	16.8944	12.6876	0
08/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.3900	7.7700	0.0004	0.0078	0
08/04/2026	R038 On 06-August-26			Bond Future	9.0611	9.6314	116.8370	112.5462	0
08/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	18546.6000	14395.9300	18.5466	14.3959	0
08/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	66.5100	206.6000	0.0665	0.2066	0
08/04/2026	R038 On 05-November-26			Bond Future	9.1156	9.7077	113.5107	109.1414	0
08/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	12105.5000	8544.5600	12.1055	8.5446	0
08/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	800.6800	1609.1200	0.8007	1.6091	0
08/04/2026	R038 On 04-February-27			Bond Future	9.1689	9.7842	115.6713	111.2189	0
08/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	6020.8000	3567.5300	6.0208	3.5675	0
08/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	2874.8700	4874.0300	2.8749	4.8740	0
08/04/2026	R038 On 06-May-27			Bond Future	9.2287	9.8687	112.3560	107.8198	0
08/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	2969.8500	1539.6800	2.9699	1.5397	0
08/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	6844.3000	9950.4200	6.8443	9.9504	0
08/04/2026	R053 On 07-May-26			Bond Future	9.2011	9.7483	125.3092	119.0715	28,998
08/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	24534.8400	18310.3000	24.5348	18.3103	0
08/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.8000	13.9800	0.0008	0.0140	0
08/04/2026	R053 On 06-August-26			Bond Future	9.2500	9.8139	127.5958	121.2446	61,200
08/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	774.4900	232.8900	0.7745	0.2329	530
08/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	15679.8800	21489.4500	15.6799	21.4895	0
08/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1634.9200	532.4900	1.6349	0.5325	0
08/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	9710.8900	14959.6300	9.7109	14.9596	0
08/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	3507.9800	1365.6800	3.5080	1.3657	530
08/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	5296.7600	9505.6300	5.2968	9.5056	530
08/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	6687.0000	3231.6200	6.6870	3.2316	0
08/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2678.3000	5574.0900	2.6783	5.5741	530
08/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	28574.1400	22399.2700	28.5741	22.3993	0
08/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	89.6500	265.9500	0.0897	0.2660	0
08/04/2026	R053 On 05-November-26			Bond Future	9.2936	9.8742	124.0900	117.6221	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	20313.8000	14809.7700	20.3138	14.8098	0
08/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	999.5500	1963.4100	0.9996	1.9634	0
08/04/2026	R053 On 04-February-27			Bond Future	9.3358	9.9338	126.4518	119.8611	0
08/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	10895.6500	6834.7400	10.8957	6.8347	0
08/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3717.0400	6246.8400	3.7170	6.2468	0
08/04/2026	R053 On 06-May-27			Bond Future	9.3819	9.9983	122.9607	116.2458	0
08/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	4914.2100	2637.9200	4.9142	2.6379	0
08/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	10391.9800	14830.5300	10.3920	14.8305	0
08/04/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
08/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	44.4500	45.2100	0.0445	0.0452	0
08/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	44.4500	45.2100	0.0445	0.0452	0
08/04/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
08/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	61.6600	61.9200	0.0617	0.0619	0
08/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	61.6600	61.9200	0.0617	0.0619	0
08/04/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
08/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	40.4900	40.5900	0.0405	0.0406	0
08/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	40.4900	40.5900	0.0405	0.0406	0
08/04/2026	R202 On 07-May-26			Bond Future	298.0815	293.5484	298.0815	293.5484	772
08/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	20531.4900	15998.3500	20.5315	15.9984	0
08/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	R202 On 06-August-26			Bond Future	298.1911	293.5751	298.1911	293.5751	253
08/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	19331.1100	14715.1300	19.3311	14.7151	0
08/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	R202 On 05-November-26			Bond Future	303.7655	299.0643	303.7655	299.0643	0
08/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	23305.5400	18604.3300	23.3055	18.6043	0
08/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	R202 On 04-February-27			Bond Future	304.0983	299.3083	304.0983	299.3083	0
08/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	9368.3300	4578.2700	9.3683	4.5783	0
08/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	R202 On 06-May-27			Bond Future	309.8688	304.9866	309.8688	304.9866	0
08/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	2878.7700	0.0000	2.8788	0.0000	0
08/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	2003.4500	0.0000	2.0035	0
08/04/2026	R209 On 07-May-26			Bond Future	8.7168	9.2755	84.5817	81.3977	46,242

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	12412.1700	9234.9900	12.4122	9.2350	0
08/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.3600	7.1200	0.0004	0.0071	0
08/04/2026	R209 On 06-August-26			Bond Future	8.7673	9.3469	86.1250	82.8833	1,847
08/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	13522.5400	10408.1300	13.5225	10.4081	0
08/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	64.0000	191.3100	0.0640	0.1913	0
08/04/2026	R209 On 05-November-26			Bond Future	8.8111	9.4124	84.5637	81.2625	0
08/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	8612.7900	5965.5800	8.6128	5.9656	0
08/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	636.1900	1290.2000	0.6362	1.2902	0
08/04/2026	R209 On 04-February-27			Bond Future	8.8532	9.4776	86.1731	82.8092	0
08/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1477.6800	693.1900	1.4777	0.6932	3,237
08/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	6188.3500	8767.7000	6.1884	8.7677	0
08/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	3371.1900	1826.2100	3.3712	1.8262	0
08/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2783.3500	4602.2100	2.7834	4.6022	3,237
08/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	4425.2300	2579.2600	4.4252	2.5793	0
08/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2107.1800	3625.0500	2.1072	3.6251	0
08/04/2026	R209 On 06-May-27			Bond Future	8.9015	9.5506	84.6374	81.2101	0
08/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1996.0600	1010.4000	1.9961	1.0104	4,620
08/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	5622.7900	8064.4400	5.6228	8.0644	0
08/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2237.9600	1145.3200	2.2380	1.1453	0
08/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	4956.0100	7290.6800	4.9560	7.2907	0
08/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	4637.5500	2776.8600	4.6376	2.7769	0
08/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2406.9800	3973.6000	2.4070	3.9736	4,620
08/04/2026	R210 On 07-May-26			Bond Future	261.5749	261.4031	261.5749	261.4031	1,096
08/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6174.8900	6003.1400	6.1749	6.0031	0
08/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	R210 On 06-August-26			Bond Future	266.4131	266.2390	266.4131	266.2390	0
08/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6573.0700	6398.9600	6.5731	6.3990	0
08/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	R210 On 05-November-26			Bond Future	267.8644	267.6886	267.8644	267.6886	0
08/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14534.4200	14358.5700	14.5344	14.3586	0
08/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	R210 On 04-February-27			Bond Future	273.0229	272.8441	273.0229	272.8441	0
08/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	6992.8900	6814.0800	6.9929	6.8141	0
08/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	R210 On 06-May-27			Bond Future	274.5930	274.4110	274.5930	274.4110	0
08/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3463.0000	3280.9800	3.4630	3.2810	0
08/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	R213 On 07-May-26			Bond Future	8.0253	8.5274	97.3525	95.4544	81,241
08/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	6508.9900	4627.1500	6.5090	4.6272	0
08/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	1.2500	17.5300	0.0013	0.0175	0
08/04/2026	R213 On 06-August-26			Bond Future	8.0683	8.6034	99.1289	97.1965	3,578
08/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	5846.9700	4137.7100	5.8470	4.1377	0
08/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	134.1800	357.3600	0.1342	0.3574	0
08/04/2026	R213 On 05-November-26			Bond Future	8.1049	8.6761	97.4082	95.4405	0
08/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	2986.3700	1760.0600	2.9864	1.7601	0
08/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	767.5700	1508.9500	0.7676	1.5090	0
08/04/2026	R213 On 04-February-27			Bond Future	8.1385	8.7512	99.2620	97.2570	0
08/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1688.5100	858.5700	1.6885	0.8586	0
08/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1683.4000	2858.4000	1.6834	2.8584	0
08/04/2026	R213 On 06-May-27			Bond Future	8.1768	8.8357	97.5708	95.5279	0
08/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	1029.2700	483.7200	1.0293	0.4837	0
08/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	2990.6900	4488.0100	2.9907	4.4880	0
08/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1710.6000	883.4500	1.7106	0.8835	2,830
08/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	1857.7700	3073.4900	1.8578	3.0735	0
08/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	4094.8300	2704.5200	4.0948	2.7045	0
08/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	794.5600	1447.1200	0.7946	1.4471	2,830
08/04/2026	R214 On 07-May-26			Bond Future	9.2278	9.7856	79.4881	75.8590	41,220
08/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	13545.5000	9928.7400	13.5455	9.9287	0
08/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.8100	13.1800	0.0008	0.0132	0
08/04/2026	R214 On 06-August-26			Bond Future	9.2822	9.8576	80.9386	77.2435	224
08/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	15400.7500	11862.9500	15.4008	11.8630	0
08/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	87.9900	245.2900	0.0880	0.2453	0
08/04/2026	R214 On 05-November-26			Bond Future	9.3330	9.9263	79.1357	75.3727	0
08/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	10526.3500	7461.5600	10.5264	7.4616	0
08/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	741.7600	1439.9900	0.7418	1.4400	0
08/04/2026	R214 On 04-February-27			Bond Future	9.3837	9.9961	80.6418	76.8073	0
08/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	5673.8700	3460.2600	5.6739	3.4603	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2423.5600	4044.4100	2.4236	4.0444	0
08/04/2026	R214 On 06-May-27			Bond Future	9.4357	10.0676	78.8550	74.9484	0
08/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2647.7600	1403.0100	2.6478	1.4030	0
08/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	6323.3200	8985.1900	6.3233	8.9852	0
08/04/2026	R248 On 07-May-26			Bond Future	9.2717	9.8291	96.8654	92.0870	142,152
08/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	49.4900	2.2700	0.0495	0.0023	1,620
08/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	9399.5300	14130.6700	9.3995	14.1307	0
08/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	234.0200	14.2800	0.2340	0.0143	1,620
08/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	5567.0500	10125.6700	5.5671	10.1257	0
08/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	1281.8300	166.6800	1.2818	0.1667	0
08/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	2106.5200	5769.7300	2.1065	5.7697	0
08/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	1319.1700	174.2700	1.3192	0.1743	0
08/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	2053.3600	5686.8200	2.0534	5.6868	0
08/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	18385.8800	13619.9000	18.3859	13.6199	0
08/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.7900	13.1700	0.0008	0.0132	0
08/04/2026	R248 On 06-August-26			Bond Future	9.3227	9.8972	98.6329	93.7676	159,025
08/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2045.9800	728.0900	2.0460	0.7281	0
08/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	4966.1400	8513.5500	4.9661	8.5136	1,762
08/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	7015.8500	3804.2500	7.0159	3.8043	0
08/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1322.3000	2976.0000	1.3223	2.9760	1,762
08/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	21849.1200	17115.4700	21.8491	17.1155	0
08/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	65.4000	197.0500	0.0654	0.1971	0
08/04/2026	R248 On 05-November-26			Bond Future	9.3701	9.9617	96.0154	91.0607	0
08/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	15538.4600	11316.1500	15.5385	11.3162	0
08/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	747.8400	1480.1800	0.7478	1.4802	0
08/04/2026	R248 On 04-February-27			Bond Future	9.4171	10.0270	97.8427	92.7940	0
08/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	8459.2100	5317.3300	8.4592	5.3173	0
08/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2756.6900	4663.5500	2.7567	4.6636	0
08/04/2026	R248 On 06-May-27			Bond Future	9.4650	10.0934	95.2365	90.0927	0
08/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	3877.3900	2079.7700	3.8774	2.0798	0
08/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	7540.5800	10886.7700	7.5406	10.8868	0
08/04/2026	R2R9 On 07-May-26			Bond Future	9.1049	9.6435	106.8868	102.8002	0
08/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96037.0700	91950.5300	96.0371	91.9505	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	R2R9 On 06-August-26			Bond Future	9.1658	9.7241	108.8371	104.6764	0
08/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95717.6200	91556.8800	95.7176	91.5569	0
08/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	R2R9 On 05-November-26			Bond Future	9.2205	9.7990	105.8674	101.6303	0
08/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94897.3600	90660.2600	94.8974	90.6603	0
08/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	R2R9 On 04-February-27			Bond Future	9.2740	9.8739	107.8824	103.5649	0
08/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6985.7600	4396.1800	6.9858	4.3962	0
08/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2555.8900	4283.8600	2.5559	4.2839	0
08/04/2026	R2R9 On 06-May-27			Bond Future	9.3337	9.9562	104.9255	100.5266	0
08/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3323.7300	1848.4700	3.3237	1.8485	0
08/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7083.7400	10007.4100	7.0837	10.0074	0
08/04/2026	R4R2 On 07-May-26			Bond Future	9.2798	9.8382	108.0940	103.4217	10,149
08/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97004.8800	92332.6000	97.0049	92.3326	0
08/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	R4R2 On 06-August-26			Bond Future	9.3406	9.9182	110.0664	105.3093	748
08/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96649.1300	91891.9800	96.6491	91.8920	0
08/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	R4R2 On 05-November-26			Bond Future	9.3956	9.9926	106.9934	102.1488	0
08/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95770.7800	90926.2100	95.7708	90.9262	0
08/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/04/2026	R4R2 On 04-February-27			Bond Future	9.4495	10.0669	109.0297	104.0933	0
08/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8055.8700	5015.0800	8.0559	5.0151	0
08/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2634.5300	4530.2200	2.6345	4.5302	0
08/04/2026	R4R2 On 06-May-27			Bond Future	9.5089	10.1479	105.9683	100.9387	0
08/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3837.6000	2130.0200	3.8376	2.1300	0
08/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	8113.7000	11435.6600	8.1137	11.4357	0
08/04/2026	RR87 On 07-May-26			Bond Future	7.0945	7.3243	102.8638	102.7341	0
08/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	21.4364	5.8017	0.0214	0.0058	0
08/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	182.3364	296.3617	0.1823	0.2964	0
08/04/2026	RR87 On 06-August-26			Bond Future	6.8897	7.2788	101.0025	100.8650	0
08/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	46.3984	17.2807	0.0464	0.0173	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	173.8184	282.1407	0.1738	0.2821	0
08/04/2026	RR87 On 05-November-26			Bond Future	5.4758	6.6924	102.8673	102.7277	0
08/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	32.8817	3.3075	0.0329	0.0033	0
08/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	56.5217	166.4775	0.0565	0.1665	0
08/04/2026	RR88 On 07-May-26			Bond Future	7.3719	7.6807	105.5659	105.1004	0
08/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	18.4693	2.4248	0.0185	0.0024	0
08/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	826.4793	1275.8748	0.8265	1.2759	0
08/04/2026	RR88 On 06-August-26			Bond Future	7.3851	7.7555	104.6302	104.1875	0
08/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	125.8372	52.8465	0.1258	0.0528	0
08/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	842.4172	1212.1765	0.8424	1.2122	0
08/04/2026	RR88 On 05-November-26			Bond Future	7.3391	7.7966	105.9372	105.4608	0
08/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	163.9072	71.1878	0.1639	0.0712	0
08/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	823.7272	1207.3478	0.8237	1.2073	0
08/04/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/04/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0