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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	2029 On 06-August-26			Bond Future	150.8025	150.7487	150.8025	150.7487	8,439
08/06/2026	2029 On 06-August-26	144.10	Call	Bond Future	6702.5100	6648.6600	6.7025	6.6487	0
08/06/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2029 On 05-November-26			Bond Future	152.1488	152.0944	152.1488	152.0944	0
08/06/2026	2029 On 05-November-26	147.56	Call	Bond Future	4588.7700	4534.3900	4.5888	4.5344	0
08/06/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2029 On 04-February-27			Bond Future	155.1487	155.0935	155.1487	155.0935	0
08/06/2026	2029 On 04-February-27	149.72	Call	Bond Future	5428.6700	5373.5100	5.4287	5.3735	0
08/06/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2029 On 06-May-27			Bond Future	156.6582	156.6020	156.6582	156.6020	0
08/06/2026	2029 On 06-May-27	153.32	Call	Bond Future	3338.1500	3282.0400	3.3382	3.2820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2029 On 05-August-27			Bond Future	159.6390	159.5814	159.6390	159.5814	0
08/06/2026	2029 On 05-August-27	156.72	Call	Bond Future	2919.0000	2861.3500	2.9190	2.8614	0
08/06/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2030 On 06-August-26			Bond Future	8.2108	8.1906	99.6308	99.6907	153,298
08/06/2026	2030 On 06-August-26	7.21	Call	Bond Future	17.3700	22.1000	0.0174	0.0221	1,000
08/06/2026	2030 On 06-August-26	7.21	Put	Bond Future	3029.1800	2973.9700	3.0292	2.9740	0
08/06/2026	2030 On 06-August-26	7.71	Call	Bond Future	155.2100	177.3200	0.1552	0.1773	1,000
08/06/2026	2030 On 06-August-26	7.71	Put	Bond Future	1648.5400	1610.7100	1.6485	1.6107	0
08/06/2026	2030 On 06-August-26	8.06	Call	Bond Future	493.9200	535.4600	0.4939	0.5355	0
08/06/2026	2030 On 06-August-26	8.06	Put	Bond Future	940.7900	922.3900	0.9408	0.9224	1,000
08/06/2026	2030 On 06-August-26	9.22	Call	Bond Future	3029.5100	3093.4600	3.0295	3.0935	0
08/06/2026	2030 On 06-August-26	9.22	Put	Bond Future	102.4100	106.4200	0.1024	0.1064	0
08/06/2026	2030 On 05-November-26			Bond Future	8.2555	8.2334	101.4870	101.5484	15
08/06/2026	2030 On 05-November-26	8.39	Call	Bond Future	1274.9900	1320.2400	1.2750	1.3202	0
08/06/2026	2030 On 05-November-26	8.39	Put	Bond Future	903.3600	887.2300	0.9034	0.8872	0
08/06/2026	2030 On 04-February-27			Bond Future	8.2850	8.2607	99.4569	99.5197	0
08/06/2026	2030 On 04-February-27	7.82	Call	Bond Future	598.0200	625.5900	0.5980	0.6256	0
08/06/2026	2030 On 04-February-27	7.82	Put	Bond Future	1806.0700	1770.8600	1.8061	1.7709	0
08/06/2026	2030 On 06-May-27			Bond Future	8.3363	8.3095	101.3851	101.4490	0
08/06/2026	2030 On 06-May-27	7.27	Call	Bond Future	267.2600	282.3700	0.2673	0.2824	0
08/06/2026	2030 On 06-May-27	7.27	Put	Bond Future	2849.3500	2800.5000	2.8494	2.8005	0
08/06/2026	2030 On 05-August-27			Bond Future	8.4360	8.4062	99.2804	99.3452	0
08/06/2026	2030 On 05-August-27	8.11	Call	Bond Future	882.4700	913.6700	0.8825	0.9137	0
08/06/2026	2030 On 05-August-27	8.11	Put	Bond Future	1594.9900	1561.3600	1.5950	1.5614	0
08/06/2026	2031 On 06-August-26			Bond Future	116.5102	116.6956	116.5102	116.6956	5,826
08/06/2026	2031 On 06-August-26	113.81	Call	Bond Future	2749.5600	2929.2700	2.7496	2.9293	0
08/06/2026	2031 On 06-August-26	113.81	Put	Bond Future	49.3200	43.6700	0.0493	0.0437	0
08/06/2026	2031 On 05-November-26			Bond Future	118.7086	118.8978	118.7086	118.8978	7,356
08/06/2026	2031 On 05-November-26	111.49	Call	Bond Future	7219.7100	7408.8000	7.2197	7.4088	0
08/06/2026	2031 On 05-November-26	111.49	Put	Bond Future	1.1200	0.9700	0.0011	0.0010	0
08/06/2026	2031 On 04-February-27			Bond Future	118.5515	118.7450	118.5515	118.7450	0
08/06/2026	2031 On 04-February-27	116.18	Call	Bond Future	2706.3300	2867.2300	2.7063	2.8672	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	2031 On 04-February-27	116.18	Put	Bond Future	334.8200	302.2800	0.3348	0.3023	0
08/06/2026	2031 On 06-May-27			Bond Future	120.8767	121.0739	120.8767	121.0739	0
08/06/2026	2031 On 06-May-27	116.87	Call	Bond Future	4139.5500	4321.8000	4.1396	4.3218	0
08/06/2026	2031 On 06-May-27	116.87	Put	Bond Future	132.8600	117.9400	0.1329	0.1179	0
08/06/2026	2031 On 05-August-27			Bond Future	120.6194	120.8204	120.6194	120.8204	0
08/06/2026	2031 On 05-August-27	121.41	Call	Bond Future	952.1600	1041.5800	0.9522	1.0416	0
08/06/2026	2031 On 05-August-27	121.41	Put	Bond Future	1742.7500	1631.1400	1.7428	1.6311	0
08/06/2026	2032 On 06-August-26			Bond Future	8.4769	8.4568	102.0038	102.0918	141,118
08/06/2026	2032 On 06-August-26	10.12	Call	Bond Future	6935.0600	7027.2700	6.9351	7.0273	0
08/06/2026	2032 On 06-August-26	10.12	Put	Bond Future	48.6800	52.9100	0.0487	0.0529	0
08/06/2026	2032 On 05-November-26			Bond Future	8.5255	8.5041	99.7440	99.8339	41,847
08/06/2026	2032 On 05-November-26	9.16	Call	Bond Future	3465.9200	3546.8000	3.4659	3.5468	0
08/06/2026	2032 On 05-November-26	9.16	Put	Bond Future	832.5300	823.4300	0.8325	0.8234	0
08/06/2026	2032 On 04-February-27			Bond Future	8.5648	8.5421	101.6880	101.7799	0
08/06/2026	2032 On 04-February-27	8.48	Call	Bond Future	1784.4700	1841.1800	1.7845	1.8412	0
08/06/2026	2032 On 04-February-27	8.48	Put	Bond Future	2129.1100	2093.8900	2.1291	2.0939	0
08/06/2026	2032 On 06-May-27			Bond Future	8.6097	8.5856	99.4985	99.5921	0
08/06/2026	2032 On 06-May-27	7.80	Call	Bond Future	794.0700	827.0500	0.7941	0.8271	0
08/06/2026	2032 On 06-May-27	7.80	Put	Bond Future	4006.3000	3945.6400	4.0063	3.9456	0
08/06/2026	2032 On 05-August-27			Bond Future	8.6803	8.6548	101.3661	101.4612	0
08/06/2026	2032 On 05-August-27	8.42	Call	Bond Future	1741.0500	1790.9300	1.7411	1.7909	0
08/06/2026	2032 On 05-August-27	8.42	Put	Bond Future	2714.3400	2669.1100	2.7143	2.6691	0
08/06/2026	2033 On 06-August-26			Bond Future	147.5644	147.9589	147.5644	147.9589	22,015
08/06/2026	2033 On 06-August-26	134.25	Call	Bond Future	13314.3700	13708.9100	13.3144	13.7089	0
08/06/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2033 On 05-November-26			Bond Future	148.7465	149.1489	148.7465	149.1489	0
08/06/2026	2033 On 05-November-26	137.26	Call	Bond Future	11486.4800	11888.9000	11.4865	11.8889	0
08/06/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2033 On 04-February-27			Bond Future	151.6792	152.0899	151.6792	152.0899	0
08/06/2026	2033 On 04-February-27	142.71	Call	Bond Future	8969.2300	9379.9000	8.9692	9.3799	0
08/06/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2033 On 06-May-27			Bond Future	153.0152	153.4339	153.0152	153.4339	0
08/06/2026	2033 On 06-May-27	151.21	Call	Bond Future	1805.1800	2223.9300	1.8052	2.2239	0

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08/06/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2033 On 05-August-27			Bond Future	155.9268	156.3532	155.9268	156.3532	0
08/06/2026	2033 On 05-August-27	153.15	Call	Bond Future	2776.8300	3203.1700	2.7768	3.2032	0
08/06/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2037 On 06-August-26			Bond Future	9.0692	9.0494	96.4755	96.6042	236,987
08/06/2026	2037 On 06-August-26	9.30	Call	Bond Future	2649.0500	2774.5200	2.6491	2.7745	0
08/06/2026	2037 On 06-August-26	9.30	Put	Bond Future	1164.5000	1161.2300	1.1645	1.1612	8,000
08/06/2026	2037 On 06-August-26	10.02	Call	Bond Future	6231.1900	6370.8400	6.2312	6.3708	2,541
08/06/2026	2037 On 06-August-26	10.02	Put	Bond Future	308.4200	319.3300	0.3084	0.3193	0
08/06/2026	2037 On 06-August-26	10.70	Call	Bond Future	9947.8000	10083.8000	9.9478	10.0838	0
08/06/2026	2037 On 06-August-26	10.70	Put	Bond Future	87.4400	94.7000	0.0874	0.0947	2,541
08/06/2026	2037 On 06-August-26	11.30	Call	Bond Future	13159.2000	13290.2900	13.1592	13.2903	0
08/06/2026	2037 On 06-August-26	11.30	Put	Bond Future	16.1400	18.4900	0.0161	0.0185	2,541
08/06/2026	2037 On 06-August-26	11.71	Call	Bond Future	15292.7300	15422.3100	15.2927	15.4223	0
08/06/2026	2037 On 06-August-26	11.71	Put	Bond Future	4.1600	5.0000	0.0042	0.0050	0
08/06/2026	2037 On 05-November-26			Bond Future	9.1189	9.0984	98.2730	98.4044	0
08/06/2026	2037 On 05-November-26	9.46	Call	Bond Future	3967.2600	4077.2500	3.9673	4.0773	4,490
08/06/2026	2037 On 05-November-26	9.46	Put	Bond Future	1822.6900	1801.2600	1.8227	1.8013	0
08/06/2026	2037 On 05-November-26	10.23	Call	Bond Future	7562.9500	7691.6700	7.5630	7.6917	0
08/06/2026	2037 On 05-November-26	10.23	Put	Bond Future	807.1800	804.4800	0.8072	0.8045	4,490
08/06/2026	2037 On 05-November-26	10.62	Call	Bond Future	9519.6400	9652.0500	9.5196	9.6521	0
08/06/2026	2037 On 05-November-26	10.62	Put	Bond Future	544.2800	545.2700	0.5443	0.5453	0
08/06/2026	2037 On 05-November-26	10.83	Call	Bond Future	10564.9200	10698.3200	10.5649	10.6983	0
08/06/2026	2037 On 05-November-26	10.83	Put	Bond Future	425.2600	427.2400	0.4253	0.4272	4,490
08/06/2026	2037 On 04-February-27			Bond Future	9.1633	9.1419	95.9299	96.0640	0
08/06/2026	2037 On 04-February-27	8.44	Call	Bond Future	1234.7100	1288.4300	1.2347	1.2884	4,490
08/06/2026	2037 On 04-February-27	8.44	Put	Bond Future	5911.3000	5830.8300	5.9113	5.8308	0
08/06/2026	2037 On 04-February-27	9.31	Call	Bond Future	3706.3800	3802.0600	3.7064	3.8021	0
08/06/2026	2037 On 04-February-27	9.31	Put	Bond Future	2793.0900	2754.5800	2.7931	2.7546	4,490
08/06/2026	2037 On 04-February-27	9.51	Call	Bond Future	4496.7700	4599.9900	4.4968	4.6000	0
08/06/2026	2037 On 04-February-27	9.51	Put	Bond Future	2357.0800	2326.1100	2.3571	2.3261	0
08/06/2026	2037 On 04-February-27	9.81	Call	Bond Future	5771.8800	5884.2700	5.7719	5.8843	0
08/06/2026	2037 On 04-February-27	9.81	Put	Bond Future	1831.9000	1810.1000	1.8319	1.8101	4,490
08/06/2026	2037 On 06-May-27			Bond Future	9.2161	9.1939	97.7895	97.9263	0

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08/06/2026	2037 On 06-May-27	8.58	Call	Bond Future	1730.0700	1789.5400	1.7301	1.7895	0
08/06/2026	2037 On 06-May-27	8.58	Put	Bond Future	5746.0500	5668.8100	5.7461	5.6688	0
08/06/2026	2037 On 05-August-27			Bond Future	9.2862	9.2631	95.3663	95.5053	0
08/06/2026	2037 On 05-August-27	9.05	Call	Bond Future	3070.4900	3147.7900	3.0705	3.1478	0
08/06/2026	2037 On 05-August-27	9.05	Put	Bond Future	4503.9600	4442.2500	4.5040	4.4423	0
08/06/2026	2038 On 06-August-26			Bond Future	162.2001	162.1827	162.2001	162.1827	4,204
08/06/2026	2038 On 06-August-26	144.72	Call	Bond Future	17480.1200	17462.6800	17.4801	17.4627	0
08/06/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2038 On 05-November-26			Bond Future	165.2603	165.2430	165.2603	165.2430	1,467
08/06/2026	2038 On 05-November-26	146.31	Call	Bond Future	18950.3200	18933.0300	18.9503	18.9330	0
08/06/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2038 On 04-February-27			Bond Future	166.2510	166.2340	166.2510	166.2340	0
08/06/2026	2038 On 04-February-27	153.83	Call	Bond Future	12421.0100	12403.9600	12.4210	12.4040	0
08/06/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2038 On 06-May-27			Bond Future	169.5120	169.4945	169.5120	169.4945	0
08/06/2026	2038 On 06-May-27	166.10	Call	Bond Future	3412.0100	3394.5300	3.4120	3.3945	0
08/06/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2038 On 05-August-27			Bond Future	170.4164	170.3984	170.4164	170.3984	0
08/06/2026	2038 On 05-August-27	169.13	Call	Bond Future	1286.3700	1268.3900	1.2864	1.2684	0
08/06/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2040 On 06-August-26			Bond Future	9.3197	9.3000	97.8628	98.0101	80,571
08/06/2026	2040 On 06-August-26	12.19	Call	Bond Future	18431.8900	18579.7600	18.4319	18.5798	0
08/06/2026	2040 On 06-August-26	12.19	Put	Bond Future	2.9100	3.5600	0.0029	0.0036	0
08/06/2026	2040 On 05-November-26			Bond Future	9.3715	9.3510	99.6862	99.8365	0
08/06/2026	2040 On 05-November-26	9.91	Call	Bond Future	5595.3800	5729.4800	5.5954	5.7295	2,300
08/06/2026	2040 On 05-November-26	9.91	Put	Bond Future	1749.9900	1733.8300	1.7500	1.7338	0
08/06/2026	2040 On 05-November-26	10.67	Call	Bond Future	9711.9800	9861.8200	9.7120	9.8618	0
08/06/2026	2040 On 05-November-26	10.67	Put	Bond Future	799.2200	798.8000	0.7992	0.7988	2,300
08/06/2026	2040 On 05-November-26	11.06	Call	Bond Future	11902.3700	12055.1300	11.9024	12.0551	0
08/06/2026	2040 On 05-November-26	11.06	Put	Bond Future	541.7400	544.2400	0.5417	0.5442	0
08/06/2026	2040 On 05-November-26	11.27	Call	Bond Future	13076.2200	13229.7600	13.0762	13.2298	0
08/06/2026	2040 On 05-November-26	11.27	Put	Bond Future	438.0600	441.3400	0.4381	0.4413	2,300
08/06/2026	2040 On 04-February-27			Bond Future	9.4187	9.3976	97.1202	97.2735	0

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08/06/2026	2040 On 04-February-27	8.78	Call	Bond Future	1679.5300	1747.3400	1.6795	1.7473	2,300
08/06/2026	2040 On 04-February-27	8.78	Put	Bond Future	6462.5600	6377.0200	6.4626	6.3770	0
08/06/2026	2040 On 04-February-27	9.67	Call	Bond Future	4814.6000	4929.4700	4.8146	4.9295	0
08/06/2026	2040 On 04-February-27	9.67	Put	Bond Future	3019.2900	2980.8100	3.0193	2.9808	2,300
08/06/2026	2040 On 04-February-27	9.93	Call	Bond Future	6041.6600	6166.3700	6.0417	6.1664	0
08/06/2026	2040 On 04-February-27	9.93	Put	Bond Future	2437.9000	2409.2600	2.4379	2.4093	0
08/06/2026	2040 On 04-February-27	10.17	Call	Bond Future	7241.2100	7373.1800	7.2412	7.3732	0
08/06/2026	2040 On 04-February-27	10.17	Put	Bond Future	2011.1300	1989.7500	2.0111	1.9898	2,300
08/06/2026	2040 On 06-May-27			Bond Future	9.4733	9.4514	99.0029	99.1592	0
08/06/2026	2040 On 06-May-27	8.88	Call	Bond Future	2206.0700	2277.9500	2.2061	2.2780	0
08/06/2026	2040 On 06-May-27	8.88	Put	Bond Future	6569.1600	6484.7300	6.5692	6.4847	0
08/06/2026	2040 On 05-August-27			Bond Future	9.5431	9.5204	96.3517	96.5106	0
08/06/2026	2040 On 05-August-27	9.33	Call	Bond Future	3767.7200	3858.5300	3.7677	3.8585	0
08/06/2026	2040 On 05-August-27	9.33	Put	Bond Future	5276.7500	5208.6600	5.2768	5.2087	0
08/06/2026	2043 On 06-August-26			Bond Future	125.5506	125.0297	125.5506	125.0297	3,416
08/06/2026	2043 On 06-August-26	110.88	Call	Bond Future	14674.2325	14156.0668	14.6742	14.1561	0
08/06/2026	2043 On 06-August-26	110.88	Put	Bond Future	3.6625	6.3868	0.0037	0.0064	0
08/06/2026	2043 On 05-November-26			Bond Future	127.9196	127.3892	127.9196	127.3892	0
08/06/2026	2043 On 05-November-26	112.84	Call	Bond Future	15157.6061	14646.5618	15.1576	14.6466	0
08/06/2026	2043 On 05-November-26	112.84	Put	Bond Future	77.9861	97.3918	0.0780	0.0974	0
08/06/2026	2043 On 04-February-27			Bond Future	127.4997	126.9593	127.4997	126.9593	0
08/06/2026	2043 On 04-February-27	117.63	Call	Bond Future	10625.9798	10180.8998	10.6260	10.1809	0
08/06/2026	2043 On 04-February-27	117.63	Put	Bond Future	756.3298	851.6498	0.7563	0.8516	0
08/06/2026	2043 On 06-May-27			Bond Future	130.0003	129.4492	130.0003	129.4492	0
08/06/2026	2043 On 06-May-27	127.48	Call	Bond Future	5752.7449	5442.7198	5.7527	5.4427	0
08/06/2026	2043 On 06-May-27	127.48	Put	Bond Future	3232.4249	3473.5198	3.2324	3.4735	0
08/06/2026	2043 On 05-August-27			Bond Future	129.4614	128.9000	129.4614	128.9000	0
08/06/2026	2043 On 05-August-27	129.56	Call	Bond Future	4760.3381	4493.2232	4.7603	4.4932	0
08/06/2026	2043 On 05-August-27	129.56	Put	Bond Future	4858.9881	5153.2332	4.8590	5.1532	0
08/06/2026	2044 On 06-August-26			Bond Future	9.4370	9.4224	94.4532	94.5718	52,527
08/06/2026	2044 On 06-August-26	9.00	Call	Bond Future	796.7600	871.4500	0.7968	0.8715	0
08/06/2026	2044 On 06-August-26	9.00	Put	Bond Future	4442.1500	4398.2200	4.4422	4.3982	7,000
08/06/2026	2044 On 06-August-26	9.25	Call	Bond Future	1508.9400	1610.3000	1.5089	1.6103	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	2044 On 06-August-26	9.25	Put	Bond Future	3043.6300	3026.3700	3.0436	3.0264	7,000
08/06/2026	2044 On 06-August-26	9.75	Call	Bond Future	3801.5300	3935.7300	3.8015	3.9357	0
08/06/2026	2044 On 06-August-26	9.75	Put	Bond Future	1315.5200	1331.1000	1.3155	1.3311	14,500
08/06/2026	2044 On 06-August-26	12.42	Call	Bond Future	20127.3700	20246.9000	20.1274	20.2469	0
08/06/2026	2044 On 06-August-26	12.42	Put	Bond Future	3.7500	4.6600	0.0038	0.0047	0
08/06/2026	2044 On 05-November-26			Bond Future	9.4861	9.4710	96.2131	96.3342	91,745
08/06/2026	2044 On 05-November-26	11.34	Call	Bond Future	13778.3400	13907.1900	13.7783	13.9072	0
08/06/2026	2044 On 05-November-26	11.34	Put	Bond Future	538.2900	546.0100	0.5383	0.5460	0
08/06/2026	2044 On 04-February-27			Bond Future	9.5311	9.5155	93.7045	93.8282	0
08/06/2026	2044 On 04-February-27	10.18	Call	Bond Future	7373.2500	7484.1900	7.3733	7.4842	0
08/06/2026	2044 On 04-February-27	10.18	Put	Bond Future	2437.6400	2424.8600	2.4376	2.4249	0
08/06/2026	2044 On 06-May-27			Bond Future	9.5824	9.5663	95.5211	95.6472	0
08/06/2026	2044 On 06-May-27	9.08	Call	Bond Future	2749.2300	2816.6000	2.7492	2.8166	0
08/06/2026	2044 On 06-May-27	9.08	Put	Bond Future	6810.0600	6751.3200	6.8101	6.7513	0
08/06/2026	2044 On 05-August-27			Bond Future	9.6467	9.6302	92.9298	93.0579	0
08/06/2026	2044 On 05-August-27	9.44	Call	Bond Future	4242.5100	4321.2900	4.2425	4.3213	0
08/06/2026	2044 On 05-August-27	9.44	Put	Bond Future	5859.2700	5809.9100	5.8593	5.8099	0
08/06/2026	2046 On 06-August-26			Bond Future	145.8541	145.8389	145.8541	145.8389	18,596
08/06/2026	2046 On 06-August-26	122.38	Call	Bond Future	23474.0600	23458.8600	23.4741	23.4589	0
08/06/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2046 On 05-November-26			Bond Future	146.2507	146.2357	146.2507	146.2357	0
08/06/2026	2046 On 05-November-26	125.48	Call	Bond Future	20770.6800	20755.7200	20.7707	20.7557	0
08/06/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2046 On 04-February-27			Bond Future	149.1344	149.1194	149.1344	149.1194	0
08/06/2026	2046 On 04-February-27	131.09	Call	Bond Future	18044.4300	18029.4000	18.0444	18.0294	0
08/06/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2046 On 06-May-27			Bond Future	149.6494	149.6344	149.6494	149.6344	0
08/06/2026	2046 On 06-May-27	148.99	Call	Bond Future	659.4300	644.3600	0.6594	0.6444	0
08/06/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2046 On 05-August-27			Bond Future	152.4959	152.4799	152.4959	152.4799	0
08/06/2026	2046 On 05-August-27	149.17	Call	Bond Future	3325.9200	3309.9300	3.3259	3.3099	0
08/06/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2050 On 06-August-26			Bond Future	148.3679	147.3418	148.3679	147.3418	18,177

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	2050 On 06-August-26	123.27	Call	Bond Future	25097.9200	24071.8200	25.0979	24.0718	0
08/06/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2050 On 05-November-26			Bond Future	151.1670	150.1220	151.1670	150.1220	0
08/06/2026	2050 On 05-November-26	123.84	Call	Bond Future	27327.0300	26281.9800	27.3270	26.2820	0
08/06/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2050 On 04-February-27			Bond Future	151.6233	150.5581	151.6233	150.5581	0
08/06/2026	2050 On 04-February-27	132.39	Call	Bond Future	19233.3200	18168.0800	19.2333	18.1681	0
08/06/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2050 On 06-May-27			Bond Future	154.5975	153.5113	154.5975	153.5113	0
08/06/2026	2050 On 06-May-27	150.46	Call	Bond Future	4137.5000	3051.2600	4.1375	3.0513	0
08/06/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	2050 On 05-August-27			Bond Future	154.9546	153.8479	154.9546	153.8479	0
08/06/2026	2050 On 05-August-27	152.97	Call	Bond Future	1984.5500	877.9000	1.9846	0.8779	0
08/06/2026	2050 On 05-August-27	152.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	AL37 On 06-August-26			Index Future	1280.4030	1281.2910	1280.4030	1,281.2910	0
08/06/2026	AL37 On 05-November-26			Index Future	1304.4970	1305.4140	1304.4970	1,305.4140	0
08/06/2026	AL37 On 04-February-27			Index Future	1329.9050	1330.8480	1329.9050	1,330.8480	0
08/06/2026	AL37 On 06-May-27			Index Future	1355.6960	1356.6550	1355.6960	1,356.6550	0
08/06/2026	AL37 On 05-August-27			Index Future	1380.9460	1381.9120	1380.9460	1,381.9120	0
08/06/2026	AL7T On 06-August-26			Index Future	1654.2500	1655.8160	1654.2500	1,655.8160	0
08/06/2026	AL7T On 05-November-26			Index Future	1685.3800	1686.9900	1685.3800	1,686.9900	0
08/06/2026	AL7T On 04-February-27			Index Future	1718.2060	1719.8580	1718.2060	1,719.8580	0
08/06/2026	AL7T On 06-May-27			Index Future	1751.5270	1753.2080	1751.5270	1,753.2080	0
08/06/2026	AL7T On 05-August-27			Index Future	1784.1500	1785.8480	1784.1500	1,785.8480	0
08/06/2026	ALBI On 06-August-26			Index Future	1398.2970	1399.7350	1398.2970	1,399.7350	75
08/06/2026	ALBI On 05-November-26			Index Future	1424.6100	1426.0880	1424.6100	1,426.0880	0
08/06/2026	ALBI On 04-February-27			Index Future	1452.3570	1453.8730	1452.3570	1,453.8730	0
08/06/2026	ALBI On 06-May-27			Index Future	1480.5230	1482.0650	1480.5230	1,482.0650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	ALBI On 05-August-27			Index Future	1508.0980	1509.6570	1508.0980	1,509.6570	0
08/06/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/06/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/06/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/06/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C431 On 31-January-31			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
08/06/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	ES33 On 06-August-26			Bond Future	9.2441	9.2295	94.1166	94.1871	0
08/06/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12247.9700	12318.4500	12.2480	12.3185	0
08/06/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	ES33 On 05-November-26			Bond Future	9.3164	9.3011	92.0986	92.1707	0
08/06/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6770.1900	6842.2700	6.7702	6.8423	0
08/06/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	ES33 On 04-February-27			Bond Future	9.3856	9.3695	93.9150	93.9887	0
08/06/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1418.4100	1492.1200	1.4184	1.4921	0
08/06/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	ES33 On 06-May-27			Bond Future	9.4576	9.4406	91.9607	92.0358	0
08/06/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2964.6300	2889.5500	2.9646	2.8896	0
08/06/2026	ES33 On 05-August-27			Bond Future	9.5515	9.5337	93.7073	93.7835	0
08/06/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	ES33 On 05-August-27	9.27	Put	Bond Future	1213.1700	1136.9100	1.2132	1.1369	0
08/06/2026	ES42 On 06-August-26			Bond Future	9.7513	9.7367	92.5524	92.6599	0
08/06/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18078.0400	18185.5600	18.0780	18.1856	0
08/06/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	ES42 On 05-November-26			Bond Future	9.8123	9.7972	90.0343	90.1441	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12069.4700	12179.2500	12.0695	12.1793	0
08/06/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	ES42 On 04-February-27			Bond Future	9.8687	9.8531	91.8104	91.9226	0
08/06/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2950.5200	3062.6600	2.9505	3.0627	0
08/06/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	ES42 On 06-May-27			Bond Future	9.9294	9.9133	89.3464	89.4606	0
08/06/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	ES42 On 06-May-27	9.33	Put	Bond Future	4395.9700	4281.7300	4.3960	4.2817	0
08/06/2026	ES42 On 05-August-27			Bond Future	10.0020	9.9853	91.0415	91.1577	0
08/06/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	ES42 On 05-August-27	9.84	Put	Bond Future	1140.4900	1024.3500	1.1405	1.0244	0
08/06/2026	GOVI On 06-August-26			GOVI	1371.3190	1372.7950	1371.3190	1,372.7950	732
08/06/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1823190.0000	1837950.0000	182.3190	183.7950	0
08/06/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	GOVI On 05-November-26			GOVI	1397.1240	1398.6400	1397.1240	1,398.6400	2
08/06/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1201240.0000	1216400.0000	120.1240	121.6400	0
08/06/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	GOVI On 04-February-27			GOVI	1424.3360	1425.8900	1424.3360	1,425.8900	0
08/06/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	553360.0000	568900.0000	55.3360	56.8900	0
08/06/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	GOVI On 06-May-27			GOVI	1451.9580	1453.5400	1451.9580	1,453.5400	0
08/06/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	249580.0000	265400.0000	24.9580	26.5400	0
08/06/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	GOVI On 05-August-27			GOVI	1479.0010	1480.6010	1479.0010	1,480.6010	0
08/06/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	140010.0000	156010.0000	14.0010	15.6010	0
08/06/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/06/2026	I258 On 06-August-26			Bond Future	134.6441	134.6301	134.6441	134.6301	0
08/06/2026	I258 On 06-August-26	112.95	Call	Bond Future	21700.5700	21688.4959	21.7006	21.6885	0
08/06/2026	I258 On 06-August-26	112.95	Put	Bond Future	6.5100	8.3959	0.0065	0.0084	0
08/06/2026	I258 On 05-November-26			Bond Future	137.1845	137.1708	137.1845	137.1708	0
08/06/2026	I258 On 05-November-26	114.95	Call	Bond Future	22378.3973	22373.5624	22.3784	22.3736	0
08/06/2026	I258 On 05-November-26	114.95	Put	Bond Future	143.9373	152.7724	0.1439	0.1528	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	I258 On 04-February-27			Bond Future	136.9472	136.9336	136.9472	136.9336	0
08/06/2026	I258 On 04-February-27	118.90	Call	Bond Future	18841.1408	18846.3729	18.8411	18.8464	0
08/06/2026	I258 On 04-February-27	118.90	Put	Bond Future	793.9408	812.7429	0.7939	0.8127	0
08/06/2026	I258 On 06-May-27			Bond Future	139.6332	139.6193	139.6332	139.6193	0
08/06/2026	I258 On 06-May-27	134.78	Call	Bond Future	9682.9228	9704.4139	9.6829	9.7044	0
08/06/2026	I258 On 06-May-27	134.78	Put	Bond Future	4829.7728	4865.1639	4.8298	4.8652	0
08/06/2026	I258 On 05-August-27			Bond Future	139.2778	139.2636	139.2778	139.2636	0
08/06/2026	I258 On 05-August-27	138.93	Call	Bond Future	7988.7626	8008.7787	7.9888	8.0088	0
08/06/2026	I258 On 05-August-27	138.93	Put	Bond Future	7641.0126	7675.2187	7.6410	7.6752	0
08/06/2026	IGOV On 06-August-26			Index Future	455.4060	454.8380	455.4060	454.8380	250
08/06/2026	IGOV On 05-November-26			Index Future	464.0870	463.5120	464.0870	463.5120	8
08/06/2026	IGOV On 04-February-27			Index Future	473.2350	472.6510	473.2350	472.6510	0
08/06/2026	IGOV On 06-May-27			Index Future	482.5180	481.9220	482.5180	481.9220	0
08/06/2026	IGOV On 05-August-27			Index Future	491.6100	490.9990	491.6100	490.9990	0
08/06/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
08/06/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/06/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/06/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/06/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/06/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/06/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/06/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/06/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/06/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
08/06/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/06/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
08/06/2026	R033 On 06-August-26			Bond Future	8.5560	8.5360	110.8365	110.9409	9,292
08/06/2026	R033 On 06-August-26	10.25	Call	Bond Future	8431.4000	8540.3700	8.4314	8.5404	0
08/06/2026	R033 On 06-August-26	10.25	Put	Bond Future	49.1800	53.7100	0.0492	0.0537	0
08/06/2026	R033 On 05-November-26			Bond Future	8.6042	8.5830	107.8588	107.9655	0
08/06/2026	R033 On 05-November-26	9.33	Call	Bond Future	4461.9100	4559.9000	4.4619	4.5599	0
08/06/2026	R033 On 05-November-26	9.33	Put	Bond Future	879.9600	871.2300	0.8800	0.8712	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	R033 On 04-February-27			Bond Future	8.6438	8.6215	109.9612	110.0702	0
08/06/2026	R033 On 04-February-27	8.65	Call	Bond Future	2375.0200	2445.9700	2.3750	2.4460	0
08/06/2026	R033 On 04-February-27	8.65	Put	Bond Future	2344.8000	2306.7200	2.3448	2.3067	0
08/06/2026	R033 On 06-May-27			Bond Future	8.6883	8.6647	107.0493	107.1604	0
08/06/2026	R033 On 06-May-27	7.93	Call	Bond Future	1029.0700	1070.2400	1.0291	1.0702	0
08/06/2026	R033 On 06-May-27	7.93	Put	Bond Future	4673.1800	4603.3100	4.6732	4.6033	0
08/06/2026	R033 On 05-August-27			Bond Future	8.7554	8.7305	109.0580	109.1709	0
08/06/2026	R033 On 05-August-27	8.54	Call	Bond Future	2214.7900	2275.8100	2.2148	2.2758	0
08/06/2026	R033 On 05-August-27	8.54	Put	Bond Future	3195.4500	3143.6100	3.1955	3.1436	0
08/06/2026	R035 On 06-August-26			Bond Future	8.7583	8.7435	104.6625	104.7508	96,388
08/06/2026	R035 On 06-August-26	7.70	Call	Bond Future	61.8900	74.6300	0.0619	0.0746	4,876
08/06/2026	R035 On 06-August-26	7.70	Put	Bond Future	6633.3600	6557.7900	6.6334	6.5578	0
08/06/2026	R035 On 06-August-26	7.90	Call	Bond Future	124.9300	145.9700	0.1249	0.1460	0
08/06/2026	R035 On 06-August-26	7.90	Put	Bond Future	5413.0700	5345.8000	5.4131	5.3458	0
08/06/2026	R035 On 06-August-26	7.95	Call	Bond Future	147.6500	171.2400	0.1477	0.1712	4,876
08/06/2026	R035 On 06-August-26	7.95	Put	Bond Future	5118.0500	5053.3300	5.1181	5.0533	0
08/06/2026	R035 On 06-August-26	8.29	Call	Bond Future	462.6000	510.7700	0.4626	0.5108	1,000
08/06/2026	R035 On 06-August-26	8.29	Put	Bond Future	3304.6000	3264.4600	3.3046	3.2645	0
08/06/2026	R035 On 06-August-26	8.34	Call	Bond Future	540.0500	592.5100	0.5401	0.5925	0
08/06/2026	R035 On 06-August-26	8.34	Put	Bond Future	3073.7400	3037.8900	3.0737	3.0379	4,876
08/06/2026	R035 On 06-August-26	8.71	Call	Bond Future	1404.0900	1485.4100	1.4041	1.4854	350
08/06/2026	R035 On 06-August-26	8.71	Put	Bond Future	1692.7200	1685.7300	1.6927	1.6857	0
08/06/2026	R035 On 06-August-26	8.79	Call	Bond Future	1659.9500	1746.0400	1.6600	1.7460	1,000
08/06/2026	R035 On 06-August-26	8.79	Put	Bond Future	1471.4900	1469.2700	1.4715	1.4693	0
08/06/2026	R035 On 06-August-26	9.13	Call	Bond Future	2974.2500	3073.0400	2.9743	3.0730	200
08/06/2026	R035 On 06-August-26	9.13	Put	Bond Future	790.5100	800.9900	0.7905	0.8010	0
08/06/2026	R035 On 06-August-26	9.21	Call	Bond Future	3325.5800	3425.7700	3.3256	3.4258	0
08/06/2026	R035 On 06-August-26	9.21	Put	Bond Future	679.8600	691.7400	0.6799	0.6917	350
08/06/2026	R035 On 06-August-26	9.22	Call	Bond Future	3370.3000	3470.6300	3.3703	3.4706	250
08/06/2026	R035 On 06-August-26	9.22	Put	Bond Future	667.0400	679.0600	0.6670	0.6791	0
08/06/2026	R035 On 06-August-26	9.39	Call	Bond Future	4156.8200	4258.5400	4.1568	4.2585	0
08/06/2026	R035 On 06-August-26	9.39	Put	Bond Future	481.9100	495.3200	0.4819	0.4953	1,000
08/06/2026	R035 On 06-August-26	9.63	Call	Bond Future	5327.7500	5429.1400	5.3278	5.4291	0
08/06/2026	R035 On 06-August-26	9.63	Put	Bond Future	302.3800	315.4600	0.3024	0.3155	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	R035 On 06-August-26	9.71	Call	Bond Future	5728.6600	5829.5800	5.7287	5.8296	0
08/06/2026	R035 On 06-August-26	9.71	Put	Bond Future	258.6000	271.2100	0.2586	0.2712	350
08/06/2026	R035 On 06-August-26	9.72	Call	Bond Future	5779.0400	5879.9000	5.7790	5.8799	0
08/06/2026	R035 On 06-August-26	9.72	Put	Bond Future	253.5800	266.1300	0.2536	0.2661	250
08/06/2026	R035 On 06-August-26	10.13	Call	Bond Future	7874.9200	7972.3500	7.8749	7.9724	0
08/06/2026	R035 On 06-August-26	10.13	Put	Bond Future	114.0400	123.1600	0.1140	0.1232	200
08/06/2026	R035 On 06-August-26	10.22	Call	Bond Future	8338.1900	8434.8500	8.3382	8.4349	0
08/06/2026	R035 On 06-August-26	10.22	Put	Bond Future	95.8400	104.1900	0.0958	0.1042	250
08/06/2026	R035 On 06-August-26	11.06	Call	Bond Future	12591.8400	12681.9600	12.5918	12.6820	0
08/06/2026	R035 On 06-August-26	11.06	Put	Bond Future	10.1300	11.9400	0.0101	0.0119	0
08/06/2026	R035 On 05-November-26			Bond Future	8.8075	8.7920	102.1098	102.2001	27,280
08/06/2026	R035 On 05-November-26	7.97	Call	Bond Future	543.7700	575.7300	0.5438	0.5757	600
08/06/2026	R035 On 05-November-26	7.97	Put	Bond Future	5575.1400	5516.8200	5.5751	5.5168	0
08/06/2026	R035 On 05-November-26	8.47	Call	Bond Future	1383.8600	1438.7600	1.3839	1.4388	0
08/06/2026	R035 On 05-November-26	8.47	Put	Bond Future	3373.3500	3337.9700	3.3734	3.3380	600
08/06/2026	R035 On 05-November-26	8.80	Call	Bond Future	2309.9500	2379.3300	2.3100	2.3793	200
08/06/2026	R035 On 05-November-26	8.80	Put	Bond Future	2353.5100	2332.6100	2.3535	2.3326	0
08/06/2026	R035 On 05-November-26	8.97	Call	Bond Future	2888.7800	2964.3000	2.8888	2.9643	0
08/06/2026	R035 On 05-November-26	8.97	Put	Bond Future	1948.5000	1933.7400	1.9485	1.9337	600
08/06/2026	R035 On 05-November-26	9.30	Call	Bond Future	4167.9200	4252.3800	4.1679	4.2524	0
08/06/2026	R035 On 05-November-26	9.30	Put	Bond Future	1353.1600	1347.3400	1.3532	1.3473	200
08/06/2026	R035 On 05-November-26	9.80	Call	Bond Future	6349.0100	6440.7800	6.3490	6.4408	0
08/06/2026	R035 On 05-November-26	9.80	Put	Bond Future	780.5100	782.0000	0.7805	0.7820	200
08/06/2026	R035 On 05-November-26	10.03	Call	Bond Future	7410.1300	7503.5300	7.4101	7.5035	0
08/06/2026	R035 On 05-November-26	10.03	Put	Bond Future	608.8400	611.9600	0.6088	0.6120	0
08/06/2026	R035 On 04-February-27			Bond Future	8.8508	8.8346	104.0997	104.1920	0
08/06/2026	R035 On 04-February-27	7.70	Call	Bond Future	568.6000	594.5400	0.5686	0.5945	3,000
08/06/2026	R035 On 04-February-27	7.70	Put	Bond Future	7387.7400	7321.4600	7.3877	7.3215	0
08/06/2026	R035 On 04-February-27	8.20	Call	Bond Future	1169.0900	1210.5200	1.1691	1.2105	3,000
08/06/2026	R035 On 04-February-27	8.20	Put	Bond Future	4954.6400	4903.8500	4.9546	4.9039	0
08/06/2026	R035 On 04-February-27	8.43	Call	Bond Future	1632.5100	1682.5400	1.6325	1.6825	1,050
08/06/2026	R035 On 04-February-27	8.43	Put	Bond Future	4059.6000	4017.4100	4.0596	4.0174	0
08/06/2026	R035 On 04-February-27	8.85	Call	Bond Future	2790.6800	2855.5800	2.7907	2.8556	0
08/06/2026	R035 On 04-February-27	8.85	Put	Bond Future	2795.3900	2768.0700	2.7954	2.7681	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	R035 On 04-February-27	8.93	Call	Bond Future	3051.4400	3118.8200	3.0514	3.1188	0
08/06/2026	R035 On 04-February-27	8.93	Put	Bond Future	2603.1100	2578.2700	2.6031	2.5783	1,050
08/06/2026	R035 On 04-February-27	9.02	Call	Bond Future	3357.4600	3427.4700	3.3575	3.4275	0
08/06/2026	R035 On 04-February-27	9.02	Put	Bond Future	2402.6200	2380.4100	2.4026	2.3804	0
08/06/2026	R035 On 04-February-27	9.43	Call	Bond Future	4906.7300	4986.5200	4.9067	4.9865	0
08/06/2026	R035 On 04-February-27	9.43	Put	Bond Future	1686.0000	1673.5700	1.6860	1.6736	1,050
08/06/2026	R035 On 06-May-27			Bond Future	8.8933	8.8763	101.6123	101.7062	0
08/06/2026	R035 On 06-May-27	8.25	Call	Bond Future	1454.3100	1496.5100	1.4543	1.4965	0
08/06/2026	R035 On 06-May-27	8.25	Put	Bond Future	5101.8700	5050.0900	5.1019	5.0501	0
08/06/2026	R035 On 05-August-27			Bond Future	8.9537	8.9360	103.5202	103.6155	0
08/06/2026	R035 On 05-August-27	8.72	Call	Bond Future	2653.9700	2708.8400	2.6540	2.7088	0
08/06/2026	R035 On 05-August-27	8.72	Put	Bond Future	3924.4800	3883.9600	3.9245	3.8840	0
08/06/2026	R038 On 06-August-26			Bond Future	9.1539	9.1392	116.1229	116.2354	1,997
08/06/2026	R038 On 06-August-26	11.77	Call	Bond Future	17770.9600	17884.5400	17.7710	17.8845	0
08/06/2026	R038 On 06-August-26	11.77	Put	Bond Future	4.9900	6.1000	0.0050	0.0061	0
08/06/2026	R038 On 05-November-26			Bond Future	9.2094	9.1941	112.8025	112.9174	2,735
08/06/2026	R038 On 05-November-26	10.72	Call	Bond Future	11234.2200	11355.2600	11.2342	11.3553	0
08/06/2026	R038 On 05-November-26	10.72	Put	Bond Future	637.6400	643.7800	0.6376	0.6438	0
08/06/2026	R038 On 04-February-27			Bond Future	9.2593	9.2434	115.0012	115.1186	0
08/06/2026	R038 On 04-February-27	9.60	Call	Bond Future	5274.5100	5370.5400	5.2745	5.3705	0
08/06/2026	R038 On 04-February-27	9.60	Put	Bond Future	2798.6400	2777.3000	2.7986	2.7773	0
08/06/2026	R038 On 06-May-27			Bond Future	9.3127	9.2962	111.7458	111.8654	0
08/06/2026	R038 On 06-May-27	8.71	Call	Bond Future	2140.2300	2197.8600	2.1402	2.1979	0
08/06/2026	R038 On 06-May-27	8.71	Put	Bond Future	6624.9600	6562.9800	6.6250	6.5630	0
08/06/2026	R038 On 05-August-27			Bond Future	9.3816	9.3645	113.8423	113.9638	0
08/06/2026	R038 On 05-August-27	9.15	Call	Bond Future	3670.9100	3742.7100	3.6709	3.7427	0
08/06/2026	R038 On 05-August-27	9.15	Put	Bond Future	5329.6300	5279.9000	5.3296	5.2799	0
08/06/2026	R053 On 06-August-26			Bond Future	9.2992	9.2793	127.0195	127.2517	65,667
08/06/2026	R053 On 06-August-26	8.10	Call	Bond Future	94.1800	117.1600	0.0942	0.1172	530
08/06/2026	R053 On 06-August-26	8.10	Put	Bond Future	15575.8700	15366.6300	15.5759	15.3666	0
08/06/2026	R053 On 06-August-26	8.60	Call	Bond Future	501.8000	577.3000	0.5018	0.5773	0
08/06/2026	R053 On 06-August-26	8.60	Put	Bond Future	9154.0700	8997.3500	9.1541	8.9974	0
08/06/2026	R053 On 06-August-26	9.10	Call	Bond Future	2088.5300	2257.0400	2.0885	2.2570	530

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	R053 On 06-August-26	9.10	Put	Bond Future	4453.6100	4389.9000	4.4536	4.3899	530
08/06/2026	R053 On 06-August-26	9.60	Call	Bond Future	5345.2800	5578.9600	5.3453	5.5790	0
08/06/2026	R053 On 06-August-26	9.60	Put	Bond Future	1912.8800	1914.3400	1.9129	1.9143	530
08/06/2026	R053 On 06-August-26	12.28	Call	Bond Future	27913.8600	28147.3000	27.9139	28.1473	0
08/06/2026	R053 On 06-August-26	12.28	Put	Bond Future	5.6700	6.8900	0.0057	0.0069	0
08/06/2026	R053 On 05-November-26			Bond Future	9.3424	9.3219	123.5238	123.7608	4,041
08/06/2026	R053 On 05-November-26	11.21	Call	Bond Future	19470.2900	19711.9200	19.4703	19.7119	0
08/06/2026	R053 On 05-November-26	11.21	Put	Bond Future	722.2200	726.8300	0.7222	0.7268	0
08/06/2026	R053 On 04-February-27			Bond Future	9.3810	9.3599	125.9315	126.1734	0
08/06/2026	R053 On 04-February-27	9.99	Call	Bond Future	10243.3000	10445.6300	10.2433	10.4456	0
08/06/2026	R053 On 04-February-27	9.99	Put	Bond Future	3585.0400	3545.5000	3.5850	3.5455	0
08/06/2026	R053 On 06-May-27			Bond Future	9.4215	9.3998	122.5097	122.7561	0
08/06/2026	R053 On 06-May-27	8.92	Call	Bond Future	3914.7700	4036.8100	3.9148	4.0368	0
08/06/2026	R053 On 06-May-27	8.92	Put	Bond Future	9843.4800	9719.0900	9.8435	9.7191	0
08/06/2026	R053 On 05-August-27			Bond Future	9.4720	9.4497	124.8084	125.0592	0
08/06/2026	R053 On 05-August-27	9.28	Call	Bond Future	6154.2100	6300.6200	6.1542	6.3006	0
08/06/2026	R053 On 05-August-27	9.28	Put	Bond Future	8343.6800	8239.3800	8.3437	8.2394	0
08/06/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
08/06/2026	R186 On 06-August-26	8.57	Call	Bond Future	43.2400	44.3200	0.0432	0.0443	0
08/06/2026	R186 On 06-August-26	8.57	Put	Bond Future	43.2400	44.3200	0.0432	0.0443	0
08/06/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
08/06/2026	R186 On 05-November-26	8.12	Call	Bond Future	34.1400	34.4800	0.0341	0.0345	0
08/06/2026	R186 On 05-November-26	8.12	Put	Bond Future	34.1400	34.4800	0.0341	0.0345	0
08/06/2026	R202 On 06-August-26			Bond Future	302.1181	302.0873	302.1181	302.0873	1,025
08/06/2026	R202 On 06-August-26	278.86	Call	Bond Future	23258.1000	23227.2600	23.2581	23.2273	0
08/06/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	R202 On 05-November-26			Bond Future	307.8177	307.7871	307.8177	307.7871	0
08/06/2026	R202 On 05-November-26	280.46	Call	Bond Future	27357.6800	27327.1200	27.3577	27.3271	0
08/06/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	R202 On 04-February-27			Bond Future	308.3083	308.2781	308.3083	308.2781	0
08/06/2026	R202 On 04-February-27	294.73	Call	Bond Future	13578.2700	13548.1400	13.5783	13.5481	0
08/06/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	R202 On 06-May-27			Bond Future	314.3557	314.3249	314.3557	314.3249	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	R202 On 06-May-27	306.99	Call	Bond Future	7365.7100	7334.8600	7.3657	7.3349	0
08/06/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	R202 On 05-August-27			Bond Future	314.6261	314.5945	314.6261	314.5945	0
08/06/2026	R202 On 05-August-27	312.97	Call	Bond Future	1656.1200	1624.4500	1.6561	1.6245	0
08/06/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	R209 On 06-August-26			Bond Future	8.9282	8.9135	85.2084	85.2919	37,805
08/06/2026	R209 On 06-August-26	11.39	Call	Bond Future	12549.9700	12634.9600	12.5500	12.6350	0
08/06/2026	R209 On 06-August-26	11.39	Put	Bond Future	8.0800	9.6100	0.0081	0.0096	0
08/06/2026	R209 On 05-November-26			Bond Future	8.9755	8.9602	83.6442	83.7294	7,212
08/06/2026	R209 On 05-November-26	10.32	Call	Bond Future	7613.2200	7702.5300	7.6132	7.7025	0
08/06/2026	R209 On 05-November-26	10.32	Put	Bond Future	556.1300	560.2000	0.5561	0.5602	0
08/06/2026	R209 On 04-February-27			Bond Future	9.0169	9.0009	85.2743	85.3614	0
08/06/2026	R209 On 04-February-27	8.03	Call	Bond Future	739.8900	770.0600	0.7399	0.7701	3,237
08/06/2026	R209 On 04-February-27	8.03	Put	Bond Future	6349.3100	6292.3900	6.3493	6.2924	0
08/06/2026	R209 On 04-February-27	8.96	Call	Bond Future	2585.5300	2646.1000	2.5855	2.6461	0
08/06/2026	R209 On 04-February-27	8.96	Put	Bond Future	2896.4400	2869.9200	2.8964	2.8699	3,237
08/06/2026	R209 On 04-February-27	9.28	Call	Bond Future	3620.0700	3689.4200	3.6201	3.6894	0
08/06/2026	R209 On 04-February-27	9.28	Put	Bond Future	2200.7700	2183.0300	2.2008	2.1830	0
08/06/2026	R209 On 06-May-27			Bond Future	9.0615	9.0450	83.7753	83.8641	0
08/06/2026	R209 On 06-May-27	8.25	Call	Bond Future	1195.5600	1231.7900	1.1956	1.2318	4,620
08/06/2026	R209 On 06-May-27	8.25	Put	Bond Future	5684.3400	5631.8000	5.6843	5.6318	0
08/06/2026	R209 On 06-May-27	8.41	Call	Bond Future	1462.3000	1503.2200	1.4623	1.5032	0
08/06/2026	R209 On 06-May-27	8.41	Put	Bond Future	5042.4000	4994.5500	5.0424	4.9946	0
08/06/2026	R209 On 06-May-27	9.32	Call	Bond Future	3883.3900	3949.6900	3.8834	3.9497	0
08/06/2026	R209 On 06-May-27	9.32	Put	Bond Future	2514.8700	2492.4000	2.5149	2.4924	4,620
08/06/2026	R209 On 05-August-27			Bond Future	9.1214	9.1042	85.3483	85.4384	0
08/06/2026	R209 On 05-August-27	8.87	Call	Bond Future	2614.8000	2667.2000	2.6148	2.6672	0
08/06/2026	R209 On 05-August-27	8.87	Put	Bond Future	3945.1200	3907.3800	3.9451	3.9074	0
08/06/2026	R210 On 06-August-26			Bond Future	268.0610	267.8993	268.0610	267.8993	448
08/06/2026	R210 On 06-August-26	259.84	Call	Bond Future	8221.0000	8059.3100	8.2210	8.0593	0
08/06/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	R210 On 05-November-26			Bond Future	269.5482	269.3844	269.5482	269.3844	0
08/06/2026	R210 On 05-November-26	253.33	Call	Bond Future	16218.1500	16054.3800	16.2182	16.0544	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	R210 On 04-February-27			Bond Future	274.8630	274.6965	274.8630	274.6965	0
08/06/2026	R210 On 04-February-27	266.03	Call	Bond Future	8833.0400	8666.5300	8.8330	8.6665	0
08/06/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	R210 On 06-May-27			Bond Future	276.6008	276.4314	276.6008	276.4314	0
08/06/2026	R210 On 06-May-27	271.13	Call	Bond Future	5470.8400	5301.3700	5.4708	5.3014	0
08/06/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	R210 On 05-August-27			Bond Future	281.8628	281.6893	281.8628	281.6893	0
08/06/2026	R210 On 05-August-27	276.01	Call	Bond Future	5852.7700	5679.2600	5.8528	5.6793	0
08/06/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	R213 On 06-August-26			Bond Future	8.3357	8.3155	98.1574	98.2304	56,091
08/06/2026	R213 On 06-August-26	9.69	Call	Bond Future	4807.4000	4884.7000	4.8074	4.8847	0
08/06/2026	R213 On 06-August-26	9.69	Put	Bond Future	66.1500	70.4300	0.0662	0.0704	0
08/06/2026	R213 On 05-November-26			Bond Future	8.3857	8.3640	96.4346	96.5093	0
08/06/2026	R213 On 05-November-26	8.75	Call	Bond Future	2136.6200	2198.2400	2.1366	2.1982	0
08/06/2026	R213 On 05-November-26	8.75	Put	Bond Future	891.3400	878.2600	0.8913	0.8783	0
08/06/2026	R213 On 04-February-27			Bond Future	8.4263	8.4029	98.3139	98.3902	0
08/06/2026	R213 On 04-February-27	8.14	Call	Bond Future	1063.5100	1103.9300	1.0635	1.1039	0
08/06/2026	R213 On 04-February-27	8.14	Put	Bond Future	2006.5100	1970.5600	2.0065	1.9706	0
08/06/2026	R213 On 06-May-27			Bond Future	8.4665	8.4414	96.6662	96.7440	0
08/06/2026	R213 On 06-May-27	7.56	Call	Bond Future	506.6100	530.3500	0.5066	0.5304	0
08/06/2026	R213 On 06-May-27	7.56	Put	Bond Future	3372.6000	3318.5500	3.3726	3.3186	0
08/06/2026	R213 On 06-May-27	8.13	Call	Bond Future	1114.8900	1153.5200	1.1149	1.1535	2,830
08/06/2026	R213 On 06-May-27	8.13	Put	Bond Future	2166.6300	2127.4700	2.1666	2.1275	0
08/06/2026	R213 On 06-May-27	9.25	Call	Bond Future	3323.2100	3385.4900	3.3232	3.3855	0
08/06/2026	R213 On 06-May-27	9.25	Put	Bond Future	927.5100	912.0000	0.9275	0.9120	2,830
08/06/2026	R213 On 05-August-27			Bond Future	8.5378	8.5109	98.4820	98.5609	0
08/06/2026	R213 On 05-August-27	7.95	Call	Bond Future	896.4500	928.9800	0.8965	0.9290	1,200
08/06/2026	R213 On 05-August-27	7.95	Put	Bond Future	2635.3300	2588.9200	2.6353	2.5889	0
08/06/2026	R213 On 05-August-27	8.27	Call	Bond Future	1309.8700	1350.2600	1.3099	1.3503	0
08/06/2026	R213 On 05-August-27	8.27	Put	Bond Future	2097.3700	2058.8200	2.0974	2.0588	0
08/06/2026	R213 On 05-August-27	8.58	Call	Bond Future	1815.5100	1863.0500	1.8155	1.8631	0
08/06/2026	R213 On 05-August-27	8.58	Put	Bond Future	1692.2000	1660.8000	1.6922	1.6608	1,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	R214 On 06-August-26			Bond Future	9.3432	9.3285	80.5351	80.6320	24,495
08/06/2026	R214 On 06-August-26	11.97	Call	Bond Future	14915.4100	15013.5700	14.9154	15.0136	0
08/06/2026	R214 On 06-August-26	11.97	Put	Bond Future	6.0900	7.3500	0.0061	0.0074	0
08/06/2026	R214 On 05-November-26			Bond Future	9.3938	9.3787	78.7378	78.8368	3,595
08/06/2026	R214 On 05-November-26	10.97	Call	Bond Future	9930.7300	10035.5100	9.9307	10.0355	0
08/06/2026	R214 On 05-November-26	10.97	Put	Bond Future	544.0100	549.8200	0.5440	0.5498	0
08/06/2026	R214 On 04-February-27			Bond Future	9.4409	9.4252	80.2722	80.3733	0
08/06/2026	R214 On 04-February-27	9.90	Call	Bond Future	5149.7100	5236.1700	5.1497	5.2362	0
08/06/2026	R214 On 04-February-27	9.90	Put	Bond Future	2268.9800	2254.3300	2.2690	2.2543	0
08/06/2026	R214 On 06-May-27			Bond Future	9.4868	9.4706	78.5286	78.6316	0
08/06/2026	R214 On 06-May-27	8.88	Call	Bond Future	1950.1200	2001.1700	1.9501	2.0012	0
08/06/2026	R214 On 06-May-27	8.88	Put	Bond Future	5952.1700	5900.1300	5.9522	5.9001	0
08/06/2026	R214 On 05-August-27			Bond Future	9.5448	9.5282	80.0032	80.1080	0
08/06/2026	R214 On 05-August-27	9.32	Call	Bond Future	3348.6000	3412.0000	3.3486	3.4120	0
08/06/2026	R214 On 05-August-27	9.32	Put	Bond Future	4779.8300	4738.4700	4.7798	4.7385	0
08/06/2026	R248 On 06-August-26			Bond Future	9.3909	9.3711	98.0334	98.2069	255,010
08/06/2026	R248 On 06-August-26	9.00	Call	Bond Future	970.1800	1069.5600	0.9702	1.0696	0
08/06/2026	R248 On 06-August-26	9.00	Put	Bond Future	4489.9100	4415.7200	4.4899	4.4157	1,762
08/06/2026	R248 On 06-August-26	10.00	Call	Bond Future	5944.5600	6131.1800	5.9446	6.1312	0
08/06/2026	R248 On 06-August-26	10.00	Put	Bond Future	850.5800	863.6300	0.8506	0.8636	1,762
08/06/2026	R248 On 06-August-26	12.37	Call	Bond Future	21189.0900	21363.7000	21.1891	21.3637	0
08/06/2026	R248 On 06-August-26	12.37	Put	Bond Future	4.9400	5.9800	0.0049	0.0060	0
08/06/2026	R248 On 05-November-26			Bond Future	9.4385	9.4180	95.4206	95.5976	37,528
08/06/2026	R248 On 05-November-26	11.31	Call	Bond Future	14782.2500	14963.2700	14.7823	14.9633	0
08/06/2026	R248 On 05-November-26	11.31	Put	Bond Future	586.4000	590.4100	0.5864	0.5904	0
08/06/2026	R248 On 04-February-27			Bond Future	9.4825	9.4614	97.2802	97.4609	0
08/06/2026	R248 On 04-February-27	10.11	Call	Bond Future	7821.7800	7973.6100	7.8218	7.9736	0
08/06/2026	R248 On 04-February-27	10.11	Put	Bond Future	2681.7500	2652.9300	2.6818	2.6529	0
08/06/2026	R248 On 06-May-27			Bond Future	9.5252	9.5035	94.7240	94.9081	260
08/06/2026	R248 On 06-May-27	9.05	Call	Bond Future	3056.7100	3149.8400	3.0567	3.1498	0
08/06/2026	R248 On 06-May-27	9.05	Put	Bond Future	7232.4400	7141.4300	7.2324	7.1414	0
08/06/2026	R248 On 05-August-27			Bond Future	9.5787	9.5564	96.5023	96.6897	0
08/06/2026	R248 On 05-August-27	9.37	Call	Bond Future	4583.0900	4691.8100	4.5831	4.6918	0
08/06/2026	R248 On 05-August-27	9.37	Put	Bond Future	6361.0900	6282.4600	6.3611	6.2825	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	R2R9 On 06-August-26			Bond Future	9.2637	9.2491	108.0902	108.2015	4,187
08/06/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	94970.7100	95082.0000	94.9707	95.0820	0
08/06/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	R2R9 On 05-November-26			Bond Future	9.3195	9.3043	105.1244	105.2381	0
08/06/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94154.3600	94268.0600	94.1544	94.2681	0
08/06/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	R2R9 On 04-February-27			Bond Future	9.3701	9.3543	107.1735	107.2896	0
08/06/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6161.0300	6261.3200	6.1610	6.2613	0
08/06/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2440.0900	2424.2800	2.4401	2.4243	0
08/06/2026	R2R9 On 06-May-27			Bond Future	9.4240	9.4076	104.2706	104.3890	0
08/06/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2208.2000	2266.3700	2.2082	2.2664	0
08/06/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	6623.0600	6562.9000	6.6231	6.5629	0
08/06/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2510.3900	2572.9100	2.5104	2.5729	250
08/06/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	6088.2100	6032.4000	6.0882	6.0324	0
08/06/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5119.0300	5206.7600	5.1190	5.2068	0
08/06/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	3576.2700	3545.6700	3.5763	3.5457	250
08/06/2026	R2R9 On 05-August-27			Bond Future	9.4923	9.4753	106.2271	106.3473	0
08/06/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2382.8400	2439.0000	2.3828	2.4390	910
08/06/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	7303.1800	7239.1600	7.3032	7.2392	0
08/06/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2590.4300	2649.3900	2.5904	2.6494	180
08/06/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	6908.4100	6847.1900	6.9084	6.8472	0
08/06/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3712.3100	3783.8700	3.7123	3.7839	0
08/06/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	5376.5100	5327.8900	5.3765	5.3279	0
08/06/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	4744.3100	4824.6600	4.7443	4.8247	0
08/06/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	4477.6200	4437.7900	4.4776	4.4378	910
08/06/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5370.3900	5455.1700	5.3704	5.4552	0
08/06/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	4052.3800	4016.9800	4.0524	4.0170	180
08/06/2026	R4R2 On 06-August-26			Bond Future	9.4385	9.4187	109.2374	109.4039	5,078
08/06/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95820.1200	95986.6700	95.8201	95.9867	0
08/06/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/06/2026	R4R2 On 05-November-26			Bond Future	9.4946	9.4741	106.1669	106.3369	423
08/06/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94944.3300	95114.2800	94.9443	95.1143	0
08/06/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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08/06/2026	R4R2 On 04-February-27			Bond Future	9.5458	9.5247	108.2363	108.4098	0
08/06/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7298.7400	7442.6200	7.2987	7.4426	0
08/06/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2670.8200	2641.2400	2.6708	2.6412	0
08/06/2026	R4R2 On 06-May-27			Bond Future	9.6001	9.5782	105.2280	105.4047	0
08/06/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2531.8600	2613.6500	2.5319	2.6137	0
08/06/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7548.2500	7453.2800	7.5483	7.4533	0
08/06/2026	R4R2 On 05-August-27			Bond Future	9.6671	9.6446	107.2024	107.3821	0
08/06/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4293.9100	4396.5400	4.2939	4.3965	0
08/06/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	6122.9600	6045.8500	6.1230	6.0459	0
08/06/2026	RR87 On 06-August-26			Bond Future	7.3334	7.3642	100.8458	100.8349	0
08/06/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.5744	0.5421	0.0006	0.0005	0
08/06/2026	RR87 On 06-August-26	6.53	Put	Bond Future	284.6844	295.5121	0.2847	0.2955	0
08/06/2026	RR87 On 05-November-26			Bond Future	6.7252	6.8175	102.7240	102.7134	0
08/06/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.2635	0.1851	0.0003	0.0002	0
08/06/2026	RR87 On 05-November-26	5.27	Put	Bond Future	167.1835	177.6751	0.1672	0.1777	0
08/06/2026	RR88 On 06-August-26			Bond Future	7.7383	7.7398	104.2080	104.2062	0
08/06/2026	RR88 On 06-August-26	6.79	Call	Bond Future	1.4233	1.7149	0.0014	0.0017	0
08/06/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1140.2533	1142.3149	1.1403	1.1423	0
08/06/2026	RR88 On 05-November-26			Bond Future	7.7599	7.7612	105.4989	105.4975	0
08/06/2026	RR88 On 05-November-26	6.71	Call	Bond Future	12.9866	13.5751	0.0130	0.0136	0
08/06/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1111.0466	1113.0451	1.1110	1.1130	0
08/06/2026	RR88 On 04-February-27			Bond Future	7.7199	7.7213	103.7004	103.6993	0
08/06/2026	RR88 On 04-February-27	7.78	Call	Bond Future	365.1709	366.6700	0.3652	0.3667	0
08/06/2026	RR88 On 04-February-27	7.78	Put	Bond Future	314.9009	317.5500	0.3149	0.3175	0
08/06/2026	RR88 On 06-May-27			Bond Future	7.6731	7.6752	105.7109	105.7096	0
08/06/2026	RR88 On 06-May-27	7.89	Call	Bond Future	359.6778	360.2455	0.3597	0.3602	0
08/06/2026	RR88 On 06-May-27	7.89	Put	Bond Future	229.9578	231.7855	0.2300	0.2318	0
08/06/2026	RR88 On 05-August-27			Bond Future	7.7244	7.7293	102.3898	102.3880	0
08/06/2026	RR88 On 05-August-27	8.07	Call	Bond Future	266.9645	266.5927	0.2670	0.2666	0
08/06/2026	RR88 On 05-August-27	8.07	Put	Bond Future	142.6345	144.0227	0.1426	0.1440	0
08/06/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	X210 On 31-March-28			Bond Future	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
08/06/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/06/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0