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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	2029 On 06-August-26			Bond Future	152.1725	152.0535	152.1725	152.0535	8,421
08/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	8072.5200	7953.5000	8.0725	7.9535	0
08/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2029 On 05-November-26			Bond Future	153.4938	153.3738	153.4938	153.3738	0
08/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	5933.8100	5813.7600	5.9338	5.8138	0
08/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2029 On 04-February-27			Bond Future	156.4559	156.3340	156.4559	156.3340	0
08/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6735.9100	6614.0400	6.7359	6.6140	0
08/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2029 On 06-May-27			Bond Future	157.9522	157.8278	157.9522	157.8278	0
08/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4632.1800	4507.7700	4.6322	4.5078	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2029 On 05-August-27			Bond Future	161.0065	160.8788	161.0065	160.8788	0
08/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	4286.4800	4158.8000	4.2865	4.1588	0
08/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2030 On 06-August-26			Bond Future	7.7941	7.6721	100.8715	101.2383	132,334
08/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	14.4700	37.5100	0.0145	0.0375	1,000
08/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	1785.5700	1441.8600	1.7856	1.4419	0
08/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	321.0700	503.4300	0.3211	0.5034	1,000
08/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	573.6900	389.3000	0.5737	0.3893	0
08/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	980.5500	1275.7900	0.9806	1.2758	0
08/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	186.7100	115.2000	0.1867	0.1152	1,000
08/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	4169.9200	4535.7600	4.1699	4.5358	0
08/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	2.1100	1.2000	0.0021	0.0012	0
08/07/2026	2030 On 05-November-26			Bond Future	7.8140	7.6812	102.7196	103.0939	68,444
08/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1943.5500	2238.9300	1.9436	2.2389	0
08/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	339.3900	260.4800	0.3394	0.2605	0
08/07/2026	2030 On 04-February-27			Bond Future	7.8181	7.6726	100.6700	101.0518	0
08/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	978.3700	1185.5600	0.9784	1.1856	0
08/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	973.3700	798.7500	0.9734	0.7988	0
08/07/2026	2030 On 06-May-27			Bond Future	7.8305	7.6701	102.5997	102.9887	0
08/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	432.5000	557.9200	0.4325	0.5579	0
08/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	1799.9900	1536.3900	1.8000	1.5364	0
08/07/2026	2030 On 05-August-27			Bond Future	7.8569	7.6783	100.5505	100.9464	0
08/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	1456.5300	1698.7200	1.4565	1.6987	0
08/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	898.9100	745.1900	0.8989	0.7452	0
08/07/2026	2031 On 06-August-26			Bond Future	117.5023	117.4541	117.5023	117.4541	5,873
08/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3692.4600	3644.3900	3.6925	3.6444	0
08/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0.1800	0.2600	0.0002	0.0003	0
08/07/2026	2031 On 05-November-26			Bond Future	119.6836	119.6354	119.6836	119.6354	7,363
08/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	8193.5600	8145.4000	8.1936	8.1454	0
08/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
08/07/2026	2031 On 04-February-27			Bond Future	119.4873	119.4386	119.4873	119.4386	0
08/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	3417.0400	3373.9500	3.4170	3.3740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	109.7800	115.3500	0.1098	0.1154	0
08/07/2026	2031 On 06-May-27			Bond Future	121.8050	121.7552	121.8050	121.7552	0
08/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	4971.9100	4924.2300	4.9719	4.9242	0
08/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	36.9400	39.0000	0.0369	0.0390	0
08/07/2026	2031 On 05-August-27			Bond Future	121.5934	121.5420	121.5934	121.5420	0
08/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	1270.8800	1245.3200	1.2709	1.2453	0
08/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	1087.5000	1113.3700	1.0875	1.1134	0
08/07/2026	2032 On 06-August-26			Bond Future	8.0892	7.9631	103.7206	104.2869	105,120
08/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	8603.7300	9169.7300	8.6037	9.1697	0
08/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0.5000	0.2900	0.0005	0.0003	0
08/07/2026	2032 On 05-November-26			Bond Future	8.1228	7.9893	101.4614	102.0388	96,477
08/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	4650.1200	5159.1700	4.6501	5.1592	0
08/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	299.2700	230.9300	0.2993	0.2309	0
08/07/2026	2032 On 04-February-27			Bond Future	8.1482	8.0066	103.3956	103.9845	0
08/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	2509.5300	2899.1000	2.5095	2.8991	0
08/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1146.5100	947.2700	1.1465	0.9473	0
08/07/2026	2032 On 06-May-27			Bond Future	8.1725	8.0221	101.2170	101.8170	0
08/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	1116.9000	1361.0500	1.1169	1.3611	0
08/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	2610.5800	2254.7800	2.6106	2.2548	0
08/07/2026	2032 On 05-August-27			Bond Future	8.2056	8.0454	103.1499	103.7608	0
08/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	2474.6400	2841.0600	2.4746	2.8411	0
08/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	1664.1600	1419.6800	1.6642	1.4197	0
08/07/2026	2033 On 06-August-26			Bond Future	148.0303	147.8619	148.0303	147.8619	20,962
08/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13780.3200	13611.8600	13.7803	13.6119	0
08/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2033 On 05-November-26			Bond Future	149.1714	149.0009	149.1714	149.0009	199
08/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11911.3900	11740.9100	11.9114	11.7409	0
08/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2033 On 04-February-27			Bond Future	152.0500	151.8768	152.0500	151.8768	0
08/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	9340.0400	9166.8000	9.3400	9.1668	0
08/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2033 On 06-May-27			Bond Future	153.3551	153.1782	153.3551	153.1782	0
08/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	2145.0700	1968.2200	2.1451	1.9682	0

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08/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2033 On 05-August-27			Bond Future	156.3206	156.1395	156.3206	156.1395	0
08/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	3170.5600	2989.4800	3.1706	2.9895	0
08/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2037 On 06-August-26			Bond Future	8.6008	8.4910	99.5855	100.3336	234,178
08/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	4718.6600	5424.4300	4.7187	5.4244	0
08/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	124.0900	81.7500	0.1241	0.0818	8,000
08/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	9042.7500	9787.3800	9.0428	9.7874	2,541
08/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	9.9600	6.4800	0.0100	0.0065	0
08/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	12971.0200	13718.9100	12.9710	13.7189	0
08/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0.6400	0.4200	0.0006	0.0004	2,541
08/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	16253.1000	17001.2000	16.2531	17.0012	0
08/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	2,541
08/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	18398.5900	19146.7000	18.3986	19.1467	0
08/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2037 On 05-November-26			Bond Future	8.6379	8.5240	101.4100	102.1727	29,298
08/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	5933.4400	6573.2600	5.9334	6.5733	4,490
08/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	651.8700	528.9600	0.6519	0.5290	0
08/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	10120.0800	10838.4000	10.1201	10.8384	0
08/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	227.3100	182.9000	0.2273	0.1829	4,490
08/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	12237.9800	12975.5100	12.2380	12.9755	0
08/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	125.6200	100.4200	0.1256	0.1004	0
08/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	13356.6700	14102.6200	13.3567	14.1026	0
08/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	80.0100	63.2300	0.0800	0.0632	4,490
08/07/2026	2037 On 04-February-27			Bond Future	8.6703	8.5520	99.0850	99.8626	0
08/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1893.1100	2244.0900	1.8931	2.2441	4,490
08/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	3414.5600	2987.9000	3.4146	2.9879	0
08/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	5405.3800	5986.2200	5.4054	5.9862	0
08/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1336.9500	1140.1500	1.3370	1.1402	4,490
08/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	6384.4400	6999.3900	6.3844	6.9994	0
08/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1089.6100	926.9200	1.0896	0.9269	0
08/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	7903.1200	8558.4200	7.9031	8.5584	0
08/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	808.0000	685.6600	0.8080	0.6857	4,490
08/07/2026	2037 On 06-May-27			Bond Future	8.7073	8.5845	100.9843	101.7767	0

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08/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	2635.6300	3031.0500	2.6356	3.0311	0
08/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	3456.9000	3059.9100	3.4569	3.0599	0
08/07/2026	2037 On 05-August-27			Bond Future	8.7513	8.6235	98.6535	99.4605	0
08/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	4524.1700	5027.2000	4.5242	5.0272	0
08/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	2670.4400	2366.4700	2.6704	2.3665	0
08/07/2026	2038 On 06-August-26			Bond Future	162.9353	162.3130	162.9353	162.3130	3,987
08/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	18215.2800	17593.0300	18.2153	17.5930	0
08/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2038 On 05-November-26			Bond Future	165.9600	165.3273	165.9600	165.3273	1,585
08/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	19649.9600	19017.3200	19.6500	19.0173	0
08/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2038 On 04-February-27			Bond Future	166.8875	166.2432	166.8875	166.2432	0
08/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	13057.4600	12413.2400	13.0575	12.4132	0
08/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2038 On 06-May-27			Bond Future	170.1246	169.4678	170.1246	169.4678	0
08/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	4024.6300	3367.7700	4.0246	3.3678	0
08/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2038 On 05-August-27			Bond Future	171.0843	170.4137	171.0843	170.4137	0
08/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	1954.2700	1283.6900	1.9543	1.2837	0
08/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2040 On 06-August-26			Bond Future	8.8717	8.7723	101.2842	102.0665	87,783
08/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	3029.8200	3669.0900	3.0298	3.6691	0
08/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	506.4100	363.4000	0.5064	0.3634	13,500
08/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	21850.3800	22632.6600	21.8504	22.6327	0
08/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2040 On 05-November-26			Bond Future	8.9128	8.8100	103.1399	103.9373	11,850
08/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	7919.8500	8612.4700	7.9199	8.6125	2,300
08/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	620.7500	516.0200	0.6208	0.5160	0
08/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	12589.3400	13347.8900	12.5893	13.3479	0
08/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	222.8700	184.0700	0.2229	0.1841	2,300
08/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	14944.3800	15718.8100	14.9444	15.7188	0
08/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	130.0400	107.1200	0.1300	0.1071	0
08/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	16176.3200	16958.1700	16.1763	16.9582	0

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08/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	84.4500	68.9500	0.0845	0.0690	2,300
08/07/2026	2040 On 04-February-27			Bond Future	8.9501	8.8439	100.5974	101.4104	0
08/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	2477.5700	2866.2000	2.4776	2.8662	2,300
08/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	3783.4100	3359.0200	3.7834	3.3590	0
08/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	6751.9800	7372.2600	6.7520	7.3723	0
08/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	1479.4800	1286.7400	1.4795	1.2867	2,300
08/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	8229.9000	8891.3300	8.2299	8.8913	0
08/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1148.9500	997.3600	1.1490	0.9974	0
08/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	9618.5100	10310.1700	9.6185	10.3102	0
08/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	911.2400	789.8800	0.9112	0.7899	2,300
08/07/2026	2040 On 06-May-27			Bond Future	8.9915	8.8816	102.5256	103.3541	0
08/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	3225.5700	3645.0200	3.2256	3.6450	0
08/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	4065.9700	3656.9200	4.0660	3.6569	0
08/07/2026	2040 On 05-August-27			Bond Future	9.0392	8.9255	99.9737	100.8174	0
08/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	5356.3100	5880.4700	5.3563	5.8805	0
08/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	3243.4100	2923.8000	3.2434	2.9238	0
08/07/2026	2043 On 06-August-26			Bond Future	125.7372	125.3404	125.7372	125.3404	3,416
08/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	14857.1761	14460.4441	14.8572	14.4604	0
08/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0061	0.0141	0.0000	0.0000	0
08/07/2026	2043 On 05-November-26			Bond Future	128.0713	127.6682	128.0713	127.6682	0
08/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	15254.8835	14856.9183	15.2549	14.8569	0
08/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	23.6235	28.7583	0.0236	0.0288	0
08/07/2026	2043 On 04-February-27			Bond Future	127.5909	127.1804	127.5909	127.1804	0
08/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	10468.8073	10111.3101	10.4688	10.1113	0
08/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	507.8873	560.9201	0.5079	0.5609	0
08/07/2026	2043 On 06-May-27			Bond Future	130.0658	129.6472	130.0658	129.6472	0
08/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	5415.0684	5166.5978	5.4151	5.1666	0
08/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2829.3084	2999.4278	2.8293	2.9994	0
08/07/2026	2043 On 05-August-27			Bond Future	129.5570	129.1295	129.5570	129.1295	0
08/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	4427.1883	4215.0699	4.4272	4.2151	0
08/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	4430.1783	4645.5599	4.4302	4.6456	0
08/07/2026	2044 On 06-August-26			Bond Future	8.9858	8.8864	98.2203	99.0806	47,123
08/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	1562.7300	2074.2100	1.5627	2.0742	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	1441.0200	1092.1900	1.4410	1.0922	7,000
08/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	2929.4000	3600.1500	2.9294	3.6002	0
08/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	696.9900	507.4300	0.6970	0.5074	7,000
08/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	6396.6000	7213.9100	6.3966	7.2139	0
08/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	143.4900	100.4900	0.1435	0.1005	14,500
08/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	23890.7200	24751.0300	23.8907	24.7510	0
08/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2044 On 05-November-26			Bond Future	9.0251	8.9227	100.0198	100.8967	95,609
08/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	5353.2500	6004.7700	5.3533	6.0048	0
08/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	1435.2300	1209.8100	1.4352	1.2098	15,000
08/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	17161.4200	18018.0500	17.1614	18.0181	0
08/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	114.6500	94.3400	0.1147	0.0943	0
08/07/2026	2044 On 04-February-27			Bond Future	9.0610	8.9555	97.5431	98.4370	0
08/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	9928.6100	10673.8300	9.9286	10.6738	0
08/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1154.4000	1005.7300	1.1544	1.0057	0
08/07/2026	2044 On 06-May-27			Bond Future	9.1003	8.9916	99.4128	100.3238	0
08/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	4030.6200	4521.7700	4.0306	4.5218	0
08/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	4199.6900	3779.8700	4.1997	3.7799	0
08/07/2026	2044 On 05-August-27			Bond Future	9.1451	9.0330	96.9267	97.8545	0
08/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	6036.6600	6615.8900	6.0367	6.6159	0
08/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	3656.5100	3307.9000	3.6565	3.3079	0
08/07/2026	2046 On 06-August-26			Bond Future	146.2156	145.6659	146.2156	145.6659	18,596
08/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	23835.5700	23285.8800	23.8356	23.2859	0
08/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2046 On 05-November-26			Bond Future	146.5673	146.0087	146.5673	146.0087	245
08/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	21087.3100	20528.7300	21.0873	20.5287	0
08/07/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2046 On 04-February-27			Bond Future	149.3959	148.8268	149.3959	148.8268	0
08/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	18305.9200	17736.8300	18.3059	17.7368	0
08/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2046 On 06-May-27			Bond Future	149.8760	149.2957	149.8760	149.2957	0
08/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	885.9500	305.7300	0.8860	0.3057	0
08/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2046 On 05-August-27			Bond Future	152.7736	152.1814	152.7736	152.1814	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	3603.6000	3011.3600	3.6036	3.0114	0
08/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2050 On 06-August-26			Bond Future	148.4144	149.3019	148.4144	149.3019	18,129
08/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	25144.3700	26031.8500	25.1444	26.0319	0
08/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2050 On 05-November-26			Bond Future	151.1691	152.0744	151.1691	152.0744	205
08/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	27329.1100	28234.4300	27.3291	28.2344	0
08/07/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2050 On 04-February-27			Bond Future	151.5544	152.4778	151.5544	152.4778	0
08/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	19164.4200	20087.7600	19.1644	20.0878	0
08/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2050 On 06-May-27			Bond Future	154.4943	155.4354	154.4943	155.4354	0
08/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	4034.3200	4975.3600	4.0343	4.9754	0
08/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	2050 On 05-August-27			Bond Future	154.8880	155.8464	154.8880	155.8464	0
08/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	1918.0300	2876.3700	1.9180	2.8764	0
08/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	AL37 On 06-August-26			Index Future	1299.2540	1305.3920	1299.2540	1,305.3920	0
08/07/2026	AL37 On 05-November-26			Index Future	1323.3130	1329.5680	1323.3130	1,329.5680	0
08/07/2026	AL37 On 04-February-27			Index Future	1348.5350	1354.9110	1348.5350	1,354.9110	0
08/07/2026	AL37 On 06-May-27			Index Future	1374.3880	1380.8860	1374.3880	1,380.8860	0
08/07/2026	AL37 On 05-August-27			Index Future	1400.3920	1407.0100	1400.3920	1,407.0100	0
08/07/2026	AL7T On 06-August-26			Index Future	1700.4260	1712.0420	1700.4260	1,712.0420	0
08/07/2026	AL7T On 05-November-26			Index Future	1731.9140	1743.7500	1731.9140	1,743.7500	0
08/07/2026	AL7T On 04-February-27			Index Future	1764.9240	1776.9870	1764.9240	1,776.9870	0
08/07/2026	AL7T On 06-May-27			Index Future	1798.7600	1811.0540	1798.7600	1,811.0540	0
08/07/2026	AL7T On 05-August-27			Index Future	1832.7930	1845.3160	1832.7930	1,845.3160	0
08/07/2026	ALBI On 06-August-26			Index Future	1436.7120	1446.4290	1436.7120	1,446.4290	73

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2026	ALBI On 05-November-26			Index Future	1463.3170	1473.2170	1463.3170	1,473.2170	0
08/07/2026	ALBI On 04-February-27			Index Future	1491.2070	1501.2980	1491.2070	1,501.2980	0
08/07/2026	ALBI On 06-May-27			Index Future	1519.7950	1530.0800	1519.7950	1,530.0800	0
08/07/2026	ALBI On 05-August-27			Index Future	1548.5500	1559.0270	1548.5500	1,559.0270	0
08/07/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/07/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/07/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/07/2026	C303 On 28-February-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
08/07/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	ES33 On 06-August-26			Bond Future	8.7800	8.6701	96.3922	96.9412	0
08/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14523.5900	15072.5100	14.5236	15.0725	0
08/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	ES33 On 05-November-26			Bond Future	8.8361	8.7209	94.3884	94.9483	0
08/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9059.9900	9619.8600	9.0600	9.6199	0
08/07/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	ES33 On 04-February-27			Bond Future	8.8897	8.7686	96.2101	96.7811	0
08/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3713.5400	4284.5200	3.7135	4.2845	0
08/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	ES33 On 06-May-27			Bond Future	8.9408	8.8137	94.2806	94.8625	0
08/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	644.7000	62.8000	0.6447	0.0628	0
08/07/2026	ES33 On 05-August-27			Bond Future	9.0002	8.8665	96.1021	96.6947	0
08/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	1181.6900	1774.3000	1.1817	1.7743	0
08/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	ES42 On 06-August-26			Bond Future	9.3134	9.2141	95.8660	96.6420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	21391.6900	22167.6900	21.3917	22.1677	0
08/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	ES42 On 05-November-26			Bond Future	9.3640	9.2615	93.3816	94.1727	0
08/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	15416.7600	16207.8400	15.4168	16.2078	0
08/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	ES42 On 04-February-27			Bond Future	9.4112	9.3054	95.1840	95.9907	0
08/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6324.1200	7130.8300	6.3241	7.1308	0
08/07/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	ES42 On 06-May-27			Bond Future	9.4596	9.3504	92.7658	93.5880	0
08/07/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	976.5600	154.3500	0.9766	0.1544	0
08/07/2026	ES42 On 05-August-27			Bond Future	9.5121	9.3994	94.5571	95.3946	0
08/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	2375.0400	3212.6100	2.3750	3.2126	0
08/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	GOVI On 06-August-26			GOVI	1410.0400	1419.7890	1410.0400	1,419.7890	733
08/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2210400.0000	2307890.0000	221.0400	230.7890	0
08/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	GOVI On 05-November-26			GOVI	1436.1510	1446.0850	1436.1510	1,446.0850	2
08/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1591510.0000	1690850.0000	159.1510	169.0850	0
08/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	GOVI On 04-February-27			GOVI	1463.5240	1473.6480	1463.5240	1,473.6480	0
08/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	945240.0000	1046480.0000	94.5240	104.6480	0
08/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	GOVI On 06-May-27			GOVI	1491.5810	1501.8990	1491.5810	1,501.8990	0
08/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	645810.0000	748990.0000	64.5810	74.8990	0
08/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	GOVI On 05-August-27			GOVI	1519.8020	1530.3130	1519.8020	1,530.3130	0
08/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	548020.0000	653130.0000	54.8020	65.3130	0
08/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/07/2026	I258 On 06-August-26			Bond Future	136.5360	137.5959	136.5360	137.5959	0
08/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	23586.0121	24645.9213	23.5860	24.6459	0
08/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0021	0.0013	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
08/07/2026	I258 On 05-November-26			Bond Future	139.0708	140.1512	139.0708	140.1512	0
08/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	24146.3210	25220.8218	24.1463	25.2208	0
08/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	25.5010	19.6318	0.0255	0.0196	0
08/07/2026	I258 On 04-February-27			Bond Future	138.8027	139.9043	138.8027	139.9043	0
08/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	20248.9560	21296.8365	20.2490	21.2968	0
08/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	346.2760	292.5565	0.3463	0.2926	0
08/07/2026	I258 On 06-May-27			Bond Future	141.4949	142.6181	141.4949	142.6181	0
08/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	10196.9941	10990.0113	10.1970	10.9900	0
08/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3482.1041	3151.9313	3.4821	3.1519	0
08/07/2026	I258 On 05-August-27			Bond Future	141.2072	142.3511	141.2072	142.3511	0
08/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	8288.8781	8970.7878	8.2889	8.9708	0
08/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	6011.6981	5549.6578	6.0117	5.5497	0
08/07/2026	IGOV On 06-August-26			Index Future	456.6250	456.6640	456.6250	456.6640	250
08/07/2026	IGOV On 05-November-26			Index Future	465.1930	465.2340	465.1930	465.2340	8
08/07/2026	IGOV On 04-February-27			Index Future	474.1700	474.2130	474.1700	474.2130	0
08/07/2026	IGOV On 06-May-27			Index Future	483.3690	483.4120	483.3690	483.4120	0
08/07/2026	IGOV On 05-August-27			Index Future	492.6200	492.6630	492.6200	492.6630	0
08/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/07/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
08/07/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/07/2026	R033 On 06-August-26			Bond Future	8.1693	8.0434	112.8761	113.5504	9,289
08/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	10422.1500	11096.3500	10.4222	11.0964	0
08/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0.3200	0.1900	0.0003	0.0002	0
08/07/2026	R033 On 05-November-26			Bond Future	8.2038	8.0713	109.9024	110.5899	0
08/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	5928.3900	6545.7100	5.9284	6.5457	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	302.9000	232.7100	0.3029	0.2327	0
08/07/2026	R033 On 04-February-27			Bond Future	8.2311	8.0913	111.9975	112.6986	0
08/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	3303.9900	3788.0200	3.3040	3.7880	0
08/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1237.4000	1020.3500	1.2374	1.0204	0
08/07/2026	R033 On 06-May-27			Bond Future	8.2574	8.1097	109.1012	109.8156	0
08/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	1440.9900	1743.7100	1.4410	1.7437	0
08/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	3033.2600	2621.5700	3.0333	2.6216	0
08/07/2026	R033 On 05-August-27			Bond Future	8.2915	8.1354	111.1843	111.9118	0
08/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	3112.8300	3556.6700	3.1128	3.5567	0
08/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	1967.2300	1683.6100	1.9672	1.6836	0
08/07/2026	R035 On 06-August-26			Bond Future	8.3334	8.2282	107.2368	107.8874	57,667
08/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	53.9600	106.4300	0.0540	0.1064	4,876
08/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	4051.1100	3452.9800	4.0511	3.4530	0
08/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	164.8800	286.2400	0.1649	0.2862	0
08/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	2878.7000	2349.4600	2.8787	2.3495	0
08/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	212.5000	357.6900	0.2125	0.3577	4,876
08/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	2608.5800	2103.1700	2.6086	2.1032	0
08/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	887.6400	1239.0700	0.8876	1.2391	1,000
08/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	1155.3200	856.1500	1.1553	0.8562	0
08/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	1045.9600	1427.9500	1.0460	1.4280	0
08/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	1005.3300	736.7200	1.0053	0.7367	4,876
08/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	2604.0400	3154.6400	2.6040	3.1546	350
08/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	318.3500	218.3500	0.3184	0.2184	0
08/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	3006.2200	3578.7200	3.0062	3.5787	1,000
08/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	243.4400	165.3400	0.2434	0.1653	0
08/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	4832.5500	5457.9300	4.8326	5.4579	200
08/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	74.4900	49.2700	0.0745	0.0493	0
08/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	5276.0200	5907.5400	5.2760	5.9075	0
08/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	55.9800	36.9000	0.0560	0.0369	350
08/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	5331.5900	5963.7700	5.3316	5.9638	250
08/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	54.0100	35.5900	0.0540	0.0356	0
08/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	6278.3200	6918.9200	6.2783	6.9189	0
08/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	29.0900	19.0900	0.0291	0.0191	1,000
08/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	7611.7700	8258.2200	7.6118	8.2582	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	12.0800	7.9300	0.0121	0.0079	200
08/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	8053.4000	8700.9100	8.0534	8.7009	0
08/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	9.0200	5.9300	0.0090	0.0059	350
08/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	8108.4800	8756.1000	8.1085	8.7561	0
08/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	8.7000	5.7200	0.0087	0.0057	250
08/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	10337.1900	10987.1300	10.3372	10.9871	0
08/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	1.9900	1.3300	0.0020	0.0013	200
08/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	10818.1200	11468.2500	10.8181	11.4683	0
08/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	1.4500	0.9800	0.0015	0.0010	250
08/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	15156.0400	15806.6400	15.1560	15.8066	0
08/07/2026	R035 On 06-August-26	11.06	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
08/07/2026	R035 On 05-November-26			Bond Future	8.3698	8.2599	104.6999	105.3633	61,188
08/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	828.2400	1052.1900	0.8282	1.0522	600
08/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	3269.4800	2830.0400	3.2695	2.8300	0
08/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	2217.8200	2614.3700	2.2178	2.6144	0
08/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	1617.1800	1350.3400	1.6172	1.3503	600
08/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	3539.8800	4026.5800	3.5399	4.0266	200
08/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	993.3100	816.6200	0.9933	0.8166	0
08/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	4304.5200	4826.7100	4.3045	4.8267	0
08/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	774.1100	632.9100	0.7741	0.6329	600
08/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	5883.0700	6456.2100	5.8831	6.4562	0
08/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	478.1800	387.9300	0.4782	0.3879	200
08/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	8392.3500	9010.4400	8.3924	9.0104	0
08/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	233.7200	188.4200	0.2337	0.1884	200
08/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	9561.6900	10191.9400	9.5617	10.1919	0
08/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	170.2700	137.1300	0.1703	0.1371	0
08/07/2026	R035 On 04-February-27			Bond Future	8.4012	8.2864	106.6957	107.3722	0
08/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	732.5900	908.1000	0.7326	0.9081	3,000
08/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	4955.7300	4454.8100	4.9557	4.4548	0
08/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	1722.6900	2033.1700	1.7227	2.0332	3,000
08/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	2912.2400	2546.2900	2.9122	2.5463	0
08/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	2421.8600	2796.2000	2.4219	2.7962	1,050
08/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	2252.9500	1950.8600	2.2530	1.9509	0
08/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	4011.8700	4483.6300	4.0119	4.4836	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	1420.5800	1215.9100	1.4206	1.2159	3,000
08/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	4348.3200	4835.2300	4.3483	4.8352	0
08/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1303.9900	1114.4700	1.3040	1.1145	1,050
08/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	4735.6700	5238.3800	4.7357	5.2384	0
08/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1184.8300	1011.1100	1.1848	1.0111	0
08/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	6589.1200	7149.1100	6.5891	7.1491	0
08/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	772.3900	655.9500	0.7724	0.6560	1,050
08/07/2026	R035 On 06-May-27			Bond Future	8.4276	8.3078	104.2361	104.9253	0
08/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	2138.4400	2467.6600	2.1384	2.4677	0
08/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	3162.1800	2802.1300	3.1622	2.8021	0
08/07/2026	R035 On 05-August-27			Bond Future	8.4603	8.3350	106.2270	106.9289	0
08/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	3806.4900	4235.9800	3.8065	4.2360	0
08/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	2370.1500	2097.7600	2.3702	2.0978	0
08/07/2026	R038 On 06-August-26			Bond Future	8.7216	8.6067	119.5039	120.4259	2,342
08/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	21146.9600	22069.0200	21.1470	22.0690	0
08/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	R038 On 05-November-26			Bond Future	8.7655	8.6463	116.2103	117.1502	2,638
08/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	14149.4100	15058.3700	14.1494	15.0584	0
08/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	145.0200	114.0500	0.1450	0.1141	0
08/07/2026	R038 On 04-February-27			Bond Future	8.8049	8.6811	118.4258	119.3841	0
08/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	7257.2200	8005.3800	7.2572	8.0054	0
08/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	1356.7700	1146.6100	1.3568	1.1466	0
08/07/2026	R038 On 06-May-27			Bond Future	8.8441	8.7156	115.2114	116.1880	0
08/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	3105.0300	3591.5400	3.1050	3.5915	0
08/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	4124.1000	3634.0400	4.1241	3.6340	0
08/07/2026	R038 On 05-August-27			Bond Future	8.8891	8.7556	117.4111	118.4056	0
08/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	5203.4200	5813.2400	5.2034	5.8132	0
08/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	3293.3600	2908.6300	3.2934	2.9086	0
08/07/2026	R053 On 06-August-26			Bond Future	8.8679	8.7733	132.2387	133.4341	8,037
08/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	66.3000	126.2900	0.0663	0.1263	530
08/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	10328.7200	9193.3300	10.3287	9.1933	0
08/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	817.9900	1213.3200	0.8180	1.2133	0
08/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	4250.9900	3450.9400	4.2510	3.4509	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	3950.2200	4860.8600	3.9502	4.8609	530
08/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	1096.0300	811.2900	1.0960	0.8113	530
08/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	8877.2500	10007.5600	8.8773	10.0076	0
08/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	225.5800	160.5100	0.2256	0.1605	530
08/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	33127.4600	34322.8400	33.1275	34.3228	0
08/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	R053 On 05-November-26			Bond Future	8.9023	8.8050	128.8005	130.0188	48,280
08/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	24199.7100	25388.4700	24.1997	25.3885	0
08/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	174.9800	145.4500	0.1750	0.1455	0
08/07/2026	R053 On 04-February-27			Bond Future	8.9330	8.8330	131.2559	132.4980	0
08/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	13740.0700	14765.0900	13.7401	14.7651	0
08/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	1757.3700	1540.3600	1.7574	1.5404	0
08/07/2026	R053 On 06-May-27			Bond Future	8.9632	8.8604	127.9092	129.1749	0
08/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	5676.3300	6351.8200	5.6763	6.3518	0
08/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	6205.5800	5615.3400	6.2056	5.6153	0
08/07/2026	R053 On 05-August-27			Bond Future	8.9968	8.8912	130.3514	131.6406	0
08/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	8668.3300	9472.6800	8.6683	9.4727	0
08/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	5314.8500	4829.9600	5.3149	4.8300	0
08/07/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
08/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	30.3100	30.8300	0.0303	0.0308	0
08/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	30.3100	30.8300	0.0303	0.0308	0
08/07/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
08/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	30.5400	30.6700	0.0305	0.0307	0
08/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	30.5400	30.6700	0.0305	0.0307	0
08/07/2026	R202 On 06-August-26			Bond Future	302.1733	301.9187	302.1733	301.9187	1,054
08/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	23313.2500	23058.6600	23.3133	23.0587	0
08/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	R202 On 05-November-26			Bond Future	307.7823	307.5253	307.7823	307.5253	272
08/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	27322.3100	27065.3300	27.3223	27.0653	0
08/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	R202 On 04-February-27			Bond Future	308.1272	307.8663	308.1272	307.8663	0
08/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	13397.2400	13136.3000	13.3972	13.1363	0
08/07/2026	R202 On 04-February-27	294.73	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
08/07/2026	R202 On 06-May-27			Bond Future	314.1044	313.8380	314.1044	313.8380	0
08/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	7114.3700	6848.0300	7.1144	6.8480	0
08/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	R202 On 05-August-27			Bond Future	314.4472	314.1740	314.4472	314.1740	0
08/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	1477.1700	1203.9600	1.4772	1.2040	0
08/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	R209 On 06-August-26			Bond Future	8.4737	8.3636	87.8304	88.4810	38,456
08/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	15163.8500	15814.4700	15.1639	15.8145	0
08/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	R209 On 05-November-26			Bond Future	8.5088	8.3946	86.2883	86.9515	7,242
08/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	9840.0400	10475.6100	9.8400	10.4756	0
08/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	138.8000	111.1400	0.1388	0.1111	0
08/07/2026	R209 On 04-February-27			Bond Future	8.5389	8.4204	87.9333	88.6095	0
08/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	1025.9600	1253.0500	1.0260	1.2531	3,237
08/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	3976.4200	3527.3000	3.9764	3.5273	0
08/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	3797.1800	4263.2600	3.7972	4.2633	0
08/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	1449.1300	1239.0000	1.4491	1.2390	3,237
08/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	5117.3100	5638.4300	5.1173	5.6384	0
08/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1039.0500	883.9600	1.0391	0.8840	0
08/07/2026	R209 On 06-May-27			Bond Future	8.5685	8.4454	86.4669	87.1560	0
08/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1762.0800	2059.1600	1.7621	2.0592	4,620
08/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	3559.2900	3167.2900	3.5593	3.1673	0
08/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	2178.0200	2514.2800	2.1780	2.5143	0
08/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	3066.5500	2713.7300	3.0666	2.7137	0
08/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	5412.3900	5925.1400	5.4124	5.9251	0
08/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1352.3000	1175.9700	1.3523	1.1760	4,620
08/07/2026	R209 On 05-August-27			Bond Future	8.6035	8.4757	88.1183	88.8201	0
08/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	3795.3600	4227.0900	3.7954	4.2271	0
08/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	2355.6400	2085.6000	2.3556	2.0856	0
08/07/2026	R210 On 06-August-26			Bond Future	270.2931	270.0887	270.2931	270.0887	570
08/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10453.1000	10248.6900	10.4531	10.2487	0
08/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	R210 On 05-November-26			Bond Future	271.7293	271.5231	271.7293	271.5231	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	18399.3100	18193.1400	18.3993	18.1931	0
08/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	R210 On 04-February-27			Bond Future	276.9732	276.7640	276.9732	276.7640	0
08/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	10943.1500	10733.9700	10.9432	10.7340	0
08/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	R210 On 06-May-27			Bond Future	278.6807	278.4671	278.6807	278.4671	0
08/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7550.6800	7337.0800	7.5507	7.3371	0
08/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	R210 On 05-August-27			Bond Future	284.0689	283.8496	284.0689	283.8496	0
08/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	8058.9100	7839.6400	8.0589	7.8396	0
08/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	R213 On 06-August-26			Bond Future	7.9528	7.8262	99.5524	100.0192	55,975
08/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	6137.4600	6603.6800	6.1375	6.6037	0
08/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	1.1600	0.6700	0.0012	0.0007	0
08/07/2026	R213 On 05-November-26			Bond Future	7.9855	7.8502	97.8258	98.3018	20
08/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	2978.1600	3374.7000	2.9782	3.3747	0
08/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	341.7400	262.2400	0.3417	0.2622	0
08/07/2026	R213 On 04-February-27			Bond Future	8.0095	7.8643	99.6905	100.1760	0
08/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	1549.6300	1837.7400	1.5496	1.8377	0
08/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1115.9800	918.5900	1.1160	0.9186	0
08/07/2026	R213 On 06-May-27			Bond Future	8.0252	7.8692	98.0484	98.5431	0
08/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	727.0300	908.7800	0.7270	0.9088	0
08/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	2210.8900	1897.9100	2.2109	1.8979	0
08/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	1634.1200	1918.3900	1.6341	1.9184	2,830
08/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1303.7300	1093.2700	1.3037	1.0933	0
08/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	4269.6600	4678.4400	4.2697	4.6784	0
08/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	491.8300	405.8800	0.4918	0.4059	2,830
08/07/2026	R213 On 05-August-27			Bond Future	8.0503	7.8818	99.9214	100.4251	0
08/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	1354.5600	1609.5100	1.3546	1.6095	1,200
08/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	1653.9900	1405.3000	1.6540	1.4053	0
08/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1928.3300	2231.3000	1.9283	2.2313	0
08/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1276.3800	1075.7100	1.2764	1.0757	0
08/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	2563.5300	2905.5000	2.5635	2.9055	0
08/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1000.7700	839.1000	1.0008	0.8391	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
08/07/2026	R214 On 06-August-26			Bond Future	8.9096	8.8100	83.4695	84.1654	24,485
08/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	17843.6400	18539.5700	17.8436	18.5396	0
08/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	R214 On 05-November-26			Bond Future	8.9509	8.8482	81.7018	82.4111	4,488
08/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	12498.7300	13182.6800	12.4987	13.1827	0
08/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	148.0800	122.7100	0.1481	0.1227	0
08/07/2026	R214 On 04-February-27			Bond Future	8.9892	8.8834	83.2592	83.9823	0
08/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	6977.1000	7556.1900	6.9771	7.5562	0
08/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1109.4200	965.3700	1.1094	0.9654	0
08/07/2026	R214 On 06-May-27			Bond Future	9.0240	8.9149	81.5558	82.2928	0
08/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	2796.4900	3163.3000	2.7965	3.1633	0
08/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	3771.3200	3401.1300	3.7713	3.4011	0
08/07/2026	R214 On 05-August-27			Bond Future	9.0633	8.9509	83.1136	83.8642	0
08/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	4688.1000	5148.9400	4.6881	5.1489	0
08/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	3008.9400	2719.1600	3.0089	2.7192	0
08/07/2026	R248 On 06-August-26			Bond Future	8.9436	8.8440	102.0781	103.0166	98,571
08/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	1909.6000	2502.0500	1.9096	2.5021	0
08/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	1384.5900	1038.5900	1.3846	1.0386	1,762
08/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	3122.3600	3850.3000	3.1224	3.8503	0
08/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	770.9800	560.4700	0.7710	0.5605	100
08/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	9200.0900	10119.8700	9.2001	10.1199	0
08/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	61.3700	42.7000	0.0614	0.0427	1,762
08/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	25228.8900	26167.3400	25.2289	26.1673	0
08/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	R248 On 05-November-26			Bond Future	8.9817	8.8793	99.5101	100.4665	196,151
08/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	18411.1200	19345.1900	18.4111	19.3452	0
08/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	125.7600	103.4700	0.1258	0.1035	0
08/07/2026	R248 On 04-February-27			Bond Future	9.0171	8.9117	101.4070	102.3821	0
08/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	10553.2800	11362.3400	10.5533	11.3623	0
08/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1286.4900	1120.4500	1.2865	1.1205	0
08/07/2026	R248 On 06-May-27			Bond Future	9.0489	8.9406	98.9094	99.9031	260
08/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	4486.6200	5031.1200	4.4866	5.0311	0
08/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	4476.9800	4027.7700	4.4770	4.0278	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2026	R248 On 05-August-27			Bond Future	9.0848	8.9734	100.7985	101.8106	0
08/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	6521.8000	7152.6700	6.5218	7.1527	0
08/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	4003.5800	3622.3900	4.0036	3.6224	0
08/07/2026	R2R9 On 06-August-26			Bond Future	8.8217	8.7221	111.5229	112.3178	4,283
08/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98403.3600	99198.2700	98.4034	99.1983	0
08/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	R2R9 On 05-November-26			Bond Future	8.8662	8.7630	108.5873	109.3977	210
08/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97617.2800	98427.6500	97.6173	98.4277	0
08/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	R2R9 On 04-February-27			Bond Future	8.9065	8.7996	110.6575	111.4837	0
08/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8356.1200	9028.5700	8.3561	9.0286	0
08/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1151.1900	997.4300	1.1512	0.9974	0
08/07/2026	R2R9 On 06-May-27			Bond Future	8.9466	8.8359	107.7984	108.6404	0
08/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3218.8200	3642.9700	3.2188	3.6430	0
08/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4105.8700	3688.0200	4.1059	3.6880	0
08/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	3660.9000	4115.7800	3.6609	4.1158	250
08/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	3710.9100	3323.7900	3.7109	3.3238	0
08/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	7082.6700	7695.8900	7.0827	7.6959	0
08/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2012.1000	1783.3200	2.0121	1.7833	250
08/07/2026	R2R9 On 05-August-27			Bond Future	8.9922	8.8775	109.8567	110.7141	0
08/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	3434.1400	3854.7600	3.4341	3.8548	910
08/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	4724.9600	4288.1000	4.7250	4.2881	0
08/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3737.3300	4178.4300	3.7373	4.1784	180
08/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	4425.7900	4009.4100	4.4258	4.0094	0
08/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	5278.7200	5805.2800	5.2787	5.8053	0
08/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3313.4000	2982.4800	3.3134	2.9825	0
08/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	6596.6400	7177.5400	6.5966	7.1775	0
08/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	2700.4300	2423.8500	2.7004	2.4239	910
08/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	7368.5500	7975.7800	7.3686	7.9758	0
08/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2421.0200	2170.7700	2.4210	2.1708	180
08/07/2026	R4R2 On 06-August-26			Bond Future	8.9665	8.8671	113.3262	114.2179	5,769
08/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	99908.9300	100800.6100	99.9089	100.8006	0
08/07/2026	R4R2 On 06-August-26	102.06	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
08/07/2026	R4R2 On 05-November-26			Bond Future	9.0111	8.9084	110.2977	111.2065	813
08/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	99075.0900	99983.9400	99.0751	99.9839	0
08/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/07/2026	R4R2 On 04-February-27			Bond Future	9.0519	8.9457	112.4004	113.3271	0
08/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	10025.4300	10791.5500	10.0254	10.7916	0
08/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1233.4500	1072.8500	1.2335	1.0729	0
08/07/2026	R4R2 On 06-May-27			Bond Future	9.0925	8.9828	109.4487	110.3931	0
08/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3809.9600	4295.5900	3.8100	4.2956	0
08/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4605.6200	4146.9000	4.6056	4.1469	0
08/07/2026	R4R2 On 05-August-27			Bond Future	9.1379	9.0246	111.5384	112.5002	0
08/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	6234.7000	6834.6400	6.2347	6.8346	0
08/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	3727.6600	3365.8100	3.7277	3.3658	0
08/07/2026	RR87 On 06-August-26			Bond Future	7.2990	7.2419	100.8579	100.8780	0
08/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.0007	0.0032	0.0000	0.0000	0
08/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	271.9907	251.8632	0.2720	0.2519	0
08/07/2026	RR87 On 05-November-26			Bond Future	6.8867	6.7007	102.7055	102.7268	0
08/07/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0005	0.0032	0.0000	0.0000	0
08/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	185.4105	164.1232	0.1854	0.1641	0
08/07/2026	RR88 On 06-August-26			Bond Future	7.5235	7.4768	104.4645	104.5203	0
08/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0.0296	0.0803	0.0000	0.0001	0
08/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	882.3196	826.5403	0.8823	0.8265	0
08/07/2026	RR88 On 05-November-26			Bond Future	7.5242	7.4658	105.7440	105.8049	0
08/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	9.7459	13.2255	0.0097	0.0132	0
08/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	862.7159	805.2755	0.8627	0.8053	0
08/07/2026	RR88 On 04-February-27			Bond Future	7.4655	7.3888	103.9136	103.9780	0
08/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	454.9986	497.6388	0.4550	0.4976	0
08/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	191.5286	169.7488	0.1915	0.1697	0
08/07/2026	RR88 On 06-May-27			Bond Future	7.3486	7.2395	105.9055	105.9710	0
08/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	465.4415	511.7104	0.4654	0.5117	0
08/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	141.1315	121.8504	0.1411	0.1219	0
08/07/2026	RR88 On 05-August-27			Bond Future	7.0818	6.8988	102.6218	102.6880	0
08/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	422.2332	474.6404	0.4222	0.4746	0
08/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	65.8732	52.0404	0.0659	0.0520	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/07/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0