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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
09/07/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	2029 On 06-August-26			Bond Future	152.2121	152.1725	152.2121	152.1725	5,519
09/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	8112.1000	8072.5200	8.1121	8.0725	0
09/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2029 On 05-November-26			Bond Future	153.5339	153.4938	153.5339	153.4938	5,118
09/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	5973.8900	5933.8100	5.9739	5.9338	0
09/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2029 On 04-February-27			Bond Future	156.4966	156.4559	156.4966	156.4559	0
09/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6776.5600	6735.9100	6.7766	6.7359	0
09/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2029 On 06-May-27			Bond Future	157.9945	157.9522	157.9945	157.9522	0
09/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4674.5300	4632.1800	4.6745	4.6322	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2029 On 05-August-27			Bond Future	161.0499	161.0065	161.0499	161.0065	0
09/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	4329.9400	4286.4800	4.3299	4.2865	0
09/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2030 On 06-August-26			Bond Future	7.8192	7.7941	100.7962	100.8715	84,671
09/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	10.7300	14.4700	0.0107	0.0145	1,000
09/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	1857.1500	1785.5700	1.8572	1.7856	0
09/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	283.9100	321.0700	0.2839	0.3211	1,000
09/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	611.8500	573.6900	0.6119	0.5737	0
09/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	918.1100	980.5500	0.9181	0.9806	0
09/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	199.5900	186.7100	0.1996	0.1867	1,000
09/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	4094.5700	4169.9200	4.0946	4.1699	0
09/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	2.0800	2.1100	0.0021	0.0021	0
09/07/2026	2030 On 05-November-26			Bond Future	7.8414	7.8140	102.6426	102.7196	105,200
09/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1882.4800	1943.5500	1.8825	1.9436	0
09/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	355.2900	339.3900	0.3553	0.3394	0
09/07/2026	2030 On 04-February-27			Bond Future	7.8481	7.8181	100.5914	100.6700	0
09/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	936.8300	978.3700	0.9368	0.9784	0
09/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	1010.4000	973.3700	1.0104	0.9734	0
09/07/2026	2030 On 06-May-27			Bond Future	7.8636	7.8305	102.5196	102.5997	0
09/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	408.3900	432.5000	0.4084	0.4325	0
09/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	1855.9200	1799.9900	1.8559	1.8000	0
09/07/2026	2030 On 05-August-27			Bond Future	7.8938	7.8569	100.4691	100.5505	0
09/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	1408.1500	1456.5300	1.4082	1.4565	0
09/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	931.9300	898.9100	0.9319	0.8989	0
09/07/2026	2031 On 06-August-26			Bond Future	117.3409	117.5023	117.3409	117.5023	4,822
09/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3531.1200	3692.4600	3.5311	3.6925	0
09/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0.2400	0.1800	0.0002	0.0002	0
09/07/2026	2031 On 05-November-26			Bond Future	119.5188	119.6836	119.5188	119.6836	9,259
09/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	8028.8200	8193.5600	8.0288	8.1936	0
09/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
09/07/2026	2031 On 04-February-27			Bond Future	119.3202	119.4873	119.3202	119.4873	0
09/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	3265.1400	3417.0400	3.2651	3.4170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	124.9900	109.7800	0.1250	0.1098	0
09/07/2026	2031 On 06-May-27			Bond Future	121.6347	121.8050	121.6347	121.8050	0
09/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	4807.4000	4971.9100	4.8074	4.9719	0
09/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	42.6900	36.9400	0.0427	0.0369	0
09/07/2026	2031 On 05-August-27			Bond Future	121.4222	121.5934	121.4222	121.5934	0
09/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	1180.7000	1270.8800	1.1807	1.2709	0
09/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	1168.5200	1087.5000	1.1685	1.0875	0
09/07/2026	2032 On 06-August-26			Bond Future	8.1091	8.0892	103.6318	103.7206	75,848
09/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	8514.7900	8603.7300	8.5148	8.6037	0
09/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0.4500	0.5000	0.0005	0.0005	0
09/07/2026	2032 On 05-November-26			Bond Future	8.1438	8.1228	101.3707	101.4614	126,369
09/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	4568.2300	4650.1200	4.5682	4.6501	0
09/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	308.1400	299.2700	0.3081	0.2993	0
09/07/2026	2032 On 04-February-27			Bond Future	8.1706	8.1482	103.3030	103.3956	0
09/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	2447.5500	2509.5300	2.4476	2.5095	0
09/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1177.1500	1146.5100	1.1772	1.1465	0
09/07/2026	2032 On 06-May-27			Bond Future	8.1963	8.1725	101.1226	101.2170	0
09/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	1079.0500	1116.9000	1.0791	1.1169	0
09/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	2667.1300	2610.5800	2.6671	2.6106	0
09/07/2026	2032 On 05-August-27			Bond Future	8.2309	8.2056	103.0539	103.1499	0
09/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	2417.4300	2474.6400	2.4174	2.4746	0
09/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	1702.9700	1664.1600	1.7030	1.6642	0
09/07/2026	2033 On 06-August-26			Bond Future	147.9817	148.0303	147.9817	148.0303	20,962
09/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13731.7200	13780.3200	13.7317	13.7803	0
09/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2033 On 05-November-26			Bond Future	149.1215	149.1714	149.1215	149.1714	199
09/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11861.4500	11911.3900	11.8615	11.9114	0
09/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2033 On 04-February-27			Bond Future	151.9990	152.0500	151.9990	152.0500	0
09/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	9288.9900	9340.0400	9.2890	9.3400	0
09/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2033 On 06-May-27			Bond Future	153.3039	153.3551	153.3039	153.3551	0
09/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	2093.8500	2145.0700	2.0939	2.1451	0

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09/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2033 On 05-August-27			Bond Future	156.2686	156.3206	156.2686	156.3206	0
09/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	3118.6400	3170.5600	3.1186	3.1706	0
09/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2037 On 06-August-26			Bond Future	8.6407	8.6008	99.3154	99.5855	230,022
09/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	4462.1600	4718.6600	4.4622	4.7187	0
09/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	137.7300	124.0900	0.1377	0.1241	8,000
09/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	8773.2600	9042.7500	8.7733	9.0428	2,541
09/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	10.6100	9.9600	0.0106	0.0100	0
09/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	12700.8900	12971.0200	12.7009	12.9710	0
09/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0.6500	0.6400	0.0007	0.0006	2,541
09/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	15982.9500	16253.1000	15.9830	16.2531	0
09/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	2,541
09/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	18128.4500	18398.5900	18.1285	18.3986	0
09/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2037 On 05-November-26			Bond Future	8.6793	8.6379	101.1346	101.4100	30,040
09/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	5703.4300	5933.4400	5.7034	5.9334	4,490
09/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	697.2100	651.8700	0.6972	0.6519	0
09/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	9860.3500	10120.0800	9.8604	10.1201	0
09/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	242.9300	227.3100	0.2429	0.2273	4,490
09/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	11971.2600	12237.9800	11.9713	12.2380	0
09/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	134.2500	125.6200	0.1343	0.1256	0
09/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	13087.0100	13356.6700	13.0870	13.3567	0
09/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	85.7000	80.0100	0.0857	0.0800	4,490
09/07/2026	2037 On 04-February-27			Bond Future	8.7134	8.6703	98.8043	99.0850	0
09/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1771.7900	1893.1100	1.7718	1.8931	4,490
09/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	3573.9600	3414.5600	3.5740	3.4146	0
09/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	5198.1700	5405.3800	5.1982	5.4054	0
09/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1410.4600	1336.9500	1.4105	1.3370	4,490
09/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	6164.2700	6384.4400	6.1643	6.3844	0
09/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1150.1600	1089.6100	1.1502	1.0896	0
09/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	7667.6000	7903.1200	7.6676	7.9031	0
09/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	853.2000	808.0000	0.8532	0.8080	4,490
09/07/2026	2037 On 06-May-27			Bond Future	8.7520	8.7073	100.6982	100.9843	0

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09/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	2497.8700	2635.6300	2.4979	2.6356	0
09/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	3605.1900	3456.9000	3.6052	3.4569	0
09/07/2026	2037 On 05-August-27			Bond Future	8.7977	8.7513	98.3622	98.6535	0
09/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	4346.5900	4524.1700	4.3466	4.5242	0
09/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	2784.2200	2670.4400	2.7842	2.6704	0
09/07/2026	2038 On 06-August-26			Bond Future	162.8210	162.9353	162.8210	162.9353	2,616
09/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	18100.9500	18215.2800	18.1010	18.2153	0
09/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2038 On 05-November-26			Bond Future	165.8431	165.9600	165.8431	165.9600	1,585
09/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	19533.1400	19649.9600	19.5331	19.6500	0
09/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2038 On 04-February-27			Bond Future	166.7690	166.8875	166.7690	166.8875	0
09/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	12938.9600	13057.4600	12.9390	13.0575	0
09/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2038 On 06-May-27			Bond Future	170.0041	170.1246	170.0041	170.1246	0
09/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	3904.0700	4024.6300	3.9041	4.0246	0
09/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2038 On 05-August-27			Bond Future	170.9636	171.0843	170.9636	171.0843	0
09/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	1833.5700	1954.2700	1.8336	1.9543	0
09/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2040 On 06-August-26			Bond Future	8.9217	8.8717	100.8945	101.2842	72,374
09/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	2717.5400	3029.8200	2.7175	3.0298	0
09/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	583.8600	506.4100	0.5839	0.5064	13,500
09/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	21460.6500	21850.3800	21.4607	21.8504	0
09/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2040 On 05-November-26			Bond Future	8.9644	8.9128	102.7428	103.1399	27,966
09/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	7577.5400	7919.8500	7.5775	7.9199	2,300
09/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	675.6000	620.7500	0.6756	0.6208	0
09/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	12211.9800	12589.3400	12.2120	12.5893	0
09/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	242.6700	222.8700	0.2427	0.2229	2,300
09/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	14558.7300	14944.3800	14.5587	14.9444	0
09/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	141.5500	130.0400	0.1416	0.1300	0
09/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	15786.9200	16176.3200	15.7869	16.1763	0

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09/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	92.2100	84.4500	0.0922	0.0845	2,300
09/07/2026	2040 On 04-February-27			Bond Future	9.0035	8.9501	100.1926	100.5974	0
09/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	2293.2700	2477.5700	2.2933	2.4776	2,300
09/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	4003.9000	3783.4100	4.0039	3.7834	0
09/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	6448.0700	6751.9800	6.4481	6.7520	0
09/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	1580.3600	1479.4800	1.5804	1.4795	2,300
09/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	7904.2700	8229.9000	7.9043	8.2299	0
09/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1228.1100	1148.9500	1.2281	1.1490	0
09/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	9276.9200	9618.5100	9.2769	9.6185	0
09/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	974.4400	911.2400	0.9744	0.9112	2,300
09/07/2026	2040 On 06-May-27			Bond Future	9.0467	8.9915	102.1131	102.5256	0
09/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	3025.0300	3225.5700	3.0250	3.2256	0
09/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	4277.9200	4065.9700	4.2779	4.0660	0
09/07/2026	2040 On 05-August-27			Bond Future	9.0964	9.0392	99.5534	99.9737	0
09/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	5102.0800	5356.3100	5.1021	5.3563	0
09/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	3409.4400	3243.4100	3.4094	3.2434	0
09/07/2026	2043 On 06-August-26			Bond Future	125.7734	125.7372	125.7734	125.7372	3,416
09/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	14893.3640	14857.1761	14.8934	14.8572	0
09/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0040	0.0061	0.0000	0.0000	0
09/07/2026	2043 On 05-November-26			Bond Future	128.1078	128.0713	128.1078	128.0713	0
09/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	15290.3592	15254.8835	15.2904	15.2549	0
09/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	22.5192	23.6235	0.0225	0.0236	0
09/07/2026	2043 On 04-February-27			Bond Future	127.6291	127.5909	127.6291	127.5909	0
09/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	10498.6237	10468.8073	10.4986	10.4688	0
09/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	499.5037	507.8873	0.4995	0.5079	0
09/07/2026	2043 On 06-May-27			Bond Future	130.1049	130.0658	130.1049	130.0658	0
09/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	5432.8401	5415.0684	5.4328	5.4151	0
09/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2807.9701	2829.3084	2.8080	2.8293	0
09/07/2026	2043 On 05-August-27			Bond Future	129.5996	129.5570	129.5996	129.5570	0
09/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	4443.5985	4427.1883	4.4436	4.4272	0
09/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	4404.0085	4430.1783	4.4040	4.4302	0
09/07/2026	2044 On 06-August-26			Bond Future	9.0307	8.9858	97.8357	98.2203	43,586
09/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	1344.3700	1562.7300	1.3444	1.5627	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	1607.3000	1441.0200	1.6073	1.4410	7,000
09/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	2633.8000	2929.4000	2.6338	2.9294	0
09/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	786.0300	696.9900	0.7860	0.6970	7,000
09/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	6029.9400	6396.6000	6.0299	6.3966	0
09/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	161.4700	143.4900	0.1615	0.1435	14,500
09/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	23506.0800	23890.7200	23.5061	23.8907	0
09/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2044 On 05-November-26			Bond Future	9.0713	9.0251	99.6278	100.0198	98,248
09/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	5066.3600	5353.2500	5.0664	5.3533	0
09/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	1540.3200	1435.2300	1.5403	1.4352	15,000
09/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	16778.2100	17161.4200	16.7782	17.1614	0
09/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	123.4200	114.6500	0.1234	0.1147	0
09/07/2026	2044 On 04-February-27			Bond Future	9.1087	9.0610	97.1435	97.5431	0
09/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	9597.4800	9928.6100	9.5975	9.9286	0
09/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1222.8900	1154.4000	1.2229	1.1544	0
09/07/2026	2044 On 06-May-27			Bond Future	9.1494	9.1003	99.0056	99.4128	0
09/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	3817.6500	4030.6200	3.8177	4.0306	0
09/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	4393.9800	4199.6900	4.3940	4.1997	0
09/07/2026	2044 On 05-August-27			Bond Future	9.1957	9.1451	96.5119	96.9267	0
09/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	5783.2300	6036.6600	5.7832	6.0367	0
09/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	3817.8600	3656.5100	3.8179	3.6565	0
09/07/2026	2046 On 06-August-26			Bond Future	146.2567	146.2156	146.2567	146.2156	18,596
09/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	23876.7000	23835.5700	23.8767	23.8356	0
09/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2046 On 05-November-26			Bond Future	146.6090	146.5673	146.6090	146.5673	245
09/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	21129.0300	21087.3100	21.1290	21.0873	0
09/07/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2046 On 04-February-27			Bond Future	149.4384	149.3959	149.4384	149.3959	0
09/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	18348.3500	18305.9200	18.3484	18.3059	0
09/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2046 On 06-May-27			Bond Future	149.9205	149.8760	149.9205	149.8760	0
09/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	930.5100	885.9500	0.9305	0.8860	0
09/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2046 On 05-August-27			Bond Future	152.8192	152.7736	152.8192	152.7736	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	3649.2400	3603.6000	3.6492	3.6036	0
09/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2050 On 06-August-26			Bond Future	149.4688	148.4144	149.4688	148.4144	17,592
09/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	26198.8000	25144.3700	26.1988	25.1444	0
09/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2050 On 05-November-26			Bond Future	152.2428	151.1691	152.2428	151.1691	732
09/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	28402.8000	27329.1100	28.4028	27.3291	0
09/07/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2050 On 04-February-27			Bond Future	152.6496	151.5544	152.6496	151.5544	0
09/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	20259.5500	19164.4200	20.2596	19.1644	0
09/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2050 On 06-May-27			Bond Future	155.6107	154.4943	155.6107	154.4943	0
09/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	5150.6700	4034.3200	5.1507	4.0343	0
09/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	2050 On 05-August-27			Bond Future	156.0281	154.8880	156.0281	154.8880	0
09/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	3058.1100	1918.0300	3.0581	1.9180	0
09/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	AL37 On 06-August-26			Index Future	1298.2230	1299.2540	1298.2230	1,299.2540	0
09/07/2026	AL37 On 05-November-26			Index Future	1322.2600	1323.3130	1322.2600	1,323.3130	0
09/07/2026	AL37 On 04-February-27			Index Future	1347.4600	1348.5350	1347.4600	1,348.5350	0
09/07/2026	AL37 On 06-May-27			Index Future	1373.2930	1374.3880	1373.2930	1,374.3880	0
09/07/2026	AL37 On 05-August-27			Index Future	1399.2790	1400.3920	1399.2790	1,400.3920	0
09/07/2026	AL7T On 06-August-26			Index Future	1696.5480	1700.4260	1696.5480	1,700.4260	0
09/07/2026	AL7T On 05-November-26			Index Future	1727.9610	1731.9140	1727.9610	1,731.9140	0
09/07/2026	AL7T On 04-February-27			Index Future	1760.8930	1764.9240	1760.8930	1,764.9240	0
09/07/2026	AL7T On 06-May-27			Index Future	1794.6520	1798.7600	1794.6520	1,798.7600	0
09/07/2026	AL7T On 05-August-27			Index Future	1828.6100	1832.7930	1828.6100	1,832.7930	0
09/07/2026	ALBI On 06-August-26			Index Future	1433.1820	1436.7120	1433.1820	1,436.7120	73

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2026	ALBI On 05-November-26			Index Future	1459.7180	1463.3170	1459.7180	1,463.3170	0
09/07/2026	ALBI On 04-February-27			Index Future	1487.5380	1491.2070	1487.5380	1,491.2070	0
09/07/2026	ALBI On 06-May-27			Index Future	1516.0560	1519.7950	1516.0560	1,519.7950	0
09/07/2026	ALBI On 05-August-27			Index Future	1544.7430	1548.5500	1544.7430	1,548.5500	0
09/07/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/07/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/07/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/07/2026	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
09/07/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	ES33 On 06-August-26			Bond Future	8.8097	8.7800	96.2441	96.3922	0
09/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14375.5000	14523.5900	14.3755	14.5236	0
09/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	ES33 On 05-November-26			Bond Future	8.8673	8.8361	94.2373	94.3884	0
09/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8908.9000	9059.9900	8.9089	9.0600	0
09/07/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	ES33 On 04-February-27			Bond Future	8.9225	8.8897	96.0560	96.2101	0
09/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3559.4000	3713.5400	3.5594	3.7135	0
09/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	ES33 On 06-May-27			Bond Future	8.9753	8.9408	94.1236	94.2806	0
09/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	801.7600	644.7000	0.8018	0.6447	0
09/07/2026	ES33 On 05-August-27			Bond Future	9.0365	9.0002	95.9422	96.1021	0
09/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	1021.7300	1181.6900	1.0217	1.1817	0
09/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	ES42 On 06-August-26			Bond Future	9.3582	9.3134	95.5186	95.8660	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	21044.2600	21391.6900	21.0443	21.3917	0
09/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	ES42 On 05-November-26			Bond Future	9.4103	9.3640	93.0275	93.3816	0
09/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	15062.6500	15416.7600	15.0627	15.4168	0
09/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	ES42 On 04-February-27			Bond Future	9.4590	9.4112	94.8231	95.1840	0
09/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5963.1500	6324.1200	5.9632	6.3241	0
09/07/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	ES42 On 06-May-27			Bond Future	9.5089	9.4596	92.3978	92.7658	0
09/07/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	1344.5200	976.5600	1.3445	0.9766	0
09/07/2026	ES42 On 05-August-27			Bond Future	9.5631	9.5121	94.1821	94.5571	0
09/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	2000.1000	2375.0400	2.0001	2.3750	0
09/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	GOVI On 06-August-26			GOVI	1406.4960	1410.0400	1406.4960	1,410.0400	733
09/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2174960.0000	2210400.0000	217.4960	221.0400	0
09/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	GOVI On 05-November-26			GOVI	1432.5380	1436.1510	1432.5380	1,436.1510	2
09/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1555380.0000	1591510.0000	155.5380	159.1510	0
09/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	GOVI On 04-February-27			GOVI	1459.8400	1463.5240	1459.8400	1,463.5240	0
09/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	908400.0000	945240.0000	90.8400	94.5240	0
09/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	GOVI On 06-May-27			GOVI	1487.8270	1491.5810	1487.8270	1,491.5810	0
09/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	608270.0000	645810.0000	60.8270	64.5810	0
09/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	GOVI On 05-August-27			GOVI	1515.9800	1519.8020	1515.9800	1,519.8020	0
09/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	509800.0000	548020.0000	50.9800	54.8020	0
09/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/07/2026	I258 On 06-August-26			Bond Future	136.6915	136.5360	136.6915	136.5360	0
09/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	23741.5212	23586.0121	23.7415	23.5860	0
09/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0012	0.0021	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2026	I258 On 05-November-26			Bond Future	139.2286	139.0708	139.2286	139.0708	0
09/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	24302.2167	24146.3210	24.3022	24.1463	0
09/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	23.5767	25.5010	0.0236	0.0255	0
09/07/2026	I258 On 04-February-27			Bond Future	138.9647	138.8027	138.9647	138.8027	0
09/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	20398.3561	20248.9560	20.3984	20.2490	0
09/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	333.6361	346.2760	0.3336	0.3463	0
09/07/2026	I258 On 06-May-27			Bond Future	141.6602	141.4949	141.6602	141.4949	0
09/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	10301.2075	10196.9941	10.3012	10.1970	0
09/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3420.9875	3482.1041	3.4210	3.4821	0
09/07/2026	I258 On 05-August-27			Bond Future	141.3785	141.2072	141.3785	141.2072	0
09/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	8378.9125	8288.8781	8.3789	8.2889	0
09/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	5930.4425	6011.6981	5.9304	6.0117	0
09/07/2026	IGOV On 06-August-26			Index Future	457.1960	456.6250	457.1960	456.6250	250
09/07/2026	IGOV On 05-November-26			Index Future	465.7740	465.1930	465.7740	465.1930	8
09/07/2026	IGOV On 04-February-27			Index Future	474.7610	474.1700	474.7610	474.1700	0
09/07/2026	IGOV On 06-May-27			Index Future	483.9720	483.3690	483.9720	483.3690	0
09/07/2026	IGOV On 05-August-27			Index Future	493.2360	492.6200	493.2360	492.6200	0
09/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/07/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/07/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/07/2026	R033 On 06-August-26			Bond Future	8.1891	8.1693	112.7703	112.8761	3,076
09/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	10316.2900	10422.1500	10.3163	10.4222	0
09/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0.2900	0.3200	0.0003	0.0003	0
09/07/2026	R033 On 05-November-26			Bond Future	8.2248	8.2038	109.7943	109.9024	8,547
09/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	5829.2800	5928.3900	5.8293	5.9284	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	311.8400	302.9000	0.3118	0.3029	0
09/07/2026	R033 On 04-February-27			Bond Future	8.2532	8.2311	111.8873	111.9975	0
09/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	3226.9100	3303.9900	3.2269	3.3040	0
09/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1270.5500	1237.4000	1.2706	1.2374	0
09/07/2026	R033 On 06-May-27			Bond Future	8.2807	8.2574	108.9889	109.1012	0
09/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	1393.9400	1440.9900	1.3939	1.4410	0
09/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	3098.5300	3033.2600	3.0985	3.0333	0
09/07/2026	R033 On 05-August-27			Bond Future	8.3161	8.2915	111.0700	111.1843	0
09/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	3043.3900	3112.8300	3.0434	3.1128	0
09/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	2012.0800	1967.2300	2.0121	1.9672	0
09/07/2026	R035 On 06-August-26			Bond Future	8.3684	8.3334	107.0215	107.2368	57,667
09/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	39.6400	53.9600	0.0396	0.0540	4,876
09/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	4252.0800	4051.1100	4.2521	4.0511	0
09/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	129.4300	164.8800	0.1294	0.1649	0
09/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	3058.5400	2878.7000	3.0585	2.8787	0
09/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	169.4300	212.5000	0.1694	0.2125	4,876
09/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	2780.8000	2608.5800	2.7808	2.6086	0
09/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	774.2700	887.6400	0.7743	0.8876	1,000
09/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	1257.2400	1155.3200	1.2572	1.1553	0
09/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	921.7400	1045.9600	0.9217	1.0460	0
09/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	1096.4000	1005.3300	1.0964	1.0053	4,876
09/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	2419.9500	2604.0400	2.4200	2.6040	350
09/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	349.5500	318.3500	0.3496	0.3184	0
09/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	2814.5500	3006.2200	2.8146	3.0062	1,000
09/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	267.0600	243.4400	0.2671	0.2434	0
09/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	4623.5800	4832.5500	4.6236	4.8326	200
09/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	80.8100	74.4900	0.0808	0.0745	0
09/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	5065.2300	5276.0200	5.0652	5.2760	0
09/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	60.4800	55.9800	0.0605	0.0560	350
09/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	5120.6100	5331.5900	5.1206	5.3316	250
09/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	58.3200	54.0100	0.0583	0.0540	0
09/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	6065.0400	6278.3200	6.0650	6.2783	0
09/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	31.1000	29.0900	0.0311	0.0291	1,000
09/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	7397.0900	7611.7700	7.3971	7.6118	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	12.6900	12.0800	0.0127	0.0121	200
09/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	7838.5100	8053.4000	7.8385	8.0534	0
09/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	9.4200	9.0200	0.0094	0.0090	350
09/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	7893.5600	8108.4800	7.8936	8.1085	0
09/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	9.0700	8.7000	0.0091	0.0087	250
09/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	10121.9200	10337.1900	10.1219	10.3372	0
09/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	2.0100	1.9900	0.0020	0.0020	200
09/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	10602.8300	10818.1200	10.6028	10.8181	0
09/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	1.4500	1.4500	0.0015	0.0015	250
09/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	14940.7500	15156.0400	14.9408	15.1560	0
09/07/2026	R035 On 06-August-26	11.06	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
09/07/2026	R035 On 05-November-26			Bond Future	8.4063	8.3698	104.4804	104.6999	61,251
09/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	757.8700	828.2400	0.7579	0.8282	600
09/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	3418.6600	3269.4800	3.4187	3.2695	0
09/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	2089.1500	2217.8200	2.0892	2.2178	0
09/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	1708.0600	1617.1800	1.7081	1.6172	600
09/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	3379.9800	3539.8800	3.3800	3.5399	200
09/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1052.9600	993.3100	1.0530	0.9933	0
09/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	4132.2800	4304.5200	4.1323	4.3045	0
09/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	821.4200	774.1100	0.8214	0.7741	600
09/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	5693.1700	5883.0700	5.6932	5.8831	0
09/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	507.8300	478.1800	0.5078	0.4782	200
09/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	8187.1100	8392.3500	8.1871	8.3924	0
09/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	248.0300	233.7200	0.2480	0.2337	200
09/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	9352.3800	9561.6900	9.3524	9.5617	0
09/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	180.5100	170.2700	0.1805	0.1703	0
09/07/2026	R035 On 04-February-27			Bond Future	8.4394	8.4012	106.4719	106.6957	0
09/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	677.8000	732.5900	0.6778	0.7326	3,000
09/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	5124.7700	4955.7300	5.1248	4.9557	0
09/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	1623.5300	1722.6900	1.6235	1.7227	3,000
09/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	3036.9100	2912.2400	3.0369	2.9122	0
09/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	2301.0900	2421.8600	2.3011	2.4219	1,050
09/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	2356.0100	2252.9500	2.3560	2.2530	0
09/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	3857.6200	4011.8700	3.8576	4.0119	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	1490.1600	1420.5800	1.4902	1.4206	3,000
09/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	4188.8300	4348.3200	4.1888	4.3483	0
09/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1368.3300	1303.9900	1.3683	1.3040	1,050
09/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	4570.6900	4735.6700	4.5707	4.7357	0
09/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1243.6800	1184.8300	1.2437	1.1848	0
09/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	6404.2900	6589.1200	6.4043	6.5891	0
09/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	811.3900	772.3900	0.8114	0.7724	1,050
09/07/2026	R035 On 06-May-27			Bond Future	8.4675	8.4276	104.0080	104.2361	0
09/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	2033.0300	2138.4400	2.0330	2.1384	0
09/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	3284.8400	3162.1800	3.2848	3.1622	0
09/07/2026	R035 On 05-August-27			Bond Future	8.5020	8.4603	105.9947	106.2270	0
09/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	3667.2500	3806.4900	3.6673	3.8065	0
09/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	2463.2000	2370.1500	2.4632	2.3702	0
09/07/2026	R038 On 06-August-26			Bond Future	8.7615	8.7216	119.1858	119.5039	2,147
09/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	20828.8400	21146.9600	20.8288	21.1470	0
09/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	R038 On 05-November-26			Bond Future	8.8069	8.7655	115.8862	116.2103	3,251
09/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	13835.4700	14149.4100	13.8355	14.1494	0
09/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	155.2200	145.0200	0.1552	0.1450	0
09/07/2026	R038 On 04-February-27			Bond Future	8.8479	8.8049	118.0953	118.4258	0
09/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	7001.5700	7257.2200	7.0016	7.2572	0
09/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	1431.6500	1356.7700	1.4317	1.3568	0
09/07/2026	R038 On 06-May-27			Bond Future	8.8888	8.8441	114.8746	115.2114	0
09/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	2943.2400	3105.0300	2.9432	3.1050	0
09/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	4299.1300	4124.1000	4.2991	4.1241	0
09/07/2026	R038 On 05-August-27			Bond Future	8.9355	8.8891	117.0680	117.4111	0
09/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	4997.9500	5203.4200	4.9980	5.2034	0
09/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	3430.9900	3293.3600	3.4310	3.2934	0
09/07/2026	R053 On 06-August-26			Bond Future	8.9079	8.8679	131.7400	132.2387	4,687
09/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	46.3500	66.3000	0.0464	0.0663	530
09/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	10807.4700	10328.7200	10.8075	10.3287	0
09/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	666.5300	817.9900	0.6665	0.8180	0
09/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	4598.2300	4250.9900	4.5982	4.2510	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	3572.3800	3950.2200	3.5724	3.9502	530
09/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	1216.8900	1096.0300	1.2169	1.0960	530
09/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	8402.3300	8877.2500	8.4023	8.8773	0
09/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	249.3600	225.5800	0.2494	0.2256	530
09/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	32628.7600	33127.4600	32.6288	33.1275	0
09/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	R053 On 05-November-26			Bond Future	8.9433	8.9023	128.2922	128.8005	50,900
09/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	23702.9200	24199.7100	23.7029	24.1997	0
09/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	186.4100	174.9800	0.1864	0.1750	0
09/07/2026	R053 On 04-February-27			Bond Future	8.9752	8.9330	130.7378	131.2559	0
09/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	13314.0100	13740.0700	13.3140	13.7401	0
09/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	1849.4000	1757.3700	1.8494	1.7574	0
09/07/2026	R053 On 06-May-27			Bond Future	9.0065	8.9632	127.3813	127.9092	0
09/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	5401.5800	5676.3300	5.4016	5.6763	0
09/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	6458.7200	6205.5800	6.4587	6.2056	0
09/07/2026	R053 On 05-August-27			Bond Future	9.0414	8.9968	129.8137	130.3514	0
09/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	8338.6000	8668.3300	8.3386	8.6683	0
09/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	5522.8100	5314.8500	5.5228	5.3149	0
09/07/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
09/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	29.7900	30.3100	0.0298	0.0303	0
09/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	29.7900	30.3100	0.0298	0.0303	0
09/07/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
09/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	30.4100	30.5400	0.0304	0.0305	0
09/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	30.4100	30.5400	0.0304	0.0305	0
09/07/2026	R202 On 06-August-26			Bond Future	302.6461	302.1733	302.6461	302.1733	1,054
09/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	23786.1300	23313.2500	23.7861	23.3133	0
09/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	R202 On 05-November-26			Bond Future	308.2634	307.7823	308.2634	307.7823	272
09/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	27803.4000	27322.3100	27.8034	27.3223	0
09/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	R202 On 04-February-27			Bond Future	308.6187	308.1272	308.6187	308.1272	0
09/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	13888.6800	13397.2400	13.8887	13.3972	0
09/07/2026	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
09/07/2026	R202 On 06-May-27			Bond Future	314.6054	314.1044	314.6054	314.1044	0
09/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	7615.4000	7114.3700	7.6154	7.1144	0
09/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	R202 On 05-August-27			Bond Future	314.9625	314.4472	314.9625	314.4472	0
09/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	1992.5000	1477.1700	1.9925	1.4772	0
09/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	R209 On 06-August-26			Bond Future	8.5036	8.4737	87.6548	87.8304	5,304
09/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	14988.2900	15163.8500	14.9883	15.1639	0
09/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	R209 On 05-November-26			Bond Future	8.5398	8.5088	86.1093	86.2883	41,592
09/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	9667.4100	9840.0400	9.6674	9.8400	0
09/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	145.1900	138.8000	0.1452	0.1388	0
09/07/2026	R209 On 04-February-27			Bond Future	8.5711	8.5389	87.7507	87.9333	0
09/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	966.6800	1025.9600	0.9667	1.0260	3,237
09/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	4099.6900	3976.4200	4.0997	3.9764	0
09/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	3671.8600	3797.1800	3.6719	3.7972	0
09/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	1506.3600	1449.1300	1.5064	1.4491	3,237
09/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	4976.5100	5117.3100	4.9765	5.1173	0
09/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1080.8000	1039.0500	1.0808	1.0391	0
09/07/2026	R209 On 06-May-27			Bond Future	8.6019	8.5685	86.2809	86.4669	0
09/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1683.9700	1762.0800	1.6840	1.7621	4,620
09/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	3667.1700	3559.2900	3.6672	3.5593	0
09/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	2089.1800	2178.0200	2.0892	2.1780	0
09/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	3163.7000	3066.5500	3.1637	3.0666	0
09/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	5274.3600	5412.3900	5.2744	5.4124	0
09/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1400.2600	1352.3000	1.4003	1.3523	4,620
09/07/2026	R209 On 05-August-27			Bond Future	8.6383	8.6035	87.9289	88.1183	0
09/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	3680.3000	3795.3600	3.6803	3.7954	0
09/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	2430.0000	2355.6400	2.4300	2.3556	0
09/07/2026	R210 On 06-August-26			Bond Future	269.9156	270.2931	269.9156	270.2931	570
09/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10075.5900	10453.1000	10.0756	10.4531	0
09/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	R210 On 05-November-26			Bond Future	271.3444	271.7293	271.3444	271.7293	147

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	18014.4300	18399.3100	18.0144	18.3993	0
09/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	R210 On 04-February-27			Bond Future	276.5806	276.9732	276.5806	276.9732	0
09/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	10550.5500	10943.1500	10.5506	10.9432	0
09/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	R210 On 06-May-27			Bond Future	278.2825	278.6807	278.2825	278.6807	0
09/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7152.5200	7550.6800	7.1525	7.5507	0
09/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	R210 On 05-August-27			Bond Future	283.6635	284.0689	283.6635	284.0689	0
09/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	7653.5400	8058.9100	7.6535	8.0589	0
09/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	R213 On 06-August-26			Bond Future	7.9728	7.9528	99.4790	99.5524	55,975
09/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	6063.9800	6137.4600	6.0640	6.1375	0
09/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	1.0800	1.1600	0.0011	0.0012	0
09/07/2026	R213 On 05-November-26			Bond Future	8.0069	7.9855	97.7508	97.8258	20
09/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	2914.2600	2978.1600	2.9143	2.9782	0
09/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	352.8300	341.7400	0.3528	0.3417	0
09/07/2026	R213 On 04-February-27			Bond Future	8.0325	8.0095	99.6140	99.6905	0
09/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	1504.1000	1549.6300	1.5041	1.5496	0
09/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1146.9900	1115.9800	1.1470	1.1160	0
09/07/2026	R213 On 06-May-27			Bond Future	8.0499	8.0252	97.9704	98.0484	0
09/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	699.2200	727.0300	0.6992	0.7270	0
09/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	2261.0300	2210.8900	2.2610	2.2109	0
09/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	1589.6800	1634.1200	1.5897	1.6341	2,830
09/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1337.2400	1303.7300	1.3372	1.3037	0
09/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	4204.7700	4269.6600	4.2048	4.2697	0
09/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	504.8900	491.8300	0.5049	0.4918	2,830
09/07/2026	R213 On 05-August-27			Bond Future	8.0769	8.0503	99.8421	99.9214	0
09/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	1315.2600	1354.5600	1.3153	1.3546	1,200
09/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	1694.0000	1653.9900	1.6940	1.6540	0
09/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1881.1900	1928.3300	1.8812	1.9283	0
09/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1308.5500	1276.3800	1.3086	1.2764	0
09/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	2509.9700	2563.5300	2.5100	2.5635	0
09/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1026.5200	1000.7700	1.0265	1.0008	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
09/07/2026	R214 On 06-August-26			Bond Future	8.9546	8.9096	83.1582	83.4695	9,862
09/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	17532.3400	17843.6400	17.5323	17.8436	0
09/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	R214 On 05-November-26			Bond Future	8.9972	8.9509	81.3846	81.7018	19,393
09/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	12192.6400	12498.7300	12.1926	12.4987	0
09/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	159.1600	148.0800	0.1592	0.1481	0
09/07/2026	R214 On 04-February-27			Bond Future	9.0370	8.9892	82.9358	83.2592	0
09/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	6720.4600	6977.1000	6.7205	6.9771	0
09/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1176.1300	1109.4200	1.1761	1.1094	0
09/07/2026	R214 On 06-May-27			Bond Future	9.0732	9.0240	81.2263	81.5558	0
09/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	2638.1900	2796.4900	2.6382	2.7965	0
09/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	3942.5200	3771.3200	3.9425	3.7713	0
09/07/2026	R214 On 05-August-27			Bond Future	9.1140	9.0633	82.7780	83.1136	0
09/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	4486.6900	4688.1000	4.4867	4.6881	0
09/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	3143.1800	3008.9400	3.1432	3.0089	0
09/07/2026	R248 On 06-August-26			Bond Future	8.9886	8.9436	101.6593	102.0781	74,916
09/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	1655.6700	1909.6000	1.6557	1.9096	0
09/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	1549.4400	1384.5900	1.5494	1.3846	1,762
09/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	2802.5600	3122.3600	2.8026	3.1224	0
09/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	869.9600	770.9800	0.8700	0.7710	100
09/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	8788.2500	9200.0900	8.7883	9.2001	0
09/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	68.3100	61.3700	0.0683	0.0614	1,762
09/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	24810.1100	25228.8900	24.8101	25.2289	0
09/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	R248 On 05-November-26			Bond Future	9.0280	8.9817	99.0834	99.5101	219,820
09/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	17993.9800	18411.1200	17.9940	18.4111	0
09/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	135.3800	125.7600	0.1354	0.1258	0
09/07/2026	R248 On 04-February-27			Bond Future	9.0647	9.0171	100.9721	101.4070	0
09/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	10194.7400	10553.2800	10.1947	10.5533	0
09/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1362.8700	1286.4900	1.3629	1.2865	0
09/07/2026	R248 On 06-May-27			Bond Future	9.0978	9.0489	98.4662	98.9094	260
09/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	4250.9200	4486.6200	4.2509	4.4866	0
09/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	4684.4700	4476.9800	4.6845	4.4770	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2026	R248 On 05-August-27			Bond Future	9.1351	9.0848	100.3470	100.7985	0
09/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	6246.3300	6521.8000	6.2463	6.5218	0
09/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	4179.6800	4003.5800	4.1797	4.0036	0
09/07/2026	R2R9 On 06-August-26			Bond Future	8.8615	8.8217	111.2068	111.5229	4,283
09/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98087.2600	98403.3600	98.0873	98.4034	0
09/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	R2R9 On 05-November-26			Bond Future	8.9075	8.8662	108.2651	108.5873	210
09/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97295.0600	97617.2800	97.2951	97.6173	0
09/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	R2R9 On 04-February-27			Bond Future	8.9493	8.9065	110.3289	110.6575	0
09/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8090.0600	8356.1200	8.0901	8.3561	0
09/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1213.6800	1151.1900	1.2137	1.1512	0
09/07/2026	R2R9 On 06-May-27			Bond Future	8.9910	8.9466	107.4637	107.7984	0
09/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3055.2600	3218.8200	3.0553	3.2188	0
09/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4277.0300	4105.8700	4.2770	4.1059	0
09/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	3484.8700	3660.9000	3.4849	3.6609	250
09/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	3869.6000	3710.9100	3.8696	3.7109	0
09/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	6841.5800	7082.6700	6.8416	7.0827	0
09/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2105.7300	2012.1000	2.1057	2.0121	250
09/07/2026	R2R9 On 05-August-27			Bond Future	9.0382	8.9922	109.5158	109.8567	0
09/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	3271.9500	3434.1400	3.2720	3.4341	910
09/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	4903.6700	4724.9600	4.9037	4.7250	0
09/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3566.8700	3737.3300	3.5669	3.7373	180
09/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	4596.2300	4425.7900	4.5962	4.4258	0
09/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	5073.5200	5278.7200	5.0735	5.2787	0
09/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3449.1000	3313.4000	3.4491	3.3134	0
09/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	6369.1100	6596.6400	6.3691	6.5966	0
09/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	2813.8000	2700.4300	2.8138	2.7004	910
09/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	7130.1500	7368.5500	7.1302	7.3686	0
09/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2523.5200	2421.0200	2.5235	2.4210	180
09/07/2026	R4R2 On 06-August-26			Bond Future	9.0165	8.9665	112.8824	113.3262	4,571
09/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	99465.1400	99908.9300	99.4651	99.9089	0
09/07/2026	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
09/07/2026	R4R2 On 05-November-26			Bond Future	9.0627	9.0111	109.8455	110.2977	1,783
09/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	98622.9100	99075.0900	98.6229	99.0751	0
09/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/07/2026	R4R2 On 04-February-27			Bond Future	9.1052	9.0519	111.9394	112.4004	0
09/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9648.0200	10025.4300	9.6480	10.0254	0
09/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1316.9700	1233.4500	1.3170	1.2335	0
09/07/2026	R4R2 On 06-May-27			Bond Future	9.1475	9.0925	108.9790	109.4487	0
09/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3577.6100	3809.9600	3.5776	3.8100	0
09/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4842.9900	4605.6200	4.8430	4.6056	0
09/07/2026	R4R2 On 05-August-27			Bond Future	9.1947	9.1379	111.0599	111.5384	0
09/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	5943.7600	6234.7000	5.9438	6.2347	0
09/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	3915.2600	3727.6600	3.9153	3.7277	0
09/07/2026	RR87 On 06-August-26			Bond Future	7.3358	7.2990	100.8449	100.8579	0
09/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.0002	0.0007	0.0000	0.0000	0
09/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	284.9702	271.9907	0.2850	0.2720	0
09/07/2026	RR87 On 05-November-26			Bond Future	7.0045	6.8867	102.6920	102.7055	0
09/07/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0001	0.0005	0.0000	0.0000	0
09/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	198.8901	185.4105	0.1989	0.1854	0
09/07/2026	RR88 On 06-August-26			Bond Future	7.5548	7.5235	104.4270	104.4645	0
09/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0.0131	0.0296	0.0000	0.0000	0
09/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	919.8131	882.3196	0.9198	0.8823	0
09/07/2026	RR88 On 05-November-26			Bond Future	7.5633	7.5242	105.7034	105.7440	0
09/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	7.8211	9.7459	0.0078	0.0097	0
09/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	901.4511	862.7159	0.9015	0.8627	0
09/07/2026	RR88 On 04-February-27			Bond Future	7.5166	7.4655	103.8708	103.9136	0
09/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	427.4955	454.9986	0.4275	0.4550	0
09/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	206.8855	191.5286	0.2069	0.1915	0
09/07/2026	RR88 On 06-May-27			Bond Future	7.4212	7.3486	105.8618	105.9055	0
09/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	435.7078	465.4415	0.4357	0.4654	0
09/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	155.0378	141.1315	0.1550	0.1411	0
09/07/2026	RR88 On 05-August-27			Bond Future	7.2042	7.0818	102.5775	102.6218	0
09/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	388.6157	422.2332	0.3886	0.4222	0
09/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	76.5457	65.8732	0.0765	0.0659	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/07/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0