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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/01/2026 TO: 08/01/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	2029 On 05-February-26			Bond Future	144.81	144.7930	144.8078	144.7930	1,850.00
08/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4698	5	5	5	0.00
08/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2029 On 07-May-26			Bond Future	145.97	145.9534	145.9686	145.9534	3,035.00
08/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4149	4	4	4	0.00
08/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2029 On 06-August-26			Bond Future	148.65	148.6342	148.6498	148.6342	0.00
08/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4550	5	5	5	0.00
08/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2029 On 05-November-26			Bond Future	149.81	149.7895	149.8057	149.7895	0.00
08/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2246	2	2	2	0.00
08/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	2029 On 04-February-27			Bond Future	152.44	152.4219	152.4388	152.4219	0.00
08/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2719	3	3	3	0.00
08/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2030 On 05-February-26			Bond Future	7.41	102.4256	102.2153	102.4256	166,446.00
08/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	6836	7	7	7	0.00
08/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2030 On 07-May-26			Bond Future	7.43	104.2504	104.0365	104.2504	18,647.00
08/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6119	6	6	6	0.00
08/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1248	1	1	1	1,000.00
08/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1790	2	2	2	0.00
08/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	302	0	0	0	1,000.00
08/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	348	0	0	0	0.00
08/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	220	0	0	0	1,000.00
08/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	1019	1	1	1	0.00
08/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	10	0	0	0	0.00
08/01/2026	2030 On 06-August-26			Bond Future	7.45	102.1307	101.9130	102.1307	19,282.00
08/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5278	5	5	5	0.00
08/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	471	1	0	1	1,000.00
08/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1370	2	1	2	1,000.00
08/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2188	2	2	2	0.00
08/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	353	0	0	0	1,000.00
08/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	581	1	1	1	0.00
08/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1201	1	1	1	0.00
08/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	69	0	0	0	0.00
08/01/2026	2030 On 05-November-26			Bond Future	7.47	103.9147	103.6934	103.9147	0.00
08/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	2883	3	3	3	0.00
08/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	305	0	0	0	0.00
08/01/2026	2030 On 04-February-27			Bond Future	7.51	101.7092	101.4844	101.7092	0.00
08/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1557	2	2	2	0.00
08/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	738	1	1	1	0.00
08/01/2026	2031 On 05-February-26			Bond Future	112.76	112.8383	112.7560	112.8383	1,156.00
08/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	1010	1	1	1	0.00
08/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	14	0	0	0	0.00
08/01/2026	2031 On 07-May-26			Bond Future	114.79	114.8765	114.7929	114.8765	736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	1097	1	1	1	0.00
08/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	144	0	0	0	0.00
08/01/2026	2031 On 06-August-26			Bond Future	114.49	114.5716	114.4865	114.5716	680.00
08/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	1018	1	1	1	0.00
08/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	341	0	0	0	0.00
08/01/2026	2031 On 05-November-26			Bond Future	116.51	116.6000	116.5136	116.6000	0.00
08/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	5025	5	5	5	0.00
08/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
08/01/2026	2031 On 04-February-27			Bond Future	116.11	116.2008	116.1131	116.2008	0.00
08/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	750	1	1	1	0.00
08/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	817	1	1	1	0.00
08/01/2026	2032 On 05-February-26			Bond Future	7.83	105.4786	105.0345	105.4786	126,946.00
08/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10604	11	11	11	0.00
08/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2032 On 07-May-26			Bond Future	7.86	103.1990	102.7470	103.1990	37,740.00
08/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10051	11	10	11	0.00
08/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	7	0	0	0	0.00
08/01/2026	2032 On 06-August-26			Bond Future	7.89	105.0694	104.6094	105.0694	0.00
08/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9541	10	10	10	0.00
08/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	49	0	0	0	0.00
08/01/2026	2032 On 05-November-26			Bond Future	7.93	102.7473	102.2795	102.7473	0.00
08/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5535	6	6	6	0.00
08/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	366	0	0	0	0.00
08/01/2026	2032 On 04-February-27			Bond Future	7.99	104.5273	104.0516	104.5273	0.00
08/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	2977	3	3	3	0.00
08/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	958	1	1	1	0.00
08/01/2026	2033 On 05-February-26			Bond Future	142.47	142.8470	142.4705	142.8470	2,698.00
08/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9591	10	10	10	0.00
08/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2033 On 07-May-26			Bond Future	143.49	143.8700	143.4868	143.8700	10,592.00
08/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8327	9	8	9	0.00
08/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2033 On 06-August-26			Bond Future	146.12	146.5126	146.1224	146.5126	0.00
08/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	11872	12	12	12	0.00

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08/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2033 On 05-November-26			Bond Future	147.13	147.5274	147.1306	147.5274	0.00
08/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	9871	10	10	10	0.00
08/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2033 On 04-February-27			Bond Future	149.72	150.1201	149.7168	150.1201	0.00
08/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	7007	7	7	7	0.00
08/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2037 On 05-February-26			Bond Future	8.78	99.2069	98.2681	99.2069	122,326.00
08/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	14854	16	15	16	0.00
08/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	20447	21	20	21	0.00
08/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	13186	14	13	14	1,970.00
08/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	18368	19	18	19	0.00
08/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	15726	17	16	17	0.00
08/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	11761	13	12	13	0.00
08/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	22690	24	23	24	0.00
08/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	15941	17	16	17	1,030.00
08/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	8507	9	9	9	0.00
08/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	5725	7	6	7	0.00
08/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	7	0	0	0	11,500.00
08/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
08/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
08/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
08/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2037 On 07-May-26			Bond Future	8.84	100.9744	100.0189	100.9744	90,551.00
08/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	14946	16	15	16	0.00
08/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	20471	21	20	21	0.00
08/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	12941	14	13	14	142.00
08/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2088	3	2	3	1,500.00
08/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	4621	5	5	5	1,500.00

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08/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	7893	9	8	9	0.00
08/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	127	0	0	0	1,500.00
08/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	378	0	0	0	0.00
08/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	1023	1	1	1	0.00
08/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
08/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	26	0	0	0	0.00
08/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	9	0	0	0	0.00
08/01/2026	2037 On 06-August-26			Bond Future	8.90	98.5447	97.5720	98.5447	2,539.00
08/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	16416	17	16	17	0.00
08/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	14315	15	14	15	0.00
08/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	11150	12	11	12	0.00
08/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	7466	8	7	8	2,541.00
08/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	193	0	0	0	2,541.00
08/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	447	0	0	0	0.00
08/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	75	0	0	0	2,541.00
08/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	31	0	0	0	0.00
08/01/2026	2037 On 05-November-26			Bond Future	8.96	100.2658	99.2764	100.2658	0.00
08/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	10407	11	10	11	0.00
08/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	11495	12	11	12	0.00
08/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	8390	9	8	9	0.00
08/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	4545	5	5	5	4,490.00
08/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	630	1	1	1	4,490.00
08/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1397	1	1	1	0.00
08/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	352	0	0	0	4,490.00
08/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	429	0	0	0	0.00
08/01/2026	2037 On 04-February-27			Bond Future	9.03	97.7464	96.7400	97.7464	0.00
08/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	4749	5	5	5	0.00
08/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1799	1	2	1	0.00
08/01/2026	2038 On 05-February-26			Bond Future	157.17	157.2544	157.1660	157.2544	2,880.00
08/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	13966	14	14	14	0.00
08/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2038 On 07-May-26			Bond Future	160.01	160.0948	160.0051	160.0948	440.00
08/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	15475	16	15	16	0.00
08/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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08/01/2026	2038 On 06-August-26			Bond Future	160.75	160.8429	160.7516	160.8429	0.00
08/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	16032	16	16	16	0.00
08/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2038 On 05-November-26			Bond Future	163.60	163.6910	163.5984	163.6910	0.00
08/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	17288	17	17	17	0.00
08/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2038 On 04-February-27			Bond Future	164.25	164.3455	164.2517	164.3455	0.00
08/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	10422	11	10	11	0.00
08/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2040 On 05-February-26			Bond Future	9.15	99.9815	99.0820	99.9815	79,764.00
08/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	15962	17	16	17	0.00
08/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	17903	19	18	19	475.00
08/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	25475	26	25	26	0.00
08/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	13888	15	14	15	0.00
08/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	8699	10	9	10	680.00
08/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	11350	12	11	12	0.00
08/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	4879	6	5	6	14,000.00
08/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	7950	9	8	9	0.00
08/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	429	1	0	1	13,500.00
08/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1003	2	1	2	14,000.00
08/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	2129	3	2	3	0.00
08/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	214	0	0	0	13,500.00
08/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	1198	1	1	1	0.00
08/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	609	0	1	0	0.00
08/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	2	0	0	0	14,000.00
08/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	21	0	0	0	0.00
08/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
08/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0	0	0	0	680.00
08/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	1	0	0	0	0.00
08/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
08/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2040 On 07-May-26			Bond Future	9.21	101.7628	100.8474	101.7628	10,740.00
08/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	16434	17	16	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	21227	22	21	22	0.00
08/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	18489	19	18	19	0.00
08/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	13166	14	13	14	0.00
08/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	19546	20	20	20	0.00
08/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	16724	18	17	18	0.00
08/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	10559	11	11	11	1,460.00
08/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	11	0	0	0	1,460.00
08/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	107	0	0	0	0.00
08/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	2	0	0	0	1,460.00
08/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	4	0	0	0	0.00
08/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	54	0	0	0	0.00
08/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	1	0	0	0	0.00
08/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	13	0	0	0	0.00
08/01/2026	2040 On 06-August-26			Bond Future	9.28	99.0967	98.1648	99.0967	7,265.00
08/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	18764	20	19	20	0.00
08/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	33	0	0	0	0.00
08/01/2026	2040 On 05-November-26			Bond Future	9.35	100.8274	99.8794	100.8274	0.00
08/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	12010	13	12	13	0.00
08/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	13209	14	13	14	0.00
08/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	9769	11	10	11	0.00
08/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	5473	6	5	6	2,300.00
08/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	663	1	1	1	2,300.00
08/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1435	1	1	1	0.00
08/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	378	0	0	0	2,300.00
08/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	456	0	0	0	0.00
08/01/2026	2040 On 04-February-27			Bond Future	9.42	98.0671	97.1029	98.0671	0.00
08/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	5539	6	6	6	0.00
08/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1953	2	2	2	0.00
08/01/2026	2043 On 05-February-26			Bond Future	122.51	122.5165	122.5099	122.5165	0.00
08/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12850	13	13	13	0.00
08/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2043 On 07-May-26			Bond Future	124.72	124.7295	124.7231	124.7295	0.00
08/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	13023	13	13	13	0.00
08/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	2043 On 06-August-26			Bond Future	124.17	124.1757	124.1693	124.1757	0.00
08/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	13290	13	13	13	0.00
08/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
08/01/2026	2043 On 05-November-26			Bond Future	126.37	126.3740	126.3677	126.3740	0.00
08/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	13532	14	14	14	0.00
08/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	5	0	0	0	0.00
08/01/2026	2043 On 04-February-27			Bond Future	125.70	125.7108	125.7046	125.7108	0.00
08/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	8291	8	8	8	0.00
08/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	216	0	0	0	0.00
08/01/2026	2044 On 05-February-26			Bond Future	9.37	95.8243	94.9052	95.8243	55,804.00
08/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	15753	17	16	17	0.00
08/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	15377	16	15	16	0.00
08/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	15063	16	15	16	0.00
08/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	13784	15	14	15	0.00
08/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	11466	12	11	12	9,000.00
08/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	5552	6	6	6	9,000.00
08/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	5030	6	5	6	0.00
08/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	25	0	0	0	0.00
08/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	17	0	0	0	0.00
08/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
08/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	9,000.00
08/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
08/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2044 On 07-May-26			Bond Future	9.43	97.5316	96.5961	97.5316	65,642.00
08/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	16665	18	17	18	0.00
08/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	5068	6	5	6	0.00
08/01/2026	2044 On 07-May-26		Call	Bond Future	955.00	1.2565	0.9550	1.2565	0.00
08/01/2026	2044 On 07-May-26		Put	Bond Future	4358.94	3.7249	4.3589	3.7249	0.00
08/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	605	0	1	0	15,000.00
08/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	21	0	0	0	0.00
08/01/2026	2044 On 06-August-26			Bond Future	9.50	94.9142	93.9617	94.9142	7,681.00
08/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	19672	21	20	21	0.00
08/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	40	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	2044 On 05-November-26			Bond Future	9.56	96.5718	95.6030	96.5718	0.00
08/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	13182	14	13	14	0.00
08/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	552	0	1	0	0.00
08/01/2026	2044 On 04-February-27			Bond Future	9.64	93.8629	92.8775	93.8629	0.00
08/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	6146	7	6	7	0.00
08/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	2038	2	2	2	0.00
08/01/2026	2046 On 05-February-26			Bond Future	140.88	140.9923	140.8812	140.9923	12,410.00
08/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	19231	19	19	19	0.00
08/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2046 On 07-May-26			Bond Future	141.14	141.2528	141.1397	141.2528	5,789.00
08/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	16190	16	16	16	0.00
08/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2046 On 06-August-26			Bond Future	143.73	143.8471	143.7320	143.8471	0.00
08/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	21352	21	21	21	0.00
08/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2046 On 05-November-26			Bond Future	143.96	144.0735	143.9566	144.0735	0.00
08/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	18477	19	18	19	0.00
08/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2046 On 04-February-27			Bond Future	146.49	146.6046	146.4861	146.6046	0.00
08/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	15396	16	15	16	0.00
08/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2050 On 05-February-26			Bond Future	142.01	142.0183	142.0113	142.0183	11,546.00
08/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	19191	19	19	19	0.00
08/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2050 On 07-May-26			Bond Future	144.58	144.5836	144.5767	144.5836	4,988.00
08/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	20507	21	21	21	0.00
08/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2050 On 06-August-26			Bond Future	144.79	144.7974	144.7904	144.7974	0.00
08/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	21520	22	22	22	0.00
08/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2050 On 05-November-26			Bond Future	147.35	147.3613	147.3546	147.3613	0.00
08/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	23515	24	24	24	0.00
08/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
08/01/2026	2050 On 04-February-27			Bond Future	147.47	147.4742	147.4679	147.4742	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	15078	15	15	15	0.00
08/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
08/01/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	AL37 On 05-February-26			Index Future	1264.78	1268.6420	1264.7760	1268.6420	0.00
08/01/2026	AL37 On 07-May-26			Index Future	1287.31	1291.2450	1287.3110	1291.2450	0.00
08/01/2026	AL37 On 06-August-26			Index Future	1310.40	1314.4020	1310.3990	1314.4020	0.00
08/01/2026	AL37 On 05-November-26			Index Future	1333.57	1337.6430	1333.5710	1337.6430	0.00
08/01/2026	AL37 On 04-February-27			Index Future	1356.73	1360.8680	1356.7290	1360.8680	0.00
08/01/2026	AL7T On 05-February-26			Index Future	1619.95	1633.0620	1619.9480	1633.0620	0.00
08/01/2026	AL7T On 07-May-26			Index Future	1648.81	1662.1580	1648.8110	1662.1580	0.00
08/01/2026	AL7T On 06-August-26			Index Future	1678.38	1691.9670	1678.3830	1691.9670	0.00
08/01/2026	AL7T On 05-November-26			Index Future	1708.06	1721.8830	1708.0630	1721.8830	0.00
08/01/2026	AL7T On 04-February-27			Index Future	1737.72	1751.7790	1737.7240	1751.7790	0.00
08/01/2026	ALBI On 05-February-26			Index Future	1365.80	1375.1070	1365.7980	1375.1070	79.00
08/01/2026	ALBI On 07-May-26			Index Future	1390.13	1399.6070	1390.1330	1399.6070	0.00
08/01/2026	ALBI On 06-August-26			Index Future	1415.07	1424.7070	1415.0650	1424.7070	0.00
08/01/2026	ALBI On 05-November-26			Index Future	1440.09	1449.8980	1440.0880	1449.8980	0.00
08/01/2026	ALBI On 04-February-27			Index Future	1465.10	1475.0720	1465.0960	1475.0720	0.00
08/01/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
08/01/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/01/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	ES33 On 05-February-26			Bond Future	8.88	96.2167	95.5613	96.2167	0.00
08/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	12366	13	12	13	0.00
08/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
08/01/2026	ES33 On 07-May-26			Bond Future	8.95	94.1616	93.4943	94.1616	0.00
08/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12614	13	13	13	0.00
08/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
08/01/2026	ES33 On 06-August-26			Bond Future	9.02	95.8908	95.2114	95.8908	0.00
08/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13343	14	13	14	0.00
08/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
08/01/2026	ES33 On 05-November-26			Bond Future	9.10	93.7964	93.1052	93.7964	0.00
08/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7777	8	8	8	0.00
08/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
08/01/2026	ES33 On 04-February-27			Bond Future	9.21	95.4423	94.7392	95.4423	0.00
08/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2243	3	2	3	0.00
08/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
08/01/2026	ES42 On 05-February-26			Bond Future	9.58	94.5374	93.6914	94.5374	0.00
08/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	15092	16	15	16	0.00
08/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
08/01/2026	ES42 On 07-May-26			Bond Future	9.65	91.9807	91.1195	91.9807	0.00
08/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	16478	17	16	17	0.00
08/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
08/01/2026	ES42 On 06-August-26			Bond Future	9.72	93.6696	92.7927	93.6696	0.00
08/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18318	19	18	19	0.00
08/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
08/01/2026	ES42 On 05-November-26			Bond Future	9.79	91.0642	90.1720	91.0642	0.00
08/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12207	13	12	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
08/01/2026	ES42 On 04-February-27			Bond Future	9.88	92.6605	91.7530	92.6605	0.00
08/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2893	4	3	4	0.00
08/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
08/01/2026	GOVI On 05-February-26			GOVI	1340.56	1349.5640	1340.5600	1349.5640	605.00
08/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	1905600	200	191	200	0.00
08/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
08/01/2026	GOVI On 07-May-26			GOVI	1364.45	1373.6090	1364.4460	1373.6090	42.00
08/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1874460	197	187	197	0.00
08/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
08/01/2026	GOVI On 06-August-26			GOVI	1388.92	1398.2440	1388.9170	1398.2440	0.00
08/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1999170	209	200	209	0.00
08/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
08/01/2026	GOVI On 05-November-26			GOVI	1413.48	1422.9670	1413.4780	1422.9670	0.00
08/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1364780	146	136	146	0.00
08/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
08/01/2026	GOVI On 04-February-27			GOVI	1438.02	1447.6730	1438.0230	1447.6730	0.00
08/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	690230	79	69	79	0.00
08/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
08/01/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/01/2026	I258 On 05-February-26			Bond Future	128.92	128.9254	128.9185	128.9254	0.00
08/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	17268	17	17	17	0.00
08/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
08/01/2026	I258 On 07-May-26			Bond Future	131.25	131.2541	131.2473	131.2541	0.00
08/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	17517	18	18	18	0.00
08/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
08/01/2026	I258 On 06-August-26			Bond Future	130.81	130.8205	130.8134	130.8205	0.00
08/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	17869	18	18	18	0.00
08/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	5	0	0	0	0.00
08/01/2026	I258 On 05-November-26			Bond Future	133.13	133.1363	133.1296	133.1363	0.00
08/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	18204	18	18	18	0.00
08/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	24	0	0	0	0.00
08/01/2026	I258 On 04-February-27			Bond Future	132.59	132.5920	132.5854	132.5920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	13949	14	14	14	0.00
08/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	264	0	0	0	0.00
08/01/2026	IGOV On 05-February-26			Index Future	433.27	433.4660	433.2710	433.4660	242.00
08/01/2026	IGOV On 07-May-26			Index Future	441.10	441.2960	441.0980	441.2960	8.00
08/01/2026	IGOV On 06-August-26			Index Future	449.11	449.3150	449.1140	449.3150	0.00
08/01/2026	IGOV On 05-November-26			Index Future	457.16	457.3620	457.1590	457.3620	0.00
08/01/2026	IGOV On 04-February-27			Index Future	465.20	465.4050	465.1990	465.4050	0.00
08/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/01/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
08/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
08/01/2026	R033 On 05-February-26			Bond Future	7.96	115.0899	114.5668	115.0899	10,458.00
08/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13357	14	13	14	0.00
08/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R033 On 07-May-26			Bond Future	8.00	112.0983	111.5660	112.0983	0.00
08/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12341	13	12	13	0.00
08/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	63	0	0	0	0.00
08/01/2026	R033 On 06-August-26			Bond Future	8.04	114.1300	113.5882	114.1300	0.00
08/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	11487	12	11	12	0.00
08/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	354	0	0	0	0.00
08/01/2026	R033 On 05-November-26			Bond Future	8.08	111.0840	110.5330	111.0840	0.00
08/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7259	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	1002	1	1	1	0.00
08/01/2026	R033 On 04-February-27			Bond Future	8.14	113.0079	112.4476	113.0079	0.00
08/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	4709	5	5	5	0.00
08/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2192	2	2	2	0.00
08/01/2026	R035 On 05-February-26			Bond Future	8.38	107.8885	107.0797	107.8885	81,891.00
08/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	13985	15	14	15	0.00
08/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	5361	6	5	6	0.00
08/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	12116	13	12	13	2,000.00
08/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	14771	16	15	16	2,000.00
08/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	22139	23	22	23	0.00
08/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	10638	11	11	11	250.00
08/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	13350	14	13	14	0.00
08/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	15082	16	15	16	0.00
08/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	15957	17	16	17	0.00
08/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	882	1	1	1	0.00
08/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	2983	4	3	4	0.00
08/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	1793	3	2	3	350.00
08/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	7644	8	8	8	0.00
08/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	4707	6	5	6	0.00
08/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	7	0	0	0	350.00
08/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	156	0	0	0	0.00
08/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
08/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	442	0	0	0	16,000.00
08/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
08/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
08/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
08/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	3	0	0	0	16,000.00
08/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	44	0	0	0	0.00
08/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R035 On 07-May-26			Bond Future	8.43	105.3097	104.4866	105.3097	34,632.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	13833	15	14	15	0.00
08/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	10154	11	10	11	0.00
08/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	7443	8	7	8	200.00
08/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	13059	14	13	14	0.00
08/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	10422	11	10	11	0.00
08/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	7334	8	7	8	250.00
08/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	7715	9	8	9	350.00
08/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	12695	14	13	14	0.00
08/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	10046	11	10	11	0.00
08/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	12799	14	13	14	0.00
08/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	2860	3	3	3	1,000.00
08/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	4952	6	5	6	0.00
08/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	889	1	1	1	1,000.00
08/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	625	0	1	0	0.00
08/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	270	0	0	0	1,000.00
08/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1746	1	2	1	0.00
08/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	13	0	0	0	200.00
08/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	42	0	0	0	250.00
08/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	112	0	0	0	0.00
08/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	14	0	0	0	250.00
08/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	37	0	0	0	350.00
08/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	97	0	0	0	0.00
08/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	11	0	0	0	350.00
08/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	41	0	0	0	200.00
08/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	108	0	0	0	0.00
08/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	7	0	0	0	0.00
08/01/2026	R035 On 06-August-26			Bond Future	8.47	107.2185	106.3806	107.2185	56.00
08/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	14334	15	14	15	0.00
08/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	7564	8	8	8	0.00
08/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	10126	11	10	11	0.00
08/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5054	6	5	6	250.00
08/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	4618	5	5	5	200.00
08/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	9665	10	10	10	0.00
08/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	7106	8	7	8	0.00
08/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1218	2	1	2	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3057	4	3	4	1,000.00
08/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	5895	7	6	7	0.00
08/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	7513	8	8	8	0.00
08/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5005	6	5	6	0.00
08/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	2718	3	3	3	350.00
08/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	641	0	1	0	350.00
08/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1289	1	1	1	0.00
08/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	325	0	0	0	350.00
08/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	502	0	1	0	1,000.00
08/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	1151	1	1	1	0.00
08/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	2342	2	2	2	0.00
08/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	362	0	0	0	200.00
08/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	716	1	1	1	0.00
08/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	186	0	0	0	200.00
08/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	166	0	0	0	250.00
08/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	320	0	0	0	250.00
08/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	633	0	1	0	0.00
08/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	34	0	0	0	0.00
08/01/2026	R035 On 05-November-26			Bond Future	8.53	104.5926	103.7403	104.5926	0.00
08/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	8832	10	9	10	0.00
08/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	7715	8	8	8	0.00
08/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	5350	6	5	6	0.00
08/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3182	4	3	4	200.00
08/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	904	1	1	1	200.00
08/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1595	1	2	1	0.00
08/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	516	0	1	0	200.00
08/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	401	0	0	0	0.00
08/01/2026	R035 On 04-February-27			Bond Future	8.60	106.4051	105.5382	106.4051	0.00
08/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	3928	5	4	5	0.00
08/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1535	1	2	1	0.00
08/01/2026	R038 On 05-February-26			Bond Future	8.91	119.3328	118.3138	119.3328	3,763.00
08/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	18028	19	18	19	0.00
08/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R038 On 07-May-26			Bond Future	8.98	115.9757	114.9385	115.9757	2,395.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	17101	18	17	18	0.00
08/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	12	0	0	0	0.00
08/01/2026	R038 On 06-August-26			Bond Future	9.04	118.0775	117.0217	118.0775	0.00
08/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	18709	20	19	20	0.00
08/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	44	0	0	0	0.00
08/01/2026	R038 On 05-November-26			Bond Future	9.11	114.6595	113.5854	114.6595	0.00
08/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	11821	13	12	13	0.00
08/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	441	0	0	0	0.00
08/01/2026	R038 On 04-February-27			Bond Future	9.18	116.6451	115.5527	116.6451	0.00
08/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	5272	6	5	6	0.00
08/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	2244	2	2	2	0.00
08/01/2026	R053 On 05-February-26			Bond Future	9.14	130.2788	128.9965	130.2788	34,001.00
08/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	23663	25	24	25	0.00
08/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R053 On 07-May-26			Bond Future	9.19	126.7397	125.4346	126.7397	42,035.00
08/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	24679	26	25	26	0.00
08/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	20	0	0	0	0.00
08/01/2026	R053 On 06-August-26			Bond Future	9.24	129.0367	127.7081	129.0367	0.00
08/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	28643	30	29	30	0.00
08/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	46	0	0	0	0.00
08/01/2026	R053 On 05-November-26			Bond Future	9.29	125.4321	124.0805	125.4321	0.00
08/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	19975	21	20	21	0.00
08/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	670	1	1	1	0.00
08/01/2026	R053 On 04-February-27			Bond Future	9.36	127.6043	126.2296	127.6043	0.00
08/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	9558	11	10	11	0.00
08/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2602	2	3	2	0.00
08/01/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
08/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	44	0	0	0	0.00
08/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	44	0	0	0	0.00
08/01/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
08/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	90	0	0	0	0.00
08/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	90	0	0	0	0.00
08/01/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
08/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	82	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	82	0	0	0	0.00
08/01/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
08/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	48	0	0	0	0.00
08/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	48	0	0	0	0.00
08/01/2026	R202 On 05-February-26			Bond Future	293.90	293.5133	293.8976	293.5133	565.00
08/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	16078	16	16	16	0.00
08/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R202 On 07-May-26			Bond Future	299.21	298.8152	299.2066	298.8152	460.00
08/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	21657	21	22	21	0.00
08/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R202 On 06-August-26			Bond Future	299.30	298.9051	299.3038	298.9051	0.00
08/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	20444	20	20	20	0.00
08/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R202 On 05-November-26			Bond Future	304.60	304.1981	304.6048	304.1981	0.00
08/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	24145	24	24	24	0.00
08/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R202 On 04-February-27			Bond Future	304.48	304.0656	304.4799	304.0656	0.00
08/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	9750	9	10	9	0.00
08/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R209 On 05-February-26			Bond Future	8.57	87.5236	86.7641	87.5236	34,886.00
08/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	12752	14	13	14	0.00
08/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R209 On 07-May-26			Bond Future	8.62	85.9323	85.1593	85.9323	6,551.00
08/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	12996	14	13	14	0.00
08/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	7	0	0	0	0.00
08/01/2026	R209 On 06-August-26			Bond Future	8.67	87.4898	86.7029	87.4898	3,673.00
08/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	14064	15	14	15	0.00
08/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	28	0	0	0	0.00
08/01/2026	R209 On 05-November-26			Bond Future	8.72	85.8686	85.0682	85.8686	0.00
08/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	8842	10	9	10	0.00
08/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	361	0	0	0	0.00
08/01/2026	R209 On 04-February-27			Bond Future	8.79	87.3565	86.5424	87.3565	0.00
08/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4181	5	4	5	0.00
08/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1494	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	R210 On 05-February-26			Bond Future	258.03	258.0412	258.0290	258.0412	534.00
08/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4929	5	5	5	0.00
08/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R210 On 07-May-26			Bond Future	259.22	259.2363	259.2242	259.2363	918.00
08/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3824	4	4	4	0.00
08/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R210 On 06-August-26			Bond Future	263.99	263.9977	263.9856	263.9977	0.00
08/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4146	4	4	4	0.00
08/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R210 On 05-November-26			Bond Future	265.14	265.1545	265.1426	265.1545	0.00
08/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11813	12	12	12	0.00
08/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R210 On 04-February-27			Bond Future	269.80	269.8135	269.8022	269.8135	0.00
08/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3772	4	4	4	0.00
08/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R213 On 05-February-26			Bond Future	7.62	100.8575	100.5686	100.8575	18,735.00
08/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8698	9	9	9	0.00
08/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R213 On 07-May-26			Bond Future	7.65	99.1044	98.8104	99.1044	65,316.00
08/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	7974	8	8	8	0.00
08/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	9	0	0	0	0.00
08/01/2026	R213 On 06-August-26			Bond Future	7.67	100.9007	100.6015	100.9007	0.00
08/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7245	8	7	8	0.00
08/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	60	0	0	0	0.00
08/01/2026	R213 On 05-November-26			Bond Future	7.71	99.1153	98.8110	99.1153	0.00
08/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	3996	4	4	4	0.00
08/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	374	0	0	0	0.00
08/01/2026	R213 On 04-February-27			Bond Future	7.76	100.8334	100.5242	100.8334	0.00
08/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2142	2	2	2	0.00
08/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	875	1	1	1	0.00
08/01/2026	R214 On 05-February-26			Bond Future	9.19	81.9871	81.2315	81.9871	11,294.00
08/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	12456	13	12	13	0.00
08/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	R214 On 07-May-26			Bond Future	9.24	80.1514	79.3824	80.1514	30,864.00
08/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	13457	14	13	14	0.00
08/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	18	0	0	0	0.00
08/01/2026	R214 On 06-August-26			Bond Future	9.30	81.6042	80.8213	81.6042	0.00
08/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	15244	16	15	16	0.00
08/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	49	0	0	0	0.00
08/01/2026	R214 On 05-November-26			Bond Future	9.36	79.7348	78.9384	79.7348	0.00
08/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	10031	11	10	11	0.00
08/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	444	0	0	0	0.00
08/01/2026	R214 On 04-February-27			Bond Future	9.44	81.1167	80.3067	81.1167	0.00
08/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	4720	5	5	5	0.00
08/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1805	2	2	2	0.00
08/01/2026	R248 On 05-February-26			Bond Future	9.31	99.5973	98.6974	99.5973	243,045.00
08/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	16390	17	16	17	0.00
08/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	5841	7	6	7	0.00
08/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	9541	10	10	10	0.00
08/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	2040	3	2	3	0.00
08/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	3111	4	3	4	12,500.00
08/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	30	0	0	0	1,940.00
08/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	1412	2	1	2	1,940.00
08/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	5052	6	5	6	0.00
08/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	49	0	0	0	1,940.00
08/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	643	0	1	0	0.00
08/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	3825	3	4	3	0.00
08/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	186	0	0	0	0.00
08/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	28	0	0	0	0.00
08/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	398	0	0	0	0.00
08/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	2	0	0	0	0.00
08/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R248 On 07-May-26			Bond Future	9.37	96.9342	96.0183	96.9342	44,331.00
08/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	17562	18	18	18	0.00
08/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	24	0	0	0	0.00
08/01/2026	R248 On 06-August-26			Bond Future	9.42	98.6913	97.7587	98.6913	0.00
08/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	20952	22	21	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	43	0	0	0	0.00
08/01/2026	R248 On 05-November-26			Bond Future	9.48	95.9796	95.0311	95.9796	0.00
08/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	14341	15	14	15	0.00
08/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	535	0	1	0	0.00
08/01/2026	R248 On 04-February-27			Bond Future	9.55	97.6426	96.6779	97.6426	0.00
08/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	6807	7	7	7	0.00
08/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	2269	2	2	2	0.00
08/01/2026	R2R9 On 05-February-26			Bond Future	9.06	110.6581	109.7372	110.6581	0.00
08/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	96747	98	97	98	0.00
08/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R2R9 On 07-May-26			Bond Future	9.13	107.6516	106.7143	107.6516	0.00
08/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	95865	97	96	97	0.00
08/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R2R9 On 06-August-26			Bond Future	9.19	109.6026	108.6485	109.6026	0.00
08/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95529	96	96	96	0.00
08/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R2R9 On 05-November-26			Bond Future	9.26	106.5405	105.5699	106.5405	0.00
08/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94600	96	95	96	0.00
08/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R2R9 On 04-February-27			Bond Future	9.34	108.3855	107.3984	108.3855	0.00
08/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5535	6	6	6	0.00
08/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1590	1	2	1	0.00
08/01/2026	R4R2 On 05-February-26			Bond Future	9.25	111.7345	110.8967	111.7345	1,937.00
08/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	97621	98	98	98	0.00
08/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R4R2 On 07-May-26			Bond Future	9.32	108.6210	107.7685	108.6210	0.00
08/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	96679	98	97	98	0.00
08/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R4R2 On 06-August-26			Bond Future	9.38	110.5896	109.7218	110.5896	0.00
08/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96304	97	96	97	0.00
08/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
08/01/2026	R4R2 On 05-November-26			Bond Future	9.45	107.4188	106.5359	107.4188	0.00
08/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95313	96	95	96	0.00
08/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2026	R4R2 On 04-February-27			Bond Future	9.53	109.2789	108.3810	109.2789	0.00
08/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6429	7	6	7	0.00
08/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1657	1	2	1	0.00
08/01/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/01/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00