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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/01/2026 TO: 09/01/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2026	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
09/01/2026	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
09/01/2026	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
09/01/2026	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
09/01/2026	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
09/01/2026	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
09/01/2026	2029 On 05-February-26			Bond Future	144.78		144.8078	144.7763	144.8078	1,850.00
09/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4666		5	5	5	0.00
09/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
09/01/2026	2029 On 07-May-26			Bond Future	145.93		145.9686	145.9279	145.9686	3,035.00
09/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4108		4	4	4	0.00
09/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
09/01/2026	2029 On 06-August-26			Bond Future	148.59		148.6498	148.5922	148.6498	0.00
09/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4492		5	4	5	0.00
09/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
09/01/2026	2029 On 05-November-26			Bond Future	149.73		149.8057	149.7268	149.8057	0.00
09/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2167		2	2	2	0.00
09/01/2026	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
09/01/2026	2029 On 04-February-27			Bond Future	152.35	152.4388	152.3548	152.4388	0.00
09/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2635	3	3	3	0.00
09/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2030 On 05-February-26			Bond Future	7.36	102.2153	102.3897	102.2153	135,126.00
09/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7011	7	7	7	0.00
09/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2030 On 07-May-26			Bond Future	7.38	104.0365	104.2079	104.0365	49,367.00
09/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6288	6	6	6	0.00
09/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1368	1	1	1	1,000.00
09/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1927	2	2	2	0.00
09/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	358	0	0	0	1,000.00
09/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	296	0	0	0	0.00
09/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	185	0	0	0	1,000.00
09/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	903	1	1	1	0.00
09/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	8	0	0	0	0.00
09/01/2026	2030 On 06-August-26			Bond Future	7.40	101.9130	102.0759	101.9130	19,282.00
09/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5433	5	5	5	0.00
09/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	530	0	1	0	1,000.00
09/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1474	1	1	1	1,000.00
09/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2313	2	2	2	0.00
09/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	315	0	0	0	1,000.00
09/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	522	1	1	1	0.00
09/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1097	1	1	1	0.00
09/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	61	0	0	0	0.00
09/01/2026	2030 On 05-November-26			Bond Future	7.42	103.6934	103.8453	103.6934	0.00
09/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3007	3	3	3	0.00
09/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	277	0	0	0	0.00
09/01/2026	2030 On 04-February-27			Bond Future	7.45	101.4844	101.6364	101.4844	0.00
09/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1652	2	2	2	0.00
09/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	680	1	1	1	0.00
09/01/2026	2031 On 05-February-26			Bond Future	112.72	112.7560	112.7230	112.7560	1,156.00
09/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	977	1	1	1	0.00
09/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	14	0	0	0	0.00
09/01/2026	2031 On 07-May-26			Bond Future	114.75	114.7929	114.7526	114.7929	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
09/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	1064	1	1	1	0.00
09/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	151	0	0	0	0.00
09/01/2026	2031 On 06-August-26			Bond Future	114.43	114.4865	114.4326	114.4865	680.00
09/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	980	1	1	1	0.00
09/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	358	0	0	0	0.00
09/01/2026	2031 On 05-November-26			Bond Future	116.44	116.5136	116.4431	116.5136	0.00
09/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4954	5	5	5	0.00
09/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
09/01/2026	2031 On 04-February-27			Bond Future	116.04	116.1131	116.0381	116.1131	0.00
09/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	713	1	1	1	0.00
09/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	854	1	1	1	0.00
09/01/2026	2032 On 05-February-26			Bond Future	7.81	105.0345	105.1337	105.0345	94,000.00
09/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10703	11	11	11	0.00
09/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2032 On 07-May-26			Bond Future	7.84	102.7470	102.8418	102.7470	78,958.00
09/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10145	10	10	10	0.00
09/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	6	0	0	0	0.00
09/01/2026	2032 On 06-August-26			Bond Future	7.87	104.6094	104.6944	104.6094	0.00
09/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9624	10	10	10	0.00
09/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	47	0	0	0	0.00
09/01/2026	2032 On 05-November-26			Bond Future	7.92	102.2795	102.3519	102.2795	0.00
09/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5596	6	6	6	0.00
09/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	354	0	0	0	0.00
09/01/2026	2032 On 04-February-27			Bond Future	7.97	104.0516	104.1229	104.0516	0.00
09/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3024	3	3	3	0.00
09/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	933	1	1	1	0.00
09/01/2026	2033 On 05-February-26			Bond Future	142.37	142.4705	142.3693	142.4705	2,698.00
09/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9489	10	9	10	0.00
09/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2033 On 07-May-26			Bond Future	143.38	143.4868	143.3754	143.4868	10,592.00
09/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8215	8	8	8	0.00
09/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2033 On 06-August-26			Bond Future	145.99	146.1224	145.9930	146.1224	0.00
09/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	11743	12	12	12	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
09/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2033 On 05-November-26			Bond Future	146.98	147.1306	146.9791	147.1306	0.00
09/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	9719	10	10	10	0.00
09/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2033 On 04-February-27			Bond Future	149.56	149.7168	149.5590	149.7168	0.00
09/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	6849	7	7	7	0.00
09/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2037 On 05-February-26			Bond Future	8.74	98.2681	98.5836	98.2681	108,972.00
09/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	15170	15	15	15	0.00
09/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	20762	20	21	20	0.00
09/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	13502	13	14	13	1,970.00
09/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	18683	18	19	18	0.00
09/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	16041	16	16	16	0.00
09/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	12076	12	12	12	0.00
09/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	23005	23	23	23	0.00
09/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	16257	16	16	16	1,030.00
09/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	8822	9	9	9	0.00
09/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	6038	6	6	6	0.00
09/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	4	0	0	0	11,500.00
09/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
09/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
09/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
09/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2037 On 07-May-26			Bond Future	8.79	100.0189	100.3342	100.0189	108,998.00
09/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	15259	15	15	15	0.00
09/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	20787	20	21	20	0.00
09/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	13252	13	13	13	142.00
09/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2282	2	2	2	1,500.00
09/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	4885	5	5	5	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	8189	8	8	8	0.00
09/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	108	0	0	0	1,500.00
09/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	327	0	0	0	0.00
09/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	902	1	1	1	0.00
09/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
09/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	22	0	0	0	0.00
09/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	7	0	0	0	0.00
09/01/2026	2037 On 06-August-26			Bond Future	8.85	97.5720	97.8818	97.5720	2,539.00
09/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	16722	16	17	16	0.00
09/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	14616	14	15	14	0.00
09/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	11440	11	11	11	0.00
09/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	7734	7	8	7	2,541.00
09/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	174	0	0	0	2,541.00
09/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	405	0	0	0	0.00
09/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	67	0	0	0	2,541.00
09/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	27	0	0	0	0.00
09/01/2026	2037 On 05-November-26			Bond Future	8.92	99.2764	99.5782	99.2764	0.00
09/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	10677	10	11	10	0.00
09/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	11770	11	12	11	0.00
09/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	8645	8	9	8	0.00
09/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	4752	5	5	5	4,490.00
09/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	584	1	1	1	4,490.00
09/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1302	1	1	1	0.00
09/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	325	0	0	0	4,490.00
09/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	396	0	0	0	0.00
09/01/2026	2037 On 04-February-27			Bond Future	8.99	96.7400	97.0448	96.7400	0.00
09/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	4950	5	5	5	0.00
09/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1695	2	2	2	0.00
09/01/2026	2038 On 05-February-26			Bond Future	156.04	157.1660	156.0359	157.1660	2,880.00
09/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	12836	14	13	14	0.00
09/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2038 On 07-May-26			Bond Future	158.85	160.0051	158.8453	160.0051	440.00
09/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	14315	15	14	15	0.00
09/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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09/01/2026	2038 On 06-August-26			Bond Future	159.55	160.7516	159.5528	160.7516	0.00
09/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	14833	16	15	16	0.00
09/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2038 On 05-November-26			Bond Future	162.36	163.5984	162.3568	163.5984	0.00
09/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	16047	17	16	17	0.00
09/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2038 On 04-February-27			Bond Future	162.98	164.2517	162.9837	164.2517	0.00
09/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	9154	10	9	10	0.00
09/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2040 On 05-February-26			Bond Future	9.11	99.0820	99.3597	99.0820	79,908.00
09/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	16239	16	16	16	0.00
09/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	18181	18	18	18	475.00
09/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	25753	25	26	25	0.00
09/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	14166	14	14	14	0.00
09/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	8976	9	9	9	680.00
09/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	11627	11	12	11	0.00
09/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	5149	5	5	5	14,000.00
09/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	8227	8	8	8	0.00
09/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	519	0	1	0	13,500.00
09/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1159	1	1	1	14,000.00
09/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	2352	2	2	2	0.00
09/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	160	0	0	0	13,500.00
09/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	1011	1	1	1	0.00
09/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	488	1	0	1	0.00
09/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	1	0	0	0	14,000.00
09/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	14	0	0	0	0.00
09/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
09/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0	0	0	0	680.00
09/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
09/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2040 On 07-May-26			Bond Future	9.18	100.8474	101.1240	100.8474	1,360.00
09/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	16709	16	17	16	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
09/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	21503	21	22	21	0.00
09/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	18765	18	19	18	0.00
09/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	13436	13	13	13	0.00
09/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	19822	20	20	20	0.00
09/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	16999	17	17	17	0.00
09/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	10823	11	11	11	1,460.00
09/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	9	0	0	0	1,460.00
09/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	94	0	0	0	0.00
09/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	2	0	0	0	1,460.00
09/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	3	0	0	0	0.00
09/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	47	0	0	0	0.00
09/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	1	0	0	0	0.00
09/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	11	0	0	0	0.00
09/01/2026	2040 On 06-August-26			Bond Future	9.24	98.1648	98.4353	98.1648	7,265.00
09/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	19031	19	19	19	0.00
09/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	30	0	0	0	0.00
09/01/2026	2040 On 05-November-26			Bond Future	9.31	99.8794	100.1412	99.8794	0.00
09/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	12245	12	12	12	0.00
09/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	13448	13	13	13	0.00
09/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	9993	10	10	10	0.00
09/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	5658	5	6	5	2,300.00
09/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	625	1	1	1	2,300.00
09/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1357	1	1	1	0.00
09/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	355	0	0	0	2,300.00
09/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	429	0	0	0	0.00
09/01/2026	2040 On 04-February-27			Bond Future	9.38	97.1029	97.3669	97.1029	0.00
09/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	5715	6	6	6	0.00
09/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1865	2	2	2	0.00
09/01/2026	2043 On 05-February-26			Bond Future	122.50	122.5099	122.5017	122.5099	0.00
09/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12842	13	13	13	0.00
09/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2043 On 07-May-26			Bond Future	124.71	124.7231	124.7073	124.7231	0.00
09/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	13007	13	13	13	0.00
09/01/2026	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
09/01/2026	2043 On 06-August-26			Bond Future	124.14	124.1693	124.1392	124.1693	0.00
09/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	13260	13	13	13	0.00
09/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
09/01/2026	2043 On 05-November-26			Bond Future	126.32	126.3677	126.3202	126.3677	0.00
09/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	13485	14	13	14	0.00
09/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	5	0	0	0	0.00
09/01/2026	2043 On 04-February-27			Bond Future	125.65	125.7046	125.6526	125.7046	0.00
09/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	8241	8	8	8	0.00
09/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	219	0	0	0	0.00
09/01/2026	2044 On 05-February-26			Bond Future	9.34	94.9052	95.1182	94.9052	52,494.00
09/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	15966	16	16	16	0.00
09/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	15590	15	16	15	0.00
09/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	15276	15	15	15	0.00
09/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	13997	14	14	14	0.00
09/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	11679	11	12	11	9,000.00
09/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	5760	6	6	6	9,000.00
09/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	5236	5	5	5	0.00
09/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	18	0	0	0	0.00
09/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	12	0	0	0	0.00
09/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
09/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	9,000.00
09/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
09/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2044 On 07-May-26			Bond Future	9.41	96.5961	96.8073	96.5961	67,785.00
09/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	16874	17	17	17	0.00
09/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	5233	5	5	5	0.00
09/01/2026	2044 On 07-May-26		Call	Bond Future	1008.17	0.9550	1.0082	0.9550	0.00
09/01/2026	2044 On 07-May-26		Put	Bond Future	4200.92	4.3589	4.2009	4.3589	0.00
09/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	559	1	1	1	15,000.00
09/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	19	0	0	0	0.00
09/01/2026	2044 On 06-August-26			Bond Future	9.47	93.9617	94.1660	93.9617	7,681.00
09/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	19873	20	20	20	0.00
09/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	37	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
09/01/2026	2044 On 05-November-26			Bond Future	9.54	95.6030	95.7979	95.6030	0.00
09/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	13355	13	13	13	0.00
09/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	530	1	1	1	0.00
09/01/2026	2044 On 04-February-27			Bond Future	9.61	92.8775	93.0736	92.8775	0.00
09/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	6278	6	6	6	0.00
09/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1973	2	2	2	0.00
09/01/2026	2046 On 05-February-26			Bond Future	139.22	140.8812	139.2168	140.8812	12,410.00
09/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	17567	19	18	19	0.00
09/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2046 On 07-May-26			Bond Future	139.44	141.1397	139.4369	141.1397	5,789.00
09/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	14487	16	14	16	0.00
09/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2046 On 06-August-26			Bond Future	141.98	143.7320	141.9826	143.7320	0.00
09/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	19603	21	20	21	0.00
09/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2046 On 05-November-26			Bond Future	142.16	143.9566	142.1566	143.9566	0.00
09/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	16677	18	17	18	0.00
09/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2046 On 04-February-27			Bond Future	144.65	146.4861	144.6509	146.4861	0.00
09/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	13561	15	14	15	0.00
09/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2050 On 05-February-26			Bond Future	140.08	142.0113	140.0780	142.0113	11,546.00
09/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	17258	19	17	19	0.00
09/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2050 On 07-May-26			Bond Future	142.60	144.5767	142.6001	144.5767	4,988.00
09/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	18530	21	19	21	0.00
09/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2050 On 06-August-26			Bond Future	142.76	144.7904	142.7618	144.7904	0.00
09/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	19492	22	19	22	0.00
09/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2050 On 05-November-26			Bond Future	145.27	147.3546	145.2707	147.3546	0.00
09/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	21431	24	21	24	0.00
09/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
09/01/2026	2050 On 04-February-27			Bond Future	145.34	147.4679	145.3430	147.4679	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
09/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	12953	15	13	15	0.00
09/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
09/01/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	AL37 On 05-February-26			Index Future	1266.52	1264.7760	1266.5220	1264.7760	0.00
09/01/2026	AL37 On 07-May-26			Index Future	1289.01	1287.3110	1289.0130	1287.3110	0.00
09/01/2026	AL37 On 06-August-26			Index Future	1311.99	1310.3990	1311.9890	1310.3990	0.00
09/01/2026	AL37 On 05-November-26			Index Future	1335.01	1333.5710	1335.0110	1333.5710	0.00
09/01/2026	AL37 On 04-February-27			Index Future	1358.16	1356.7290	1358.1590	1356.7290	0.00
09/01/2026	AL7T On 05-February-26			Index Future	1624.31	1619.9480	1624.3130	1619.9480	0.00
09/01/2026	AL7T On 07-May-26			Index Future	1653.16	1648.8110	1653.1580	1648.8110	0.00
09/01/2026	AL7T On 06-August-26			Index Future	1682.63	1678.3830	1682.6250	1678.3830	0.00
09/01/2026	AL7T On 05-November-26			Index Future	1712.15	1708.0630	1712.1500	1708.0630	0.00
09/01/2026	AL7T On 04-February-27			Index Future	1741.84	1737.7240	1741.8370	1737.7240	0.00
09/01/2026	ALBI On 05-February-26			Index Future	1368.78	1365.7980	1368.7800	1365.7980	79.00
09/01/2026	ALBI On 07-May-26			Index Future	1393.09	1390.1330	1393.0870	1390.1330	0.00
09/01/2026	ALBI On 06-August-26			Index Future	1417.92	1415.0650	1417.9180	1415.0650	0.00
09/01/2026	ALBI On 05-November-26			Index Future	1442.80	1440.0880	1442.7990	1440.0880	0.00
09/01/2026	ALBI On 04-February-27			Index Future	1467.82	1465.0960	1467.8150	1465.0960	0.00
09/01/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	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
09/01/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
09/01/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/01/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	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
09/01/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	ES33 On 05-February-26			Bond Future	8.84	95.5613	95.7481	95.5613	0.00
09/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	12553	12	13	12	0.00
09/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
09/01/2026	ES33 On 07-May-26			Bond Future	8.91	93.4943	93.6789	93.4943	0.00
09/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12798	13	13	13	0.00
09/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
09/01/2026	ES33 On 06-August-26			Bond Future	8.98	95.2114	95.3890	95.2114	0.00
09/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13520	13	14	13	0.00
09/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
09/01/2026	ES33 On 05-November-26			Bond Future	9.07	93.1052	93.2732	93.1052	0.00
09/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7945	8	8	8	0.00
09/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
09/01/2026	ES33 On 04-February-27			Bond Future	9.17	94.7392	94.9080	94.7392	0.00
09/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2411	2	2	2	0.00
09/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
09/01/2026	ES42 On 05-February-26			Bond Future	9.56	93.6914	93.8883	93.6914	0.00
09/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	15289	15	15	15	0.00
09/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
09/01/2026	ES42 On 07-May-26			Bond Future	9.62	91.1195	91.3144	91.1195	0.00
09/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	16673	16	17	16	0.00
09/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
09/01/2026	ES42 On 06-August-26			Bond Future	9.69	92.7927	92.9810	92.7927	0.00
09/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18507	18	19	18	0.00
09/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
09/01/2026	ES42 On 05-November-26			Bond Future	9.77	90.1720	90.3509	90.1720	0.00
09/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12386	12	12	12	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
09/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
09/01/2026	ES42 On 04-February-27			Bond Future	9.85	91.7530	91.9331	91.7530	0.00
09/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3073	3	3	3	0.00
09/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
09/01/2026	GOVI On 05-February-26			GOVI	1343.50	1340.5600	1343.4990	1340.5600	605.00
09/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	1934990	191	193	191	0.00
09/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
09/01/2026	GOVI On 07-May-26			GOVI	1367.36	1364.4460	1367.3560	1364.4460	42.00
09/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1903560	187	190	187	0.00
09/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
09/01/2026	GOVI On 06-August-26			GOVI	1391.73	1388.9170	1391.7290	1388.9170	0.00
09/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2027290	200	203	200	0.00
09/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
09/01/2026	GOVI On 05-November-26			GOVI	1416.15	1413.4780	1416.1500	1413.4780	0.00
09/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1391500	136	139	136	0.00
09/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
09/01/2026	GOVI On 04-February-27			GOVI	1440.71	1438.0230	1440.7050	1438.0230	0.00
09/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	717050	69	72	69	0.00
09/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
09/01/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/01/2026	I258 On 05-February-26			Bond Future	128.26	128.9185	128.2570	128.9185	0.00
09/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	16607	17	17	17	0.00
09/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
09/01/2026	I258 On 07-May-26			Bond Future	130.57	131.2473	130.5660	131.2473	0.00
09/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	16836	18	17	18	0.00
09/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
09/01/2026	I258 On 06-August-26			Bond Future	130.10	130.8134	130.1049	130.8134	0.00
09/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	17162	18	17	18	0.00
09/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	7	0	0	0	0.00
09/01/2026	I258 On 05-November-26			Bond Future	132.39	133.1296	132.3908	133.1296	0.00
09/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	17472	18	17	18	0.00
09/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	31	0	0	0	0.00
09/01/2026	I258 On 04-February-27			Bond Future	131.83	132.5854	131.8298	132.5854	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
09/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	13243	14	13	14	0.00
09/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	313	0	0	0	0.00
09/01/2026	IGOV On 05-February-26			Index Future	430.82	433.2710	430.8190	433.2710	242.00
09/01/2026	IGOV On 07-May-26			Index Future	438.58	441.0980	438.5760	441.0980	8.00
09/01/2026	IGOV On 06-August-26			Index Future	446.50	449.1140	446.4980	449.1140	0.00
09/01/2026	IGOV On 05-November-26			Index Future	454.44	457.1590	454.4350	457.1590	0.00
09/01/2026	IGOV On 04-February-27			Index Future	462.42	465.1990	462.4160	465.1990	0.00
09/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/01/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
09/01/2026	R033 On 05-February-26			Bond Future	7.95	114.5668	114.6550	114.5668	10,458.00
09/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13445	13	13	13	0.00
09/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R033 On 07-May-26			Bond Future	7.98	111.5660	111.6490	111.5660	0.00
09/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12420	12	12	12	0.00
09/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	60	0	0	0	0.00
09/01/2026	R033 On 06-August-26			Bond Future	8.02	113.5882	113.6602	113.5882	0.00
09/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	11550	11	12	11	0.00
09/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	344	0	0	0	0.00
09/01/2026	R033 On 05-November-26			Bond Future	8.07	110.5330	110.5910	110.5330	0.00
09/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7301	7	7	7	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
09/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	987	1	1	1	0.00
09/01/2026	R033 On 04-February-27			Bond Future	8.13	112.4476	112.5042	112.4476	0.00
09/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	4741	5	5	5	0.00
09/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2167	2	2	2	0.00
09/01/2026	R035 On 05-February-26			Bond Future	8.33	107.0797	107.3730	107.0797	54,445.00
09/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	14279	14	14	14	0.00
09/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	5653	5	6	5	0.00
09/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	12409	12	12	12	2,000.00
09/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15064	15	15	15	2,000.00
09/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	22432	22	22	22	0.00
09/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	10931	11	11	11	250.00
09/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	13643	13	14	13	0.00
09/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	15376	15	15	15	0.00
09/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	16251	16	16	16	0.00
09/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1061	1	1	1	0.00
09/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	3259	3	3	3	0.00
09/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	2036	2	2	2	350.00
09/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	7937	8	8	8	0.00
09/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	4998	5	5	5	0.00
09/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	4	0	0	0	350.00
09/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	106	0	0	0	0.00
09/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
09/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	327	0	0	0	16,000.00
09/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
09/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
09/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
09/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	2	0	0	0	16,000.00
09/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	27	0	0	0	0.00
09/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R035 On 07-May-26			Bond Future	8.38	104.4866	104.7790	104.4866	59,252.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14124	14	14	14	0.00
09/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	10440	10	10	10	0.00
09/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	7719	7	8	7	200.00
09/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	13349	13	13	13	0.00
09/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	10709	10	11	10	0.00
09/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	7609	7	8	7	250.00
09/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	7993	8	8	8	350.00
09/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	12985	13	13	13	0.00
09/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	10332	10	10	10	0.00
09/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13089	13	13	13	0.00
09/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3073	3	3	3	1,000.00
09/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5206	5	5	5	0.00
09/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1006	1	1	1	1,000.00
09/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	545	1	1	1	0.00
09/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	232	0	0	0	1,000.00
09/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1571	2	2	2	0.00
09/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	11	0	0	0	200.00
09/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	35	0	0	0	250.00
09/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	95	0	0	0	0.00
09/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	12	0	0	0	250.00
09/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	31	0	0	0	350.00
09/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	82	0	0	0	0.00
09/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	9	0	0	0	350.00
09/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	34	0	0	0	200.00
09/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	91	0	0	0	0.00
09/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	5	0	0	0	0.00
09/01/2026	R035 On 06-August-26			Bond Future	8.43	106.3806	106.6666	106.3806	56.00
09/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	14616	14	15	14	0.00
09/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	7818	8	8	8	0.00
09/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	10395	10	10	10	0.00
09/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5281	5	5	5	250.00
09/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	4839	5	5	5	200.00
09/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	9932	10	10	10	0.00
09/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	7356	7	7	7	0.00
09/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1334	1	1	1	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
09/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3245	3	3	3	1,000.00
09/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6134	6	6	6	0.00
09/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	7767	8	8	8	0.00
09/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5232	5	5	5	0.00
09/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	2896	3	3	3	350.00
09/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	582	1	1	1	350.00
09/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1180	1	1	1	0.00
09/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	293	0	0	0	350.00
09/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	454	1	0	1	1,000.00
09/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	1052	1	1	1	0.00
09/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	2172	2	2	2	0.00
09/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	327	0	0	0	200.00
09/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	651	1	1	1	0.00
09/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	167	0	0	0	200.00
09/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	149	0	0	0	250.00
09/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	289	0	0	0	250.00
09/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	574	1	1	1	0.00
09/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	30	0	0	0	0.00
09/01/2026	R035 On 05-November-26			Bond Future	8.48	103.7403	104.0172	103.7403	0.00
09/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	9078	9	9	9	0.00
09/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	7952	8	8	8	0.00
09/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	5561	5	6	5	0.00
09/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3352	3	3	3	200.00
09/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	839	1	1	1	200.00
09/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1488	2	1	2	0.00
09/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	477	1	0	1	200.00
09/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	369	0	0	0	0.00
09/01/2026	R035 On 04-February-27			Bond Future	8.55	105.5382	105.8175	105.5382	0.00
09/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4111	4	4	4	0.00
09/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1438	2	1	2	0.00
09/01/2026	R038 On 05-February-26			Bond Future	8.87	118.3138	118.6847	118.3138	3,763.00
09/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	18399	18	18	18	0.00
09/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R038 On 07-May-26			Bond Future	8.93	114.9385	115.3091	114.9385	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
09/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	17469	17	17	17	0.00
09/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	9	0	0	0	0.00
09/01/2026	R038 On 06-August-26			Bond Future	8.99	117.0217	117.3862	117.0217	0.00
09/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	19068	19	19	19	0.00
09/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	39	0	0	0	0.00
09/01/2026	R038 On 05-November-26			Bond Future	9.06	113.5854	113.9406	113.5854	0.00
09/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	12140	12	12	12	0.00
09/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	406	0	0	0	0.00
09/01/2026	R038 On 04-February-27			Bond Future	9.14	115.5527	115.9114	115.5527	0.00
09/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	5502	5	6	5	0.00
09/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	2116	2	2	2	0.00
09/01/2026	R053 On 05-February-26			Bond Future	9.09	128.9965	129.5510	128.9965	12,801.00
09/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	24217	24	24	24	0.00
09/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R053 On 07-May-26			Bond Future	9.14	125.4346	125.9914	125.4346	63,235.00
09/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	25232	25	25	25	0.00
09/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	16	0	0	0	0.00
09/01/2026	R053 On 06-August-26			Bond Future	9.19	127.7081	128.2609	127.7081	0.00
09/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	29190	29	29	29	0.00
09/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	40	0	0	0	0.00
09/01/2026	R053 On 05-November-26			Bond Future	9.25	124.0805	124.6258	124.0805	0.00
09/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	20471	20	20	20	0.00
09/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	621	1	1	1	0.00
09/01/2026	R053 On 04-February-27			Bond Future	9.31	126.2296	126.7816	126.2296	0.00
09/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	9951	10	10	10	0.00
09/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2443	3	2	3	0.00
09/01/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
09/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	43	0	0	0	0.00
09/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	43	0	0	0	0.00
09/01/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
09/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	90	0	0	0	0.00
09/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	90	0	0	0	0.00
09/01/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
09/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	81	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
09/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	81	0	0	0	0.00
09/01/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
09/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	48	0	0	0	0.00
09/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	48	0	0	0	0.00
09/01/2026	R202 On 05-February-26			Bond Future	293.88	293.8976	293.8788	293.8976	565.00
09/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	16059	16	16	16	0.00
09/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R202 On 07-May-26			Bond Future	299.17	299.2066	299.1700	299.2066	460.00
09/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	21620	22	22	22	0.00
09/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R202 On 06-August-26			Bond Future	299.23	299.3038	299.2334	299.3038	0.00
09/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	20373	20	20	20	0.00
09/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R202 On 05-November-26			Bond Future	304.49	304.6048	304.4923	304.6048	0.00
09/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	24032	24	24	24	0.00
09/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R202 On 04-February-27			Bond Future	304.36	304.4799	304.3573	304.4799	0.00
09/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	9627	10	10	10	0.00
09/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R209 On 05-February-26			Bond Future	8.53	86.7641	86.9787	86.7641	34,866.00
09/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	12967	13	13	13	0.00
09/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R209 On 07-May-26			Bond Future	8.58	85.1593	85.3726	85.1593	6,551.00
09/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	13209	13	13	13	0.00
09/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	6	0	0	0	0.00
09/01/2026	R209 On 06-August-26			Bond Future	8.63	86.7029	86.9106	86.7029	3,673.00
09/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	14269	14	14	14	0.00
09/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	25	0	0	0	0.00
09/01/2026	R209 On 05-November-26			Bond Future	8.69	85.0682	85.2678	85.0682	0.00
09/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	9020	9	9	9	0.00
09/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	339	0	0	0	0.00
09/01/2026	R209 On 04-February-27			Bond Future	8.75	86.5424	86.7435	86.5424	0.00
09/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4314	4	4	4	0.00
09/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1426	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
09/01/2026	R210 On 05-February-26			Bond Future	258.09	258.0290	258.0944	258.0290	534.00
09/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4994	5	5	5	0.00
09/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R210 On 07-May-26			Bond Future	259.28	259.2242	259.2753	259.2242	918.00
09/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3875	4	4	4	0.00
09/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R210 On 06-August-26			Bond Future	264.01	263.9856	264.0089	263.9856	0.00
09/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4169	4	4	4	0.00
09/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R210 On 05-November-26			Bond Future	265.13	265.1426	265.1303	265.1426	0.00
09/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11800	12	12	12	0.00
09/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R210 On 04-February-27			Bond Future	269.78	269.8022	269.7830	269.8022	0.00
09/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3753	4	4	4	0.00
09/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R213 On 05-February-26			Bond Future	7.58	100.5686	100.7341	100.5686	18,604.00
09/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8864	9	9	9	0.00
09/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R213 On 07-May-26			Bond Future	7.61	98.8104	98.9731	98.8104	65,316.00
09/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8136	8	8	8	0.00
09/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	7	0	0	0	0.00
09/01/2026	R213 On 06-August-26			Bond Future	7.63	100.6015	100.7561	100.6015	0.00
09/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7394	7	7	7	0.00
09/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	54	0	0	0	0.00
09/01/2026	R213 On 05-November-26			Bond Future	7.67	98.8110	98.9549	98.8110	0.00
09/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4114	4	4	4	0.00
09/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	349	0	0	0	0.00
09/01/2026	R213 On 04-February-27			Bond Future	7.72	100.5242	100.6682	100.5242	0.00
09/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2235	2	2	2	0.00
09/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	824	1	1	1	0.00
09/01/2026	R214 On 05-February-26			Bond Future	9.16	81.2315	81.4066	81.2315	11,294.00
09/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	12631	12	13	12	0.00
09/01/2026	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
09/01/2026	R214 On 07-May-26			Bond Future	9.22	79.3824	79.5559	79.3824	30,864.00
09/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	13629	13	14	13	0.00
09/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	16	0	0	0	0.00
09/01/2026	R214 On 06-August-26			Bond Future	9.27	80.8213	80.9891	80.8213	0.00
09/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	15408	15	15	15	0.00
09/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	45	0	0	0	0.00
09/01/2026	R214 On 05-November-26			Bond Future	9.34	78.9384	79.0984	78.9384	0.00
09/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	10172	10	10	10	0.00
09/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	425	0	0	0	0.00
09/01/2026	R214 On 04-February-27			Bond Future	9.41	80.3067	80.4676	80.3067	0.00
09/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	4825	5	5	5	0.00
09/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1749	2	2	2	0.00
09/01/2026	R248 On 05-February-26			Bond Future	9.29	98.6974	98.9267	98.6974	98,588.00
09/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	16619	16	17	16	0.00
09/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	6063	6	6	6	0.00
09/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	9770	10	10	10	0.00
09/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	2200	2	2	2	0.00
09/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	3303	3	3	3	12,500.00
09/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	35	0	0	0	1,940.00
09/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	1544	1	2	1	1,940.00
09/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	5269	5	5	5	0.00
09/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	36	0	0	0	1,940.00
09/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	545	1	1	1	0.00
09/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	3602	4	4	4	0.00
09/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	147	0	0	0	0.00
09/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	20	0	0	0	0.00
09/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	329	0	0	0	0.00
09/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	1	0	0	0	0.00
09/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R248 On 07-May-26			Bond Future	9.34	96.0183	96.2461	96.0183	169,259.00
09/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	17787	18	18	18	0.00
09/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	21	0	0	0	0.00
09/01/2026	R248 On 06-August-26			Bond Future	9.40	97.7587	97.9800	97.7587	0.00
09/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	21170	21	21	21	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
09/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	40	0	0	0	0.00
09/01/2026	R248 On 05-November-26			Bond Future	9.46	95.0311	95.2432	95.0311	0.00
09/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	14531	14	15	14	0.00
09/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	512	1	1	1	0.00
09/01/2026	R248 On 04-February-27			Bond Future	9.53	96.6779	96.8915	96.6779	0.00
09/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	6950	7	7	7	0.00
09/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	2199	2	2	2	0.00
09/01/2026	R2R9 On 05-February-26			Bond Future	9.03	109.7372	110.0218	109.7372	0.00
09/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	97031	97	97	97	0.00
09/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R2R9 On 07-May-26			Bond Future	9.09	106.7143	106.9975	106.7143	0.00
09/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96148	96	96	96	0.00
09/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R2R9 On 06-August-26			Bond Future	9.15	108.6485	108.9249	108.6485	0.00
09/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95805	96	96	96	0.00
09/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R2R9 On 05-November-26			Bond Future	9.22	105.5699	105.8365	105.5699	0.00
09/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94866	95	95	95	0.00
09/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R2R9 On 04-February-27			Bond Future	9.30	107.3984	107.6672	107.3984	0.00
09/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5722	6	6	6	0.00
09/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1508	2	2	2	0.00
09/01/2026	R4R2 On 05-February-26			Bond Future	9.24	110.8967	111.0338	110.8967	1,937.00
09/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	97759	98	98	98	0.00
09/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R4R2 On 07-May-26			Bond Future	9.30	107.7685	107.9015	107.7685	0.00
09/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	96812	97	97	97	0.00
09/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R4R2 On 06-August-26			Bond Future	9.37	109.7218	109.8451	109.7218	0.00
09/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96428	96	96	96	0.00
09/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
09/01/2026	R4R2 On 05-November-26			Bond Future	9.44	106.5359	106.6467	106.5359	0.00
09/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95424	95	95	95	0.00
09/01/2026	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
09/01/2026	R4R2 On 04-February-27			Bond Future	9.51	108.3810	108.4914	108.3810	0.00
09/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6505	6	7	6	0.00
09/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1622	2	2	2	0.00
09/01/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/01/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00