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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/03/2026 TO: 09/03/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	2029 On 07-May-26			Bond Future	146.49	146.9690	146.4928	146.9690	4,468.00
09/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4673	5	5	5	0.00
09/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2029 On 06-August-26			Bond Future	149.13	149.6181	149.1334	149.6181	0.00
09/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	5033	6	5	6	0.00
09/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2029 On 05-November-26			Bond Future	150.30	150.7915	150.2993	150.7915	0.00
09/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2739	3	3	3	0.00
09/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2029 On 04-February-27			Bond Future	152.97	153.4693	152.9687	153.4693	0.00
09/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3249	4	3	4	0.00
09/03/2026	2029 On 04-February-27	149.72	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
09/03/2026	2029 On 06-May-27			Bond Future	154.11	154.6191	154.1122	154.6191	0.00
09/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	792	1	1	1	0.00
09/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2030 On 07-May-26			Bond Future	7.97	102.9684	102.3170	102.9684	152,125.00
09/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	4392	5	4	5	0.00
09/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
09/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	113	0	0	0	1,000.00
09/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	364	1	0	1	0.00
09/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	513	0	1	0	1,000.00
09/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	932	0	1	0	0.00
09/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	2436	2	2	2	0.00
09/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	2	0	0	0	0.00
09/03/2026	2030 On 06-August-26			Bond Future	8.04	100.7897	100.1269	100.7897	31,545.00
09/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	3507	4	4	4	0.00
09/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	253	0	0	0	1,000.00
09/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	743	1	1	1	0.00
09/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	12	0	0	0	1,000.00
09/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	1250	1	1	1	0.00
09/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	694	0	1	0	1,000.00
09/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	2528	2	3	2	0.00
09/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	84	0	0	0	0.00
09/03/2026	2030 On 05-November-26			Bond Future	8.12	102.5510	101.8767	102.5510	0.00
09/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	1393	2	1	2	0.00
09/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	632	0	1	0	0.00
09/03/2026	2030 On 04-February-27			Bond Future	8.21	100.3411	99.6552	100.3411	0.00
09/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	511	1	1	1	0.00
09/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	1521	1	2	1	0.00
09/03/2026	2030 On 06-May-27			Bond Future	8.35	102.0468	101.3494	102.0468	0.00
09/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	110	0	0	0	0.00
09/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	2727	2	3	2	0.00
09/03/2026	2031 On 07-May-26			Bond Future	115.18	115.7889	115.1813	115.7889	1,798.00
09/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	1346	2	1	2	0.00
09/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	4	0	0	0	0.00
09/03/2026	2031 On 06-August-26			Bond Future	114.85	115.4634	114.8459	115.4634	1,893.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	1115	2	1	2	0.00
09/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	79	0	0	0	0.00
09/03/2026	2031 On 05-November-26			Bond Future	116.88	117.5082	116.8799	117.5082	0.00
09/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	5390	6	5	6	0.00
09/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2031 On 04-February-27			Bond Future	116.51	117.1433	116.5066	117.1433	0.00
09/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	753	1	1	1	0.00
09/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	427	0	0	0	0.00
09/03/2026	2031 On 06-May-27			Bond Future	118.52	119.1631	118.5158	119.1631	0.00
09/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1762	2	2	2	0.00
09/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	117	0	0	0	0.00
09/03/2026	2032 On 07-May-26			Bond Future	8.36	101.1901	100.4096	101.1901	166,328.00
09/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	7707	8	8	8	0.00
09/03/2026	2032 On 07-May-26		Call	Bond Future	1031.28	1.5603	1.0313	1.5603	0.00
09/03/2026	2032 On 07-May-26		Put	Bond Future	621.64	0.3702	0.6216	0.3702	0.00
09/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	1	0	0	0	0.00
09/03/2026	2032 On 06-August-26			Bond Future	8.43	102.9890	102.1948	102.9890	230.00
09/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	7124	8	7	8	0.00
09/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	46	0	0	0	0.00
09/03/2026	2032 On 05-November-26			Bond Future	8.51	100.6311	99.8231	100.6311	0.00
09/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	3280	4	3	4	0.00
09/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	568	0	1	0	0.00
09/03/2026	2032 On 04-February-27			Bond Future	8.59	102.3941	101.5721	102.3941	0.00
09/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	1303	2	1	2	0.00
09/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	1763	1	2	1	0.00
09/03/2026	2032 On 06-May-27			Bond Future	8.70	99.9790	99.1433	99.9790	0.00
09/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	295	0	0	0	0.00
09/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	3863	3	4	3	0.00
09/03/2026	2033 On 07-May-26			Bond Future	144.47	145.4002	144.4696	145.4002	7,827.00
09/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	9310	10	9	10	0.00
09/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2033 On 06-August-26			Bond Future	147.07	148.0210	147.0738	148.0210	0.00
09/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	12824	14	13	14	0.00
09/03/2026	2033 On 06-August-26	134.25	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
09/03/2026	2033 On 05-November-26			Bond Future	148.10	149.0642	148.1010	149.0642	0.00
09/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	10841	12	11	12	0.00
09/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2033 On 04-February-27			Bond Future	150.73	151.7114	150.7315	151.7114	0.00
09/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	8022	9	8	9	0.00
09/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2033 On 06-May-27			Bond Future	151.73	152.7260	151.7314	152.7260	0.00
09/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	521	2	1	2	0.00
09/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2037 On 07-May-26			Bond Future	9.02	100.1733	98.8416	100.1733	210,597.00
09/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	13760	15	14	15	0.00
09/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	19294	21	19	21	0.00
09/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	11739	13	12	13	142.00
09/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	3320	5	3	5	1,500.00
09/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	6628	8	7	8	0.00
09/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	993	2	1	2	1,500.00
09/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	254	0	0	0	0.00
09/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	1106	1	1	1	0.00
09/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	39	0	0	0	1,500.00
09/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
09/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	1	0	0	0	0.00
09/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2037 On 06-August-26			Bond Future	9.09	97.6943	96.3391	97.6943	230.00
09/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	15157	17	15	17	0.00
09/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	13026	14	13	14	0.00
09/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	9829	11	10	11	0.00
09/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	6156	7	6	7	2,541.00
09/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	105	0	0	0	2,541.00
09/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	370	0	0	0	0.00
09/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	20	0	0	0	2,541.00
09/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	5	0	0	0	0.00
09/03/2026	2037 On 05-November-26			Bond Future	9.16	99.4014	98.0226	99.4014	0.00
09/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	9060	10	9	10	0.00
09/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	10138	11	10	11	0.00

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09/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	7038	8	7	8	0.00
09/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	3295	4	3	4	4,490.00
09/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	533	0	1	0	4,490.00
09/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	1401	1	1	1	0.00
09/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	249	0	0	0	4,490.00
09/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	335	0	0	0	0.00
09/03/2026	2037 On 04-February-27			Bond Future	9.23	96.8858	95.4831	96.8858	0.00
09/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	3541	4	4	4	0.00
09/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	4851	6	5	6	0.00
09/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	2741	4	3	4	0.00
09/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	424	1	0	1	4,490.00
09/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	2275	2	2	2	4,490.00
09/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	5547	4	6	4	0.00
09/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1358	1	1	1	4,490.00
09/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	1848	1	2	1	0.00
09/03/2026	2037 On 06-May-27			Bond Future	9.33	98.5322	97.1058	98.5322	0.00
09/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	768	1	1	1	0.00
09/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	5468	4	5	4	0.00
09/03/2026	2038 On 07-May-26			Bond Future	160.23	164.0842	160.2346	164.0842	4,978.00
09/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	15705	20	16	20	0.00
09/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2038 On 06-August-26			Bond Future	160.93	164.8515	160.9335	164.8515	0.00
09/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	16213	20	16	20	0.00
09/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2038 On 05-November-26			Bond Future	163.78	167.7712	163.7838	167.7712	0.00
09/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	17474	21	17	21	0.00
09/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2038 On 04-February-27			Bond Future	164.47	168.5249	164.4695	168.5249	0.00
09/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	10639	15	11	15	0.00
09/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2038 On 06-May-27			Bond Future	167.31	171.4326	167.3075	171.4326	0.00
09/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	1207	5	1	5	0.00
09/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2040 On 07-May-26			Bond Future	9.24	101.9947	100.6672	101.9947	59,392.00

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09/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	16241	18	16	18	0.00
09/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	21046	22	21	22	0.00
09/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	19363	21	19	21	0.00
09/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	18305	20	18	20	0.00
09/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	12934	14	13	14	0.00
09/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	16532	18	17	18	0.00
09/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	10284	12	10	12	1,460.00
09/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	24	0	0	0	27,500.00
09/03/2026	2040 On 07-May-26		Call	Bond Future	1637.34	2.5475	1.6373	2.5475	0.00
09/03/2026	2040 On 07-May-26		Put	Bond Future	970.19	0.5528	0.9702	0.5528	0.00
09/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	4625	3	5	3	0.00
09/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
09/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	12	0	0	0	0.00
09/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	2	0	0	0	0.00
09/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
09/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2040 On 06-August-26			Bond Future	9.31	99.2975	97.9465	99.2975	41,222.00
09/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	18516	20	19	20	0.00
09/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	3	0	0	0	0.00
09/03/2026	2040 On 05-November-26			Bond Future	9.38	101.0325	99.6581	101.0325	0.00
09/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	11628	13	12	13	0.00
09/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	12810	14	13	14	0.00
09/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	9361	11	9	11	0.00
09/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	5022	6	5	6	2,300.00
09/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	476	0	0	0	2,300.00
09/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	1205	1	1	1	0.00
09/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	200	0	0	0	2,300.00
09/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	295	0	0	0	0.00
09/03/2026	2040 On 04-February-27			Bond Future	9.45	98.2951	96.8967	98.2951	0.00
09/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	5113	6	5	6	0.00
09/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	701	1	1	1	2,300.00
09/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	6360	7	6	7	0.00
09/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	3832	5	4	5	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
09/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	2260	2	2	2	2,300.00
09/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	5707	5	6	5	0.00
09/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1354	1	1	1	2,300.00
09/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1732	1	2	1	0.00
09/03/2026	2040 On 06-May-27			Bond Future	9.54	99.9651	98.5432	99.9651	0.00
09/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	1091	2	1	2	0.00
09/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	5914	5	6	5	0.00
09/03/2026	2043 On 07-May-26			Bond Future	127.85	127.8561	127.8532	127.8561	0.00
09/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	16153	16	16	16	0.00
09/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2043 On 06-August-26			Bond Future	127.32	127.3188	127.3170	127.3188	3,416.00
09/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	16437	16	16	16	0.00
09/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2043 On 05-November-26			Bond Future	129.57	129.5735	129.5717	129.5735	0.00
09/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	16732	17	17	17	0.00
09/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2043 On 04-February-27			Bond Future	128.99	128.9864	128.9879	128.9864	0.00
09/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	11367	11	11	11	0.00
09/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	9	0	0	0	0.00
09/03/2026	2043 On 06-May-27			Bond Future	131.21	131.2102	131.2122	131.2102	0.00
09/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	4512	5	5	5	0.00
09/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	779	1	1	1	0.00
09/03/2026	2044 On 07-May-26			Bond Future	9.32	98.8966	97.5352	98.8966	141,563.00
09/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	17583	19	18	19	0.00
09/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	5539	7	6	7	0.00
09/03/2026	2044 On 07-May-26		Call	Bond Future	512.01	0.9758	0.5120	0.9758	0.00
09/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	137	0	0	0	15,000.00
09/03/2026	2044 On 07-May-26		Put	Bond Future	2976.85	2.0792	2.9769	2.0792	0.00
09/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2044 On 06-August-26			Bond Future	9.38	96.2696	94.8842	96.2696	4,100.00
09/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	20557	22	21	22	0.00
09/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	1440	2	1	2	0.00
09/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	617	1	1	1	0.00
09/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	3831	3	4	3	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	2544	2	3	2	7,000.00
09/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	2	0	0	0	0.00
09/03/2026	2044 On 05-November-26			Bond Future	9.45	97.9517	96.5422	97.9517	0.00
09/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	13800	15	14	15	0.00
09/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	230	0	0	0	0.00
09/03/2026	2044 On 04-February-27			Bond Future	9.51	95.2855	93.8514	95.2855	0.00
09/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	6703	8	7	8	0.00
09/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1620	1	2	1	0.00
09/03/2026	2044 On 06-May-27			Bond Future	9.59	96.9044	95.4462	96.9044	0.00
09/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	1671	2	2	2	0.00
09/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	5807	5	6	5	0.00
09/03/2026	2046 On 07-May-26			Bond Future	141.74	146.0525	141.7437	146.0525	18,662.00
09/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	16794	21	17	21	0.00
09/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2046 On 06-August-26			Bond Future	144.30	148.6850	144.2988	148.6850	0.00
09/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	21919	26	22	26	0.00
09/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2046 On 05-November-26			Bond Future	144.54	148.9982	144.5357	148.9982	0.00
09/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	19056	24	19	24	0.00
09/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2046 On 04-February-27			Bond Future	147.10	151.6439	147.1023	151.6439	0.00
09/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	16012	21	16	21	0.00
09/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2046 On 06-May-27			Bond Future	147.29	151.9047	147.2880	151.9047	0.00
09/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	3	0	3	0.00
09/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	1702	0	2	0	0.00
09/03/2026	2050 On 07-May-26			Bond Future	144.28	151.7390	144.2848	151.7390	17,225.00
09/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	20215	28	20	28	0.00
09/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2050 On 06-August-26			Bond Future	144.45	152.0342	144.4464	152.0342	0.00
09/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	21176	29	21	29	0.00
09/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2050 On 05-November-26			Bond Future	147.00	154.7266	147.0047	154.7266	0.00
09/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	23165	31	23	31	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
09/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2050 On 04-February-27			Bond Future	147.14	154.9948	147.1381	154.9948	0.00
09/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	14748	23	15	23	0.00
09/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
09/03/2026	2050 On 06-May-27			Bond Future	149.68	157.6689	149.6771	157.6689	0.00
09/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	7	0	7	0.00
09/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	783	0	1	0	0.00
09/03/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	AL37 On 07-May-26			Index Future	1261.57	1270.4070	1261.5730	1270.4070	0.00
09/03/2026	AL37 On 06-August-26			Index Future	1283.76	1292.7490	1283.7640	1292.7490	0.00
09/03/2026	AL37 On 05-November-26			Index Future	1306.46	1315.5950	1306.4560	1315.5950	0.00
09/03/2026	AL37 On 04-February-27			Index Future	1329.37	1338.6660	1329.3740	1338.6660	0.00
09/03/2026	AL37 On 06-May-27			Index Future	1352.06	1361.4950	1352.0550	1361.4950	0.00
09/03/2026	AL7T On 07-May-26			Index Future	1622.13	1641.7760	1622.1250	1641.7760	0.00
09/03/2026	AL7T On 06-August-26			Index Future	1650.66	1670.6490	1650.6580	1670.6490	0.00
09/03/2026	AL7T On 05-November-26			Index Future	1679.84	1700.1740	1679.8350	1700.1740	0.00
09/03/2026	AL7T On 04-February-27			Index Future	1709.30	1729.9890	1709.3030	1729.9890	0.00
09/03/2026	AL7T On 06-May-27			Index Future	1738.47	1759.4910	1738.4660	1759.4910	0.00
09/03/2026	ALBI On 07-May-26			Index Future	1376.72	1392.1830	1376.7170	1392.1830	76.00
09/03/2026	ALBI On 06-August-26			Index Future	1400.93	1416.6670	1400.9340	1416.6670	0.00
09/03/2026	ALBI On 05-November-26			Index Future	1425.70	1441.7040	1425.6970	1441.7040	0.00
09/03/2026	ALBI On 04-February-27			Index Future	1450.71	1466.9860	1450.7060	1466.9860	0.00
09/03/2026	ALBI On 06-May-27			Index Future	1475.46	1492.0030	1475.4570	1492.0030	0.00
09/03/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C035 On 28-February-35			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
09/03/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/03/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
09/03/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/03/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	C818 On 21-December-27			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
09/03/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	ES33 On 07-May-26			Bond Future	9.19	93.2738	92.3010	93.2738	0.00
09/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	11420	12	11	12	0.00
09/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
09/03/2026	ES33 On 06-August-26			Bond Future	9.28	94.9551	93.9648	94.9551	0.00
09/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12096	13	12	13	0.00
09/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
09/03/2026	ES33 On 05-November-26			Bond Future	9.37	92.8452	91.8375	92.8452	0.00
09/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6509	8	7	8	0.00
09/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
09/03/2026	ES33 On 04-February-27			Bond Future	9.48	94.4930	93.4676	94.4930	0.00
09/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	971	2	1	2	0.00
09/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
09/03/2026	ES33 On 06-May-27			Bond Future	9.61	92.3300	91.2872	92.3300	0.00
09/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
09/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	3638	3	4	3	0.00
09/03/2026	ES42 On 07-May-26			Bond Future	9.63	92.7139	91.2811	92.7139	0.00
09/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	16640	18	17	18	0.00
09/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
09/03/2026	ES42 On 06-August-26			Bond Future	9.70	94.3848	92.9263	94.3848	0.00
09/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18452	20	18	20	0.00
09/03/2026	ES42 On 06-August-26	12.65	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
09/03/2026	ES42 On 05-November-26			Bond Future	9.77	91.7929	90.3086	91.7929	0.00
09/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12344	14	12	14	0.00
09/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
09/03/2026	ES42 On 04-February-27			Bond Future	9.85	93.4211	91.9106	93.4211	0.00
09/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3051	5	3	5	0.00
09/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
09/03/2026	ES42 On 06-May-27			Bond Future	9.95	90.7675	89.2312	90.7675	0.00
09/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
09/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	4511	3	5	3	0.00
09/03/2026	GOVI On 07-May-26			GOVI	1349.97	1365.5130	1349.9650	1365.5130	602.00
09/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1729650	189	173	189	0.00
09/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
09/03/2026	GOVI On 06-August-26			GOVI	1373.71	1389.5280	1373.7110	1389.5280	0.00
09/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1847110	201	185	201	0.00
09/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
09/03/2026	GOVI On 05-November-26			GOVI	1397.99	1414.0850	1397.9930	1414.0850	0.00
09/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1209930	137	121	137	0.00
09/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
09/03/2026	GOVI On 04-February-27			GOVI	1422.52	1438.8830	1422.5160	1438.8830	0.00
09/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	535160	70	54	70	0.00
09/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
09/03/2026	GOVI On 06-May-27			GOVI	1446.79	1463.4200	1446.7860	1463.4200	0.00
09/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	197860	36	20	36	0.00
09/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
09/03/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/03/2026	I258 On 07-May-26			Bond Future	135.12	139.3628	135.1196	139.3628	0.00
09/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	21390	26	21	26	0.00
09/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
09/03/2026	I258 On 06-August-26			Bond Future	134.71	139.0328	134.7145	139.0328	0.00
09/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	21764	26	22	26	0.00
09/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
09/03/2026	I258 On 05-November-26			Bond Future	137.10	141.4950	137.1002	141.4950	0.00
09/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	22150	27	22	27	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
09/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
09/03/2026	I258 On 04-February-27			Bond Future	136.65	141.1198	136.6504	141.1198	0.00
09/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	17764	22	18	22	0.00
09/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	14	0	0	0	0.00
09/03/2026	I258 On 06-May-27			Bond Future	139.01	143.5533	139.0067	143.5533	0.00
09/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	5978	10	6	10	0.00
09/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	1751	1	2	1	0.00
09/03/2026	IGOV On 07-May-26			Index Future	443.26	452.1250	443.2610	452.1250	251.00
09/03/2026	IGOV On 06-August-26			Index Future	451.17	460.1860	451.1660	460.1860	0.00
09/03/2026	IGOV On 05-November-26			Index Future	459.25	468.4270	459.2470	468.4270	0.00
09/03/2026	IGOV On 04-February-27			Index Future	467.41	476.7470	467.4070	476.7470	0.00
09/03/2026	IGOV On 06-May-27			Index Future	475.48	484.9820	475.4840	484.9820	0.00
09/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/03/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
09/03/2026	R033 On 07-May-26			Bond Future	8.46	109.9438	109.0225	109.9438	9,512.00
09/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	9748	11	10	11	0.00
09/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	13	0	0	0	0.00
09/03/2026	R033 On 06-August-26			Bond Future	8.53	111.8983	110.9608	111.8983	223.00
09/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	8791	10	9	10	0.00
09/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	285	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
09/03/2026	R033 On 05-November-26			Bond Future	8.60	108.8141	107.8602	108.8141	0.00
09/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	4858	6	5	6	0.00
09/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1274	1	1	1	0.00
09/03/2026	R033 On 04-February-27			Bond Future	8.69	110.7202	109.7498	110.7202	0.00
09/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	2730	3	3	3	0.00
09/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	2911	2	3	2	0.00
09/03/2026	R033 On 06-May-27			Bond Future	8.79	107.5643	106.5778	107.5643	0.00
09/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	902	1	1	1	0.00
09/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	5017	4	5	4	0.00
09/03/2026	R035 On 07-May-26			Bond Future	8.72	103.8643	102.6687	103.8643	104,632.00
09/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	12009	13	12	13	0.00
09/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	10969	12	11	12	0.00
09/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	8303	9	8	9	0.00
09/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	5560	7	6	7	200.00
09/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	11230	12	11	12	0.00
09/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	5450	7	5	7	250.00
09/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	8574	10	9	10	0.00
09/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	5836	7	6	7	350.00
09/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	10864	12	11	12	0.00
09/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	8195	9	8	9	0.00
09/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	94	0	0	0	0.00
09/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	451	1	0	1	0.00
09/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	79	0	0	0	1,000.00
09/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	1185	2	1	2	1,000.00
09/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	3073	4	3	4	0.00
09/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	209	0	0	0	1,000.00
09/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	768	0	1	0	0.00
09/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	2754	2	3	2	0.00
09/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	1502	1	2	1	16,000.00
09/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	2643	2	3	2	16,000.00
09/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	8	0	0	0	250.00
09/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	46	0	0	0	0.00
09/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	1	0	0	0	250.00
09/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	7	0	0	0	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	36	0	0	0	0.00
09/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
09/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	8	0	0	0	200.00
09/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	43	0	0	0	0.00
09/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	1	0	0	0	200.00
09/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R035 On 06-August-26			Bond Future	8.79	105.7108	104.4941	105.7108	100.00
09/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	12425	14	12	14	0.00
09/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	5657	7	6	7	0.00
09/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	3259	4	3	4	250.00
09/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	8202	9	8	9	0.00
09/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	6	0	0	0	5,000.00
09/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	28	0	0	0	0.00
09/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	372	1	0	1	0.00
09/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	40	0	0	0	5,000.00
09/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	1259	2	1	2	350.00
09/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	298	1	0	1	1,000.00
09/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	1523	2	2	2	1,000.00
09/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	4043	5	4	5	0.00
09/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	5607	7	6	7	0.00
09/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	3214	4	3	4	0.00
09/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	2859	4	3	4	200.00
09/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	5208	6	5	6	0.00
09/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	7742	9	8	9	0.00
09/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	149	0	0	0	200.00
09/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	351	0	0	0	200.00
09/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	844	1	1	1	0.00
09/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	736	0	1	0	350.00
09/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	1716	1	2	1	0.00
09/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	305	0	0	0	350.00
09/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	537	0	1	0	1,000.00
09/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	1503	1	2	1	0.00
09/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	3308	2	3	2	0.00
09/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	3074	2	3	2	5,000.00
09/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	5179	4	5	4	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
09/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	5484	4	5	4	0.00
09/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	6745	6	7	6	0.00
09/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	128	0	0	0	250.00
09/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	300	0	0	0	250.00
09/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	724	0	1	0	0.00
09/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	12	0	0	0	0.00
09/03/2026	R035 On 05-November-26			Bond Future	8.86	103.0594	101.8215	103.0594	0.00
09/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	6937	8	7	8	0.00
09/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1739	2	2	2	200.00
09/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	5849	7	6	7	0.00
09/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	3622	5	4	5	0.00
09/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	2321	3	2	3	0.00
09/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	832	1	1	1	0.00
09/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	131	0	0	0	600.00
09/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	3110	2	3	2	600.00
09/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	5451	4	5	4	0.00
09/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	1669	1	2	1	600.00
09/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1096	1	1	1	200.00
09/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	2071	2	2	2	0.00
09/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	569	0	1	0	200.00
09/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	424	0	0	0	0.00
09/03/2026	R035 On 04-February-27			Bond Future	8.94	104.8652	103.6059	104.8652	0.00
09/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	2396	3	2	3	0.00
09/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	62	0	0	0	3,000.00
09/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	396	1	0	1	3,000.00
09/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1839	3	2	3	0.00
09/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	2338	2	2	2	3,000.00
09/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	4676	4	5	4	0.00
09/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	7375	6	7	6	0.00
09/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	1935	1	2	1	0.00
09/03/2026	R035 On 06-May-27			Bond Future	9.03	102.1504	100.8699	102.1504	0.00
09/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	566	1	1	1	0.00
09/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	4956	4	5	4	0.00
09/03/2026	R038 On 07-May-26			Bond Future	9.11	115.3507	113.9049	115.3507	4,385.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	16056	18	16	18	0.00
09/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R038 On 06-August-26			Bond Future	9.18	117.4013	115.9299	117.4013	0.00
09/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	17582	19	18	19	0.00
09/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	9	0	0	0	0.00
09/03/2026	R038 On 05-November-26			Bond Future	9.25	113.9723	112.4753	113.9723	0.00
09/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	10608	12	11	12	0.00
09/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	339	0	0	0	0.00
09/03/2026	R038 On 04-February-27			Bond Future	9.33	115.9686	114.4456	115.9686	0.00
09/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	4002	5	4	5	0.00
09/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	2082	2	2	2	0.00
09/03/2026	R038 On 06-May-27			Bond Future	9.43	112.4610	110.9124	112.4610	0.00
09/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	921	1	1	1	0.00
09/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	6239	5	6	5	0.00
09/03/2026	R053 On 07-May-26			Bond Future	9.20	127.4013	125.3760	127.4013	76,855.00
09/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	24601	27	25	27	0.00
09/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R053 On 06-August-26			Bond Future	9.25	129.6662	127.6051	129.6662	0.00
09/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	28499	31	28	31	0.00
09/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	9	0	0	0	530.00
09/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	279	1	0	1	0.00
09/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	2111	3	2	3	530.00
09/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	5734	7	6	7	0.00
09/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	1716	1	2	1	530.00
09/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	3890	3	4	3	530.00
09/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	8345	7	8	7	0.00
09/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	14905	13	15	13	0.00
09/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	5	0	0	0	0.00
09/03/2026	R053 On 05-November-26			Bond Future	9.30	126.0734	123.9764	126.0734	0.00
09/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	19544	22	20	22	0.00
09/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	343	0	0	0	0.00
09/03/2026	R053 On 04-February-27			Bond Future	9.36	128.2819	126.1483	128.2819	0.00
09/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	9199	11	9	11	0.00
09/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	2324	2	2	2	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
09/03/2026	R053 On 06-May-27			Bond Future	9.43	124.6059	122.4364	124.6059	0.00
09/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	2273	3	2	3	0.00
09/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	8275	7	8	7	0.00
09/03/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
09/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	63	0	0	0	0.00
09/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	63	0	0	0	0.00
09/03/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
09/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	69	0	0	0	0.00
09/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	69	0	0	0	0.00
09/03/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
09/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	43	0	0	0	0.00
09/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	43	0	0	0	0.00
09/03/2026	R202 On 07-May-26			Bond Future	304.83	304.8346	304.8270	304.8346	772.00
09/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	27277	27	27	27	0.00
09/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R202 On 06-August-26			Bond Future	304.93	304.9345	304.9278	304.9345	253.00
09/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	26068	26	26	26	0.00
09/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R202 On 05-November-26			Bond Future	310.33	310.3350	310.3288	310.3350	0.00
09/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	29869	30	30	30	0.00
09/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R202 On 04-February-27			Bond Future	310.36	310.3633	310.3621	310.3633	0.00
09/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	15632	16	16	16	0.00
09/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R202 On 06-May-27			Bond Future	315.72	315.7180	315.7176	315.7180	0.00
09/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	8728	9	9	9	0.00
09/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R209 On 07-May-26			Bond Future	8.87	84.8136	83.6863	84.8136	45,568.00
09/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	11517	13	12	13	0.00
09/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R209 On 06-August-26			Bond Future	8.93	86.3214	85.1742	86.3214	770.00
09/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	12515	14	13	14	0.00
09/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	7	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
09/03/2026	R209 On 05-November-26			Bond Future	9.00	84.6801	83.5130	84.6801	0.00
09/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	7263	8	7	8	0.00
09/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	337	0	0	0	0.00
09/03/2026	R209 On 04-February-27			Bond Future	9.07	86.1638	84.9763	86.1638	0.00
09/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	2841	4	3	4	0.00
09/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1804	2	2	2	0.00
09/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	157	0	0	0	3,237.00
09/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	2413	2	2	2	3,237.00
09/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	6065	5	6	5	0.00
09/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	1720	1	2	1	0.00
09/03/2026	R209 On 06-May-27			Bond Future	9.16	84.4807	83.2733	84.4807	0.00
09/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	670	1	1	1	0.00
09/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	448	1	0	1	4,620.00
09/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2967	4	3	4	0.00
09/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	2101	2	2	2	4,620.00
09/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	5439	4	5	4	0.00
09/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	4752	4	5	4	0.00
09/03/2026	R210 On 07-May-26			Bond Future	259.99	260.6629	259.9870	260.6629	1,191.00
09/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	4587	5	5	5	0.00
09/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R210 On 06-August-26			Bond Future	264.67	265.3611	264.6734	265.3611	0.00
09/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	4833	6	5	6	0.00
09/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R210 On 05-November-26			Bond Future	265.85	266.5437	265.8462	266.5437	0.00
09/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	12516	13	13	13	0.00
09/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R210 On 04-February-27			Bond Future	270.57	271.2768	270.5674	271.2768	0.00
09/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	4537	5	5	5	0.00
09/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R210 On 06-May-27			Bond Future	271.67	272.3871	271.6708	272.3871	0.00
09/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	541	1	1	1	0.00
09/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R213 On 07-May-26			Bond Future	8.19	97.4327	96.7206	97.4327	89,839.00
09/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	5878	7	6	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
09/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	2	0	0	0	0.00
09/03/2026	R213 On 06-August-26			Bond Future	8.26	99.1649	98.4403	99.1649	0.00
09/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	5092	6	5	6	0.00
09/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	68	0	0	0	0.00
09/03/2026	R213 On 05-November-26			Bond Future	8.33	97.3496	96.6124	97.3496	0.00
09/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	2074	3	2	3	0.00
09/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	651	0	1	0	0.00
09/03/2026	R213 On 04-February-27			Bond Future	8.43	99.0557	98.3057	99.0557	0.00
09/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	786	1	1	1	0.00
09/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	1737	1	2	1	0.00
09/03/2026	R213 On 06-May-27			Bond Future	8.54	97.1932	96.4307	97.1932	0.00
09/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	154	0	0	0	0.00
09/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	693	1	1	1	2,830.00
09/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2856	3	3	3	0.00
09/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	696	1	1	1	2,830.00
09/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	1981	2	2	2	0.00
09/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	3256	3	3	3	0.00
09/03/2026	R214 On 07-May-26			Bond Future	9.22	80.8332	79.5518	80.8332	38,959.00
09/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	13608	15	14	15	0.00
09/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R214 On 06-August-26			Bond Future	9.28	82.2703	80.9662	82.2703	0.00
09/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	15345	17	15	17	0.00
09/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	5	0	0	0	0.00
09/03/2026	R214 On 05-November-26			Bond Future	9.34	80.4132	79.0863	80.4132	0.00
09/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	10014	11	10	11	0.00
09/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	279	0	0	0	0.00
09/03/2026	R214 On 04-February-27			Bond Future	9.41	81.8223	80.4723	81.8223	0.00
09/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	4571	6	5	6	0.00
09/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1490	1	1	1	0.00
09/03/2026	R214 On 06-May-27			Bond Future	9.48	79.9196	78.5468	79.9196	0.00
09/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	1053	2	1	2	0.00
09/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	5037	4	5	4	0.00
09/03/2026	R248 On 07-May-26			Bond Future	9.30	98.1071	96.6431	98.1071	290,298.00
09/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	18163	20	18	20	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
09/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0	0	0	0	1,620.00
09/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	29	0	0	0	1,620.00
09/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	925	2	1	2	0.00
09/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	965	2	1	2	0.00
09/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	1922	1	2	1	0.00
09/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	1972	1	2	1	0.00
09/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	5584	4	6	4	0.00
09/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	9572	8	10	8	0.00
09/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R248 On 06-August-26			Bond Future	9.35	99.8513	98.3614	99.8513	0.00
09/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	21516	23	22	23	0.00
09/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	1715	1	2	1	0.00
09/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	6823	7	7	7	0.00
09/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	1401	0	1	0	1,762.00
09/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	4907	3	5	3	1,762.00
09/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	4	0	0	0	0.00
09/03/2026	R248 On 05-November-26			Bond Future	9.41	97.1608	95.6451	97.1608	0.00
09/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	14675	16	15	16	0.00
09/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	254	0	0	0	0.00
09/03/2026	R248 On 04-February-27			Bond Future	9.48	98.8633	97.3210	98.8633	0.00
09/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	6982	8	7	8	0.00
09/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1801	1	2	1	0.00
09/03/2026	R248 On 06-May-27			Bond Future	9.55	96.1095	94.5413	96.1095	0.00
09/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	1824	2	2	2	0.00
09/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	6183	5	6	5	0.00
09/03/2026	R2R9 On 07-May-26			Bond Future	9.21	107.5295	106.0598	107.5295	0.00
09/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	95210	97	95	97	0.00
09/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R2R9 On 06-August-26			Bond Future	9.28	109.4411	107.9454	109.4411	0.00
09/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	94826	96	95	96	0.00
09/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R2R9 On 05-November-26			Bond Future	9.36	106.3769	104.8552	106.3769	0.00
09/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	93885	95	94	95	0.00
09/03/2026	R2R9 On 05-November-26	98.56	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
09/03/2026	R2R9 On 04-February-27			Bond Future	9.44	108.2403	106.6921	108.2403	0.00
09/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	4448	6	4	6	0.00
09/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1209	1	1	1	0.00
09/03/2026	R2R9 On 06-May-27			Bond Future	9.53	105.1053	103.5310	105.1053	0.00
09/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1092	2	1	2	0.00
09/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	6246	5	6	5	0.00
09/03/2026	R4R2 On 07-May-26			Bond Future	9.29	109.4358	108.0154	109.4358	4,279.00
09/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	96926	98	97	98	0.00
09/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R4R2 On 06-August-26			Bond Future	9.36	111.3813	109.9358	111.3813	0.00
09/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96519	98	97	98	0.00
09/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R4R2 On 05-November-26			Bond Future	9.42	108.2250	106.7543	108.2250	0.00
09/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95532	97	96	97	0.00
09/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
09/03/2026	R4R2 On 04-February-27			Bond Future	9.50	110.1208	108.6245	110.1208	0.00
09/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	5995	7	6	7	0.00
09/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	979	1	1	1	0.00
09/03/2026	R4R2 On 06-May-27			Bond Future	9.58	106.8917	105.3703	106.8917	0.00
09/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1490	2	1	2	0.00
09/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6364	5	6	5	0.00
09/03/2026	RR87 On 07-May-26			Bond Future	7.10	102.9126	102.8617	102.9126	0.00
09/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	2	0	0	0	0.00
09/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	165	0	0	0	0.00
09/03/2026	RR87 On 06-August-26			Bond Future	7.03	101.0064	100.9525	101.0064	0.00
09/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	4	0	0	0	0.00
09/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	181	0	0	0	0.00
09/03/2026	RR87 On 05-November-26			Bond Future	6.79	102.7715	102.7168	102.7715	0.00
09/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
09/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	174	0	0	0	0.00
09/03/2026	RR88 On 07-May-26			Bond Future	7.09	106.1067	105.9881	106.1067	0.00
09/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	15	0	0	0	0.00
09/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	400	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
09/03/2026	RR88 On 06-August-26			Bond Future	7.09	105.0990	104.9863	105.0990	0.00
09/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	71	0	0	0	0.00
09/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	431	0	0	0	0.00
09/03/2026	RR88 On 05-November-26			Bond Future	7.07	106.3406	106.2195	106.3406	0.00
09/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	90	0	0	0	0.00
09/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	467	0	0	0	0.00
09/03/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/03/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00