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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/04/2026 TO: 08/04/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
08/04/2026	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
08/04/2026	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
08/04/2026	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
08/04/2026	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
08/04/2026	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
08/04/2026	2029 On 07-May-26			Bond Future	147.16		146.1873	147.1552	146.1873	4,503.00
08/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5335		4	5	4	0.00
08/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
08/04/2026	2029 On 06-August-26			Bond Future	149.88		148.8917	149.8771	148.8917	1,581.00
08/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5777		5	6	5	0.00
08/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
08/04/2026	2029 On 05-November-26			Bond Future	151.20		150.1943	151.1973	150.1943	0.00
08/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3637		3	4	3	0.00
08/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0		0	0	0	0.00
08/04/2026	2029 On 04-February-27			Bond Future	154.11		153.0869	154.1090	153.0869	0.00
08/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4389		3	4	3	0.00
08/04/2026	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
08/04/2026	2029 On 06-May-27			Bond Future	155.52	154.4762	155.5178	154.4762	0.00
08/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	2198	1	2	1	0.00
08/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
08/04/2026	2030 On 07-May-26			Bond Future	7.78	101.3255	102.9238	101.3255	103,969.00
08/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	4998	3	5	3	0.00
08/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	40	0	0	0	1,000.00
08/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	403	0	0	0	1,000.00
08/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	781	0	1	0	0.00
08/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	324	1	0	1	1,000.00
08/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	615	2	1	2	0.00
08/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	1869	3	2	3	0.00
08/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	2	0	0	0	0.00
08/04/2026	2030 On 06-August-26			Bond Future	7.82	99.1652	100.7924	99.1652	68,439.00
08/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	4221	3	4	3	0.00
08/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	775	0	1	0	1,000.00
08/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1372	1	1	1	0.00
08/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	300	0	0	0	1,000.00
08/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1107	2	1	2	0.00
08/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	657	1	1	1	1,000.00
08/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2150	4	2	4	0.00
08/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	133	0	0	0	0.00
08/04/2026	2030 On 05-November-26			Bond Future	7.84	100.9967	102.6534	100.9967	0.00
08/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	2170	1	2	1	0.00
08/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	632	1	1	1	0.00
08/04/2026	2030 On 04-February-27			Bond Future	7.85	98.9115	100.5995	98.9115	0.00
08/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1224	1	1	1	0.00
08/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1290	2	1	2	0.00
08/04/2026	2030 On 06-May-27			Bond Future	7.88	100.7650	102.4851	100.7650	0.00
08/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	731	0	1	0	0.00
08/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2213	4	2	4	0.00
08/04/2026	2031 On 07-May-26			Bond Future	114.62	114.1863	114.6206	114.1863	1,878.00
08/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	865	1	1	1	0.00
08/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	84	0	0	0	0.00
08/04/2026	2031 On 06-August-26			Bond Future	114.32	113.8818	114.3235	113.8818	1,727.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	983	1	1	1	0.00
08/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	470	1	0	1	0.00
08/04/2026	2031 On 05-November-26			Bond Future	116.46	116.0114	116.4609	116.0114	0.00
08/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	4979	5	5	5	0.00
08/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	8	0	0	0	0.00
08/04/2026	2031 On 04-February-27			Bond Future	116.23	115.7757	116.2331	115.7757	0.00
08/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1047	1	1	1	0.00
08/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	994	1	1	1	0.00
08/04/2026	2031 On 06-May-27			Bond Future	118.44	117.9717	118.4382	117.9717	0.00
08/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2046	2	2	2	0.00
08/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	477	1	0	1	0.00
08/04/2026	2032 On 07-May-26			Bond Future	8.19	98.9482	101.2003	98.9482	124,997.00
08/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	8498	6	8	6	0.00
08/04/2026	2032 On 07-May-26		Call	Bond Future	1673.50	0.5256	1.6735	0.5256	0.00
08/04/2026	2032 On 07-May-26		Put	Bond Future	473.23	1.5774	0.4732	1.5774	0.00
08/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	1	0	0	0	0.00
08/04/2026	2032 On 06-August-26			Bond Future	8.24	100.7540	103.0469	100.7540	45,140.00
08/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	8047	6	8	6	0.00
08/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	118	0	0	0	0.00
08/04/2026	2032 On 05-November-26			Bond Future	8.28	98.4548	100.7896	98.4548	0.00
08/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4462	3	4	3	0.00
08/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	783	2	1	2	0.00
08/04/2026	2032 On 04-February-27			Bond Future	8.31	100.3289	102.7078	100.3289	0.00
08/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2544	1	3	1	0.00
08/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	1869	3	2	3	0.00
08/04/2026	2032 On 06-May-27			Bond Future	8.36	98.0495	100.4735	98.0495	0.00
08/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1429	1	1	1	0.00
08/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3666	5	4	5	0.00
08/04/2026	2033 On 07-May-26			Bond Future	143.29	141.6785	143.2878	141.6785	10,281.00
08/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8128	7	8	7	0.00
08/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
08/04/2026	2033 On 06-August-26			Bond Future	145.94	144.2995	145.9381	144.2995	2,882.00
08/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	11688	10	12	10	0.00
08/04/2026	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
08/04/2026	2033 On 05-November-26			Bond Future	147.08	145.4147	147.0832	145.4147	0.00
08/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	9823	8	10	8	0.00
08/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
08/04/2026	2033 On 04-February-27			Bond Future	149.92	148.2152	149.9156	148.2152	0.00
08/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7206	6	7	6	0.00
08/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
08/04/2026	2033 On 06-May-27			Bond Future	151.14	149.4074	151.1401	149.4074	0.00
08/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	0	0	0	0	0.00
08/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	70	2	0	2	0.00
08/04/2026	2037 On 07-May-26			Bond Future	8.91	95.9674	99.5848	95.9674	176,257.00
08/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	14503	11	15	11	0.00
08/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	20037	16	20	16	0.00
08/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	12482	9	12	9	142.00
08/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	1563	0	2	0	1,500.00
08/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	4004	1	4	1	1,500.00
08/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	7359	4	7	4	0.00
08/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	27	0	0	0	1,500.00
08/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	195	1	0	1	0.00
08/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	933	3	1	3	0.00
08/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
08/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	1	0	0	0	0.00
08/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
08/04/2026	2037 On 06-August-26			Bond Future	8.97	93.4588	97.1419	93.4588	94,784.00
08/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	16017	12	16	12	0.00
08/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	13927	10	14	10	0.00
08/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	10774	8	11	8	0.00
08/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	7167	4	7	4	2,541.00
08/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	247	1	0	1	2,541.00
08/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	578	1	1	1	0.00
08/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	117	0	0	0	2,541.00
08/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	62	0	0	0	0.00
08/04/2026	2037 On 05-November-26			Bond Future	9.02	95.1849	98.9356	95.1849	0.00
08/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	10313	7	10	7	0.00
08/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	11365	8	11	8	0.00

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08/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	8357	6	8	6	0.00
08/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	4741	3	5	3	4,490.00
08/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	939	2	1	2	4,490.00
08/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	1934	4	2	4	0.00
08/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	562	1	1	1	4,490.00
08/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	675	1	1	1	0.00
08/04/2026	2037 On 04-February-27			Bond Future	9.06	92.7387	96.5605	92.7387	0.00
08/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	5165	3	5	3	0.00
08/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	6448	4	6	4	0.00
08/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	4387	2	4	2	0.00
08/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	2039	1	2	1	4,490.00
08/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2843	5	3	5	4,490.00
08/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	6085	9	6	9	0.00
08/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	1877	3	2	3	4,490.00
08/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2395	4	2	4	0.00
08/04/2026	2037 On 06-May-27			Bond Future	9.12	94.4763	98.3702	94.4763	0.00
08/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2514	1	3	1	0.00
08/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	5949	9	6	9	0.00
08/04/2026	2038 On 07-May-26			Bond Future	159.92	155.6020	159.9213	155.6020	4,978.00
08/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	15391	11	15	11	0.00
08/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
08/04/2026	2038 On 06-August-26			Bond Future	160.68	156.2862	160.6848	156.2862	0.00
08/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	15965	12	16	12	0.00
08/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
08/04/2026	2038 On 05-November-26			Bond Future	163.69	159.2086	163.6888	159.2086	0.00
08/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	17379	13	17	13	0.00
08/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
08/04/2026	2038 On 04-February-27			Bond Future	164.60	160.0323	164.5978	160.0323	0.00
08/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	10768	6	11	6	0.00
08/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
08/04/2026	2038 On 06-May-27			Bond Future	167.72	163.0683	167.7212	163.0683	0.00
08/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	1621	0	2	0	0.00
08/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	3	0	3	0.00
08/04/2026	2040 On 07-May-26			Bond Future	9.23	96.5857	100.7435	96.5857	53,927.00

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08/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	16318	12	16	12	0.00
08/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	21122	17	21	17	0.00
08/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	18382	14	18	14	0.00
08/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	19440	15	19	15	0.00
08/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	16609	12	17	12	0.00
08/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	13011	9	13	9	0.00
08/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	10361	6	10	6	1,460.00
08/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	205	0	0	0	27,500.00
08/04/2026	2040 On 07-May-26		Call	Bond Future	2129.48	0.5296	2.1295	0.5296	0.00
08/04/2026	2040 On 07-May-26		Put	Bond Future	1385.97	3.9439	1.3860	3.9439	0.00
08/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	4729	9	5	9	0.00
08/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
08/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	13	0	0	0	0.00
08/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
08/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
08/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	3	0	0	0	0.00
08/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
08/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
08/04/2026	2040 On 06-August-26			Bond Future	9.29	93.8378	98.0711	93.8378	47,806.00
08/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	18700	15	19	15	0.00
08/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	62	0	0	0	0.00
08/04/2026	2040 On 05-November-26			Bond Future	9.34	95.5709	99.8821	95.5709	0.00
08/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	12312	9	12	9	0.00
08/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	13461	10	13	10	0.00
08/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	10146	7	10	7	0.00
08/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	6076	4	6	4	2,300.00
08/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	1038	2	1	2	2,300.00
08/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	2034	4	2	4	0.00
08/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	627	1	1	1	2,300.00
08/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	755	2	1	2	0.00
08/04/2026	2040 On 04-February-27			Bond Future	9.40	92.8816	97.2745	92.8816	0.00
08/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	6411	4	6	4	0.00
08/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	5237	3	5	3	0.00
08/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2434	1	2	1	2,300.00
08/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	7582	5	8	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
08/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2197	4	2	4	2,300.00
08/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	3287	5	3	5	2,300.00
08/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	7063	10	7	10	0.00
08/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2652	5	3	5	0.00
08/04/2026	2040 On 06-May-27			Bond Future	9.46	94.6217	99.0974	94.6217	0.00
08/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	2966	2	3	2	0.00
08/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	7234	10	7	10	0.00
08/04/2026	2043 On 07-May-26			Bond Future	119.11	119.9201	119.1064	119.9201	0.00
08/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	7412	8	7	8	0.00
08/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	5	0	0	0	0.00
08/04/2026	2043 On 06-August-26			Bond Future	118.46	119.2916	118.4622	119.2916	3,416.00
08/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	7761	9	8	9	0.00
08/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	178	0	0	0	0.00
08/04/2026	2043 On 05-November-26			Bond Future	120.68	121.5224	120.6770	121.5224	0.00
08/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	8242	9	8	9	0.00
08/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	405	0	0	0	0.00
08/04/2026	2043 On 04-February-27			Bond Future	120.09	120.9533	120.0907	120.9533	0.00
08/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	4563	5	5	5	0.00
08/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	2102	2	2	2	0.00
08/04/2026	2043 On 06-May-27			Bond Future	122.37	123.2472	122.3688	123.2472	0.00
08/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	1627	2	2	2	0.00
08/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	6738	6	7	6	0.00
08/04/2026	2044 On 07-May-26			Bond Future	9.31	93.1016	97.5605	93.1016	153,671.00
08/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	17609	13	18	13	0.00
08/04/2026	2044 On 07-May-26		Call	Bond Future	979.21	0.1749	0.9792	0.1749	0.00
08/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	5618	2	6	2	0.00
08/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	190	1	0	1	15,000.00
08/04/2026	2044 On 07-May-26		Put	Bond Future	3418.71	7.0733	3.4187	7.0733	0.00
08/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	1	0	0	0	0.00
08/04/2026	2044 On 06-August-26			Bond Future	9.38	90.4154	94.9553	90.4154	7,030.00
08/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	20684	16	21	16	0.00
08/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	2595	1	3	1	0.00
08/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	1780	1	2	1	0.00
08/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	4841	2	5	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
08/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1853	4	2	4	14,500.00
08/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	4923	8	5	8	7,000.00
08/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	3628	7	4	7	7,000.00
08/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	58	0	0	0	0.00
08/04/2026	2044 On 05-November-26			Bond Future	9.42	92.0853	96.7087	92.0853	0.00
08/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	14453	11	14	11	0.00
08/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	717	1	1	1	0.00
08/04/2026	2044 On 04-February-27			Bond Future	9.47	89.4548	94.1660	89.4548	0.00
08/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	7956	5	8	5	0.00
08/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2558	4	3	4	0.00
08/04/2026	2044 On 06-May-27			Bond Future	9.53	91.1308	95.9306	91.1308	0.00
08/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	3574	2	4	2	0.00
08/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	7225	10	7	10	0.00
08/04/2026	2046 On 07-May-26			Bond Future	140.42	136.3442	140.4206	136.3442	18,662.00
08/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	15471	11	15	11	0.00
08/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
08/04/2026	2046 On 06-August-26			Bond Future	143.02	138.8664	143.0178	138.8664	0.00
08/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	20638	16	21	16	0.00
08/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
08/04/2026	2046 On 05-November-26			Bond Future	143.36	139.1355	143.3635	139.1355	0.00
08/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	17884	14	18	14	0.00
08/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
08/04/2026	2046 On 04-February-27			Bond Future	146.12	141.8153	146.1244	141.8153	0.00
08/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	15034	11	15	11	0.00
08/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
08/04/2026	2046 On 06-May-27			Bond Future	146.52	142.1244	146.5151	142.1244	0.00
08/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
08/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	2475	7	2	7	0.00
08/04/2026	2050 On 07-May-26			Bond Future	147.06	142.9007	147.0557	142.9007	17,367.00
08/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	22986	19	23	19	0.00
08/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
08/04/2026	2050 On 06-August-26			Bond Future	147.33	143.1001	147.3315	143.1001	0.00
08/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	24061	20	24	20	0.00
08/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	2050 On 05-November-26			Bond Future	150.09	145.7758	150.0857	145.7758	0.00
08/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	26246	22	26	22	0.00
08/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
08/04/2026	2050 On 04-February-27			Bond Future	150.48	146.0872	150.4793	146.0872	0.00
08/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	18089	14	18	14	0.00
08/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
08/04/2026	2050 On 06-May-27			Bond Future	153.33	148.8587	153.3346	148.8587	0.00
08/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	2875	0	3	0	0.00
08/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	2	0	2	0.00
08/04/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	AL37 On 07-May-26			Index Future	1270.97	1246.2620	1270.9650	1246.2620	0.00
08/04/2026	AL37 On 06-August-26			Index Future	1293.91	1268.7590	1293.9060	1268.7590	0.00
08/04/2026	AL37 On 05-November-26			Index Future	1318.04	1292.4300	1318.0440	1292.4300	0.00
08/04/2026	AL37 On 04-February-27			Index Future	1343.12	1317.0230	1343.1240	1317.0230	0.00
08/04/2026	AL37 On 06-May-27			Index Future	1368.33	1341.7320	1368.3250	1341.7320	0.00
08/04/2026	AL7T On 07-May-26			Index Future	1638.43	1581.8670	1638.4310	1581.8670	0.00
08/04/2026	AL7T On 06-August-26			Index Future	1668.01	1610.4220	1668.0050	1610.4220	0.00
08/04/2026	AL7T On 05-November-26			Index Future	1699.12	1640.4660	1699.1220	1640.4660	0.00
08/04/2026	AL7T On 04-February-27			Index Future	1731.45	1671.6820	1731.4530	1671.6820	0.00
08/04/2026	AL7T On 06-May-27			Index Future	1763.94	1703.0460	1763.9390	1703.0460	0.00
08/04/2026	ALBI On 07-May-26			Index Future	1383.62	1336.8940	1383.6210	1336.8940	77.00
08/04/2026	ALBI On 06-August-26			Index Future	1408.60	1361.0270	1408.5960	1361.0270	0.00
08/04/2026	ALBI On 05-November-26			Index Future	1434.87	1386.4190	1434.8730	1386.4190	0.00
08/04/2026	ALBI On 04-February-27			Index Future	1462.18	1412.8010	1462.1760	1412.8010	0.00
08/04/2026	ALBI On 06-May-27			Index Future	1489.61	1439.3070	1489.6110	1439.3070	0.00
08/04/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/04/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
08/04/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/04/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	CS26 On 02-April-26			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/04/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	ES33 On 07-May-26			Bond Future	9.02	90.3503	93.1118	90.3503	0.00
08/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12231	9	12	9	0.00
08/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
08/04/2026	ES33 On 06-August-26			Bond Future	9.10	92.0217	94.8340	92.0217	0.00
08/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12965	10	13	10	0.00
08/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
08/04/2026	ES33 On 05-November-26			Bond Future	9.16	89.9490	92.8134	89.9490	0.00
08/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7485	5	7	5	0.00
08/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
08/04/2026	ES33 On 04-February-27			Bond Future	9.24	91.6816	94.6010	91.6816	0.00
08/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2104	0	2	0	0.00
08/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	1	0	1	0.00
08/04/2026	ES33 On 06-May-27			Bond Future	9.31	89.6252	92.6005	89.6252	0.00
08/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
08/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2325	5	2	5	0.00
08/04/2026	ES42 On 07-May-26			Bond Future	9.63	87.1918	91.2536	87.1918	0.00
08/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	16612	13	17	13	0.00
08/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
08/04/2026	ES42 On 06-August-26			Bond Future	9.70	88.8049	92.9415	88.8049	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18467	14	18	14	0.00
08/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
08/04/2026	ES42 On 05-November-26			Bond Future	9.76	86.2013	90.4149	86.2013	0.00
08/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12450	8	12	8	0.00
08/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
08/04/2026	ES42 On 04-February-27			Bond Future	9.82	87.8619	92.1564	87.8619	0.00
08/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3297	0	3	0	0.00
08/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	1	0	1	0.00
08/04/2026	ES42 On 06-May-27			Bond Future	9.89	85.2637	89.6401	85.2637	0.00
08/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
08/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	4102	8	4	8	0.00
08/04/2026	GOVI On 07-May-26			GOVI	1357.13	1310.1380	1357.1330	1310.1380	617.00
08/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1801330	133	180	133	0.00
08/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
08/04/2026	GOVI On 06-August-26			GOVI	1381.63	1333.7880	1381.6300	1333.7880	0.00
08/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1926300	145	193	145	0.00
08/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
08/04/2026	GOVI On 05-November-26			GOVI	1407.40	1358.6710	1407.4040	1358.6710	0.00
08/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1304040	82	130	82	0.00
08/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
08/04/2026	GOVI On 04-February-27			GOVI	1434.18	1384.5250	1434.1840	1384.5250	0.00
08/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	651840	16	65	16	0.00
08/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
08/04/2026	GOVI On 06-May-27			GOVI	1461.09	1410.5010	1461.0940	1410.5010	0.00
08/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	340940	0	34	0	0.00
08/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	16	0	16	0.00
08/04/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/04/2026	I258 On 07-May-26			Bond Future	131.44	126.1012	131.4377	126.1012	0.00
08/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	17708	12	18	12	0.00
08/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
08/04/2026	I258 On 06-August-26			Bond Future	131.02	125.5870	131.0215	125.5870	0.00
08/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	18107	13	18	13	0.00
08/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	35	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	I258 On 05-November-26			Bond Future	133.47	127.9355	133.4710	127.9355	0.00
08/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	18673	13	19	13	0.00
08/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	152	0	0	0	0.00
08/04/2026	I258 On 04-February-27			Bond Future	133.13	127.4898	133.1310	127.4898	0.00
08/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	14980	10	15	10	0.00
08/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	749	2	1	2	0.00
08/04/2026	I258 On 06-May-27			Bond Future	135.66	129.9080	135.6567	129.9080	0.00
08/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	6195	4	6	4	0.00
08/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	5318	8	5	8	0.00
08/04/2026	IGOV On 07-May-26			Index Future	442.17	433.8550	442.1710	433.8550	263.00
08/04/2026	IGOV On 06-August-26			Index Future	450.26	441.7940	450.2620	441.7940	0.00
08/04/2026	IGOV On 05-November-26			Index Future	458.77	450.1410	458.7680	450.1410	0.00
08/04/2026	IGOV On 04-February-27			Index Future	467.60	458.8090	467.6030	458.8090	0.00
08/04/2026	IGOV On 06-May-27			Index Future	476.48	467.5180	476.4790	467.5180	0.00
08/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/04/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
08/04/2026	R033 On 07-May-26			Bond Future	8.28	107.3507	110.0391	107.3507	9,663.00
08/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	10751	8	11	8	0.00
08/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0	0	0	0	0.00
08/04/2026	R033 On 06-August-26			Bond Future	8.33	109.3100	112.0470	109.3100	223.00
08/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	9716	7	10	7	0.00
08/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	124	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	R033 On 05-November-26			Bond Future	8.37	106.2864	109.0735	106.2864	0.00
08/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	5640	4	6	4	0.00
08/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	843	2	1	2	0.00
08/04/2026	R033 On 04-February-27			Bond Future	8.40	108.3096	111.1495	108.3096	0.00
08/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	3298	2	3	2	0.00
08/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2079	4	2	4	0.00
08/04/2026	R033 On 06-May-27			Bond Future	8.45	105.2972	108.1908	105.2972	0.00
08/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1775	1	2	1	0.00
08/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	4277	6	4	6	0.00
08/04/2026	R035 On 07-May-26			Bond Future	8.54	100.4465	103.8036	100.4465	53,167.00
08/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	13143	10	13	10	0.00
08/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	12103	9	12	9	0.00
08/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	9434	6	9	6	0.00
08/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	6675	4	7	4	200.00
08/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	12365	9	12	9	0.00
08/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	9705	6	10	6	0.00
08/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	6564	3	7	3	250.00
08/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	6954	4	7	4	350.00
08/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	11998	9	12	9	0.00
08/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	9325	6	9	6	0.00
08/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	533	0	1	0	0.00
08/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	1146	0	1	0	0.00
08/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	496	0	0	0	1,000.00
08/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	2059	0	2	0	1,000.00
08/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	4122	2	4	2	0.00
08/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	123	1	0	1	1,000.00
08/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	507	2	1	2	0.00
08/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	2036	5	2	5	0.00
08/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	1063	3	1	3	16,000.00
08/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	1947	5	2	5	16,000.00
08/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	4	0	0	0	250.00
08/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	25	0	0	0	0.00
08/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	1	0	0	0	250.00
08/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	3	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
08/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	19	0	0	0	0.00
08/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
08/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	4	0	0	0	200.00
08/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	23	0	0	0	0.00
08/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	1	0	0	0	200.00
08/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
08/04/2026	R035 On 06-August-26			Bond Future	8.59	102.2797	105.6977	102.2797	55,173.00
08/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	13688	10	14	10	0.00
08/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	6997	4	7	4	0.00
08/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	9508	7	10	7	0.00
08/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	762	0	1	0	0.00
08/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1477	1	1	1	0.00
08/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	821	0	1	0	5,000.00
08/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	562	0	1	0	5,000.00
08/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	2538	1	3	1	350.00
08/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1360	0	1	0	1,000.00
08/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	2819	1	3	1	1,000.00
08/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	5392	3	5	3	0.00
08/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	6948	4	7	4	0.00
08/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	4557	2	5	2	0.00
08/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	4602	2	5	2	250.00
08/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	4200	2	4	2	200.00
08/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	9054	6	9	6	0.00
08/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	6553	4	7	4	0.00
08/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	492	1	0	1	200.00
08/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	981	2	1	2	0.00
08/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	258	1	0	1	200.00
08/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	876	2	1	2	350.00
08/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1791	4	2	4	0.00
08/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	443	1	0	1	350.00
08/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	681	2	1	2	1,000.00
08/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1595	3	2	3	0.00
08/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	3167	6	3	6	0.00
08/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	5015	8	5	8	0.00
08/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	2975	5	3	5	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	4756	8	5	8	0.00
08/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	6098	9	6	9	0.00
08/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	231	1	0	1	250.00
08/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	437	1	0	1	250.00
08/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	864	2	1	2	0.00
08/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	71	0	0	0	0.00
08/04/2026	R035 On 05-November-26			Bond Future	8.63	99.6665	103.1471	99.6665	210.00
08/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	8511	6	9	6	0.00
08/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3251	2	3	2	200.00
08/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	7433	5	7	5	0.00
08/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	5191	3	5	3	0.00
08/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	3862	2	4	2	0.00
08/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1307	1	1	1	600.00
08/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2275	1	2	1	0.00
08/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	3227	5	3	5	600.00
08/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	5301	8	5	8	0.00
08/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	1884	4	2	4	600.00
08/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1339	3	1	3	200.00
08/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2258	4	2	4	0.00
08/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	827	2	1	2	200.00
08/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	673	1	1	1	0.00
08/04/2026	R035 On 04-February-27			Bond Future	8.67	101.5636	105.1102	101.5636	0.00
08/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4238	2	4	2	0.00
08/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	1280	1	1	1	3,000.00
08/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	2025	1	2	1	3,000.00
08/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	3666	2	4	2	0.00
08/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2661	5	3	5	3,000.00
08/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4800	7	5	7	0.00
08/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	7089	10	7	10	0.00
08/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2273	4	2	4	0.00
08/04/2026	R035 On 06-May-27			Bond Future	8.72	98.9633	102.5769	98.9633	0.00
08/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2320	1	2	1	0.00
08/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	5003	7	5	7	0.00
08/04/2026	R038 On 07-May-26			Bond Future	9.00	110.5290	114.7432	110.5290	4,638.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	16894	13	17	13	0.00
08/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
08/04/2026	R038 On 06-August-26			Bond Future	9.06	112.5462	116.8370	112.5462	0.00
08/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	18547	14	19	14	0.00
08/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	67	0	0	0	0.00
08/04/2026	R038 On 05-November-26			Bond Future	9.12	109.1414	113.5107	109.1414	0.00
08/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	12106	9	12	9	0.00
08/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	801	2	1	2	0.00
08/04/2026	R038 On 04-February-27			Bond Future	9.17	111.2189	115.6713	111.2189	0.00
08/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	6021	4	6	4	0.00
08/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	2875	5	3	5	0.00
08/04/2026	R038 On 06-May-27			Bond Future	9.23	107.8198	112.3560	107.8198	0.00
08/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	2970	2	3	2	0.00
08/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	6844	10	7	10	0.00
08/04/2026	R053 On 07-May-26			Bond Future	9.20	119.0715	125.3092	119.0715	28,998.00
08/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	24535	18	25	18	0.00
08/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	1	0	0	0	0.00
08/04/2026	R053 On 06-August-26			Bond Future	9.25	121.2446	127.5958	121.2446	61,200.00
08/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	28574	22	29	22	0.00
08/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	774	0	1	0	530.00
08/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1635	1	2	1	0.00
08/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	3508	1	4	1	530.00
08/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	6687	3	7	3	0.00
08/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2678	6	3	6	530.00
08/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	5297	10	5	10	530.00
08/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	9711	15	10	15	0.00
08/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	15680	21	16	21	0.00
08/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	90	0	0	0	0.00
08/04/2026	R053 On 05-November-26			Bond Future	9.29	117.6221	124.0900	117.6221	0.00
08/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	20314	15	20	15	0.00
08/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	1000	2	1	2	0.00
08/04/2026	R053 On 04-February-27			Bond Future	9.34	119.8611	126.4518	119.8611	0.00
08/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	10896	7	11	7	0.00
08/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3717	6	4	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	R053 On 06-May-27			Bond Future	9.38	116.2458	122.9607	116.2458	0.00
08/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	4914	3	5	3	0.00
08/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	10392	15	10	15	0.00
08/04/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
08/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	44	0	0	0	0.00
08/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	44	0	0	0	0.00
08/04/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
08/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	62	0	0	0	0.00
08/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	62	0	0	0	0.00
08/04/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
08/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	40	0	0	0	0.00
08/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	40	0	0	0	0.00
08/04/2026	R202 On 07-May-26			Bond Future	298.08	293.5484	298.0815	293.5484	772.00
08/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	20531	16	21	16	0.00
08/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
08/04/2026	R202 On 06-August-26			Bond Future	298.19	293.5751	298.1911	293.5751	253.00
08/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	19331	15	19	15	0.00
08/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
08/04/2026	R202 On 05-November-26			Bond Future	303.77	299.0643	303.7655	299.0643	0.00
08/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	23306	19	23	19	0.00
08/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
08/04/2026	R202 On 04-February-27			Bond Future	304.10	299.3083	304.0983	299.3083	0.00
08/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	9368	5	9	5	0.00
08/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
08/04/2026	R202 On 06-May-27			Bond Future	309.87	304.9866	309.8688	304.9866	0.00
08/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	2879	0	3	0	0.00
08/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	2	0	2	0.00
08/04/2026	R209 On 07-May-26			Bond Future	8.72	81.3977	84.5817	81.3977	46,242.00
08/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	12412	9	12	9	0.00
08/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
08/04/2026	R209 On 06-August-26			Bond Future	8.77	82.8833	86.1250	82.8833	1,847.00
08/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	13523	10	14	10	0.00
08/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	64	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	R209 On 05-November-26			Bond Future	8.81	81.2625	84.5637	81.2625	0.00
08/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	8613	6	9	6	0.00
08/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	636	1	1	1	0.00
08/04/2026	R209 On 04-February-27			Bond Future	8.85	82.8092	86.1731	82.8092	0.00
08/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	4425	3	4	3	0.00
08/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1478	1	1	1	3,237.00
08/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	3371	2	3	2	0.00
08/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2783	5	3	5	3,237.00
08/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	6188	9	6	9	0.00
08/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2107	4	2	4	0.00
08/04/2026	R209 On 06-May-27			Bond Future	8.90	81.2101	84.6374	81.2101	0.00
08/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2238	1	2	1	0.00
08/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1996	1	2	1	4,620.00
08/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	4638	3	5	3	0.00
08/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2407	4	2	4	4,620.00
08/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	5623	8	6	8	0.00
08/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	4956	7	5	7	0.00
08/04/2026	R210 On 07-May-26			Bond Future	261.57	261.4031	261.5749	261.4031	1,096.00
08/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6175	6	6	6	0.00
08/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
08/04/2026	R210 On 06-August-26			Bond Future	266.41	266.2390	266.4131	266.2390	0.00
08/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6573	6	7	6	0.00
08/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
08/04/2026	R210 On 05-November-26			Bond Future	267.86	267.6886	267.8644	267.6886	0.00
08/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14534	14	15	14	0.00
08/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
08/04/2026	R210 On 04-February-27			Bond Future	273.02	272.8441	273.0229	272.8441	0.00
08/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	6993	7	7	7	0.00
08/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
08/04/2026	R210 On 06-May-27			Bond Future	274.59	274.4110	274.5930	274.4110	0.00
08/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3463	3	3	3	0.00
08/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
08/04/2026	R213 On 07-May-26			Bond Future	8.03	95.4544	97.3525	95.4544	81,241.00
08/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	6509	5	7	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
08/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	1	0	0	0	0.00
08/04/2026	R213 On 06-August-26			Bond Future	8.07	97.1965	99.1289	97.1965	3,578.00
08/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	5847	4	6	4	0.00
08/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	134	0	0	0	0.00
08/04/2026	R213 On 05-November-26			Bond Future	8.10	95.4405	97.4082	95.4405	0.00
08/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	2986	2	3	2	0.00
08/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	768	2	1	2	0.00
08/04/2026	R213 On 04-February-27			Bond Future	8.14	97.2570	99.2620	97.2570	0.00
08/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1689	1	2	1	0.00
08/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1683	3	2	3	0.00
08/04/2026	R213 On 06-May-27			Bond Future	8.18	95.5279	97.5708	95.5279	0.00
08/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	1029	0	1	0	0.00
08/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	4095	3	4	3	0.00
08/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1711	1	2	1	2,830.00
08/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	795	1	1	1	2,830.00
08/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	1858	3	2	3	0.00
08/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	2991	4	3	4	0.00
08/04/2026	R214 On 07-May-26			Bond Future	9.23	75.8590	79.4881	75.8590	41,220.00
08/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	13546	10	14	10	0.00
08/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	1	0	0	0	0.00
08/04/2026	R214 On 06-August-26			Bond Future	9.28	77.2435	80.9386	77.2435	224.00
08/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	15401	12	15	12	0.00
08/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	88	0	0	0	0.00
08/04/2026	R214 On 05-November-26			Bond Future	9.33	75.3727	79.1357	75.3727	0.00
08/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	10526	7	11	7	0.00
08/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	742	1	1	1	0.00
08/04/2026	R214 On 04-February-27			Bond Future	9.38	76.8073	80.6418	76.8073	0.00
08/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	5674	3	6	3	0.00
08/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2424	4	2	4	0.00
08/04/2026	R214 On 06-May-27			Bond Future	9.44	74.9484	78.8550	74.9484	0.00
08/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2648	1	3	1	0.00
08/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	6323	9	6	9	0.00
08/04/2026	R248 On 07-May-26			Bond Future	9.27	92.0870	96.8654	92.0870	142,152.00
08/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	18386	14	18	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	49	0	0	0	1,620.00
08/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	234	0	0	0	1,620.00
08/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	1282	0	1	0	0.00
08/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	1319	0	1	0	0.00
08/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	2053	6	2	6	0.00
08/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	2107	6	2	6	0.00
08/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	5567	10	6	10	0.00
08/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	9400	14	9	14	0.00
08/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	1	0	0	0	0.00
08/04/2026	R248 On 06-August-26			Bond Future	9.32	93.7676	98.6329	93.7676	159,025.00
08/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	21849	17	22	17	0.00
08/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2046	1	2	1	0.00
08/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	7016	4	7	4	0.00
08/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1322	3	1	3	1,762.00
08/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	4966	9	5	9	1,762.00
08/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	65	0	0	0	0.00
08/04/2026	R248 On 05-November-26			Bond Future	9.37	91.0607	96.0154	91.0607	0.00
08/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	15538	11	16	11	0.00
08/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	748	1	1	1	0.00
08/04/2026	R248 On 04-February-27			Bond Future	9.42	92.7940	97.8427	92.7940	0.00
08/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	8459	5	8	5	0.00
08/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2757	5	3	5	0.00
08/04/2026	R248 On 06-May-27			Bond Future	9.47	90.0927	95.2365	90.0927	0.00
08/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	3877	2	4	2	0.00
08/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	7541	11	8	11	0.00
08/04/2026	R2R9 On 07-May-26			Bond Future	9.10	102.8002	106.8868	102.8002	0.00
08/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96037	92	96	92	0.00
08/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
08/04/2026	R2R9 On 06-August-26			Bond Future	9.17	104.6764	108.8371	104.6764	0.00
08/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95718	92	96	92	0.00
08/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
08/04/2026	R2R9 On 05-November-26			Bond Future	9.22	101.6303	105.8674	101.6303	0.00
08/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94897	91	95	91	0.00
08/04/2026	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
08/04/2026	R2R9 On 04-February-27			Bond Future	9.27	103.5649	107.8824	103.5649	0.00
08/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6986	4	7	4	0.00
08/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2556	4	3	4	0.00
08/04/2026	R2R9 On 06-May-27			Bond Future	9.33	100.5266	104.9255	100.5266	0.00
08/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3324	2	3	2	0.00
08/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7084	10	7	10	0.00
08/04/2026	R4R2 On 07-May-26			Bond Future	9.28	103.4217	108.0940	103.4217	10,149.00
08/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97005	92	97	92	0.00
08/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
08/04/2026	R4R2 On 06-August-26			Bond Future	9.34	105.3093	110.0664	105.3093	748.00
08/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96649	92	97	92	0.00
08/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
08/04/2026	R4R2 On 05-November-26			Bond Future	9.40	102.1488	106.9934	102.1488	0.00
08/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95771	91	96	91	0.00
08/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
08/04/2026	R4R2 On 04-February-27			Bond Future	9.45	104.0933	109.0297	104.0933	0.00
08/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8056	5	8	5	0.00
08/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2635	5	3	5	0.00
08/04/2026	R4R2 On 06-May-27			Bond Future	9.51	100.9387	105.9683	100.9387	0.00
08/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3838	2	4	2	0.00
08/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	8114	11	8	11	0.00
08/04/2026	RR87 On 07-May-26			Bond Future	7.09	102.7341	102.8638	102.7341	0.00
08/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	21	0	0	0	0.00
08/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	182	0	0	0	0.00
08/04/2026	RR87 On 06-August-26			Bond Future	6.89	100.8650	101.0025	100.8650	0.00
08/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	46	0	0	0	0.00
08/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	174	0	0	0	0.00
08/04/2026	RR87 On 05-November-26			Bond Future	5.48	102.7277	102.8673	102.7277	0.00
08/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	33	0	0	0	0.00
08/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	57	0	0	0	0.00
08/04/2026	RR88 On 07-May-26			Bond Future	7.37	105.1004	105.5659	105.1004	0.00
08/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	18	0	0	0	0.00
08/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	826	1	1	1	0.00

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08/04/2026	RR88 On 06-August-26			Bond Future	7.39	104.1875	104.6302	104.1875	0.00
08/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	126	0	0	0	0.00
08/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	842	1	1	1	0.00
08/04/2026	RR88 On 05-November-26			Bond Future	7.34	105.4608	105.9372	105.4608	0.00
08/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	164	0	0	0	0.00
08/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	824	1	1	1	0.00
08/04/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/04/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00