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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/05/2026 TO: 08/05/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	2029 On 07-May-26			Bond Future	141.82	141.8200	141.8200	141.8200	0.00
08/05/2026	2029 On 06-August-26			Bond Future	150.85	150.8561	150.8485	150.8561	8,601.00
08/05/2026	2029 On 06-August-26	144.10	Call	Bond Future	6749	7	7	7	0.00
08/05/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2029 On 05-November-26			Bond Future	152.14	152.2193	152.1438	152.2193	0.00
08/05/2026	2029 On 05-November-26	147.56	Call	Bond Future	4584	5	5	5	0.00
08/05/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2029 On 04-February-27			Bond Future	155.10	155.1964	155.1010	155.1964	0.00
08/05/2026	2029 On 04-February-27	149.72	Call	Bond Future	5381	5	5	5	0.00
08/05/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2029 On 06-May-27			Bond Future	156.64	156.7226	156.6416	156.7226	0.00
08/05/2026	2029 On 06-May-27	153.32	Call	Bond Future	3322	3	3	3	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
08/05/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2029 On 05-August-27			Bond Future	159.53	159.5253	159.5253	159.5253	0.00
08/05/2026	2029 On 05-August-27	156.72	Call	Bond Future	2805	3	3	3	0.00
08/05/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2030 On 07-May-26			Bond Future	9.39	97.9275	97.9275	97.9275	0.00
08/05/2026	2030 On 06-August-26			Bond Future	8.11	100.1628	99.9322	100.1628	153,987.00
08/05/2026	2030 On 06-August-26	9.22	Call	Bond Future	3380	4	3	4	0.00
08/05/2026	2030 On 06-August-26	7.21	Call	Bond Future	74	0	0	0	1,000.00
08/05/2026	2030 On 06-August-26	7.71	Call	Bond Future	338	0	0	0	1,000.00
08/05/2026	2030 On 06-August-26	8.06	Call	Bond Future	781	1	1	1	0.00
08/05/2026	2030 On 06-August-26	8.06	Put	Bond Future	927	1	1	1	1,000.00
08/05/2026	2030 On 06-August-26	7.71	Put	Bond Future	1530	1	2	1	0.00
08/05/2026	2030 On 06-August-26	7.21	Put	Bond Future	2785	3	3	3	0.00
08/05/2026	2030 On 06-August-26	9.22	Put	Bond Future	152	0	0	0	0.00
08/05/2026	2030 On 05-November-26			Bond Future	8.16	102.0314	101.7507	102.0314	9,863.00
08/05/2026	2030 On 05-November-26	8.39	Call	Bond Future	1514	2	2	2	0.00
08/05/2026	2030 On 05-November-26	8.39	Put	Bond Future	879	1	1	1	0.00
08/05/2026	2030 On 04-February-27			Bond Future	8.19	99.9960	99.6978	99.9960	0.00
08/05/2026	2030 On 04-February-27	7.82	Call	Bond Future	736	1	1	1	0.00
08/05/2026	2030 On 04-February-27	7.82	Put	Bond Future	1703	2	2	2	0.00
08/05/2026	2030 On 06-May-27			Bond Future	8.23	101.9376	101.6448	101.9376	0.00
08/05/2026	2030 On 06-May-27	7.27	Call	Bond Future	362	1	0	1	0.00
08/05/2026	2030 On 06-May-27	7.27	Put	Bond Future	2684	3	3	3	0.00
08/05/2026	2030 On 05-August-27			Bond Future	8.34	99.4812	99.4812	99.4812	0.00
08/05/2026	2030 On 05-August-27	8.11	Call	Bond Future	1018	1	1	1	0.00
08/05/2026	2030 On 05-August-27	8.11	Put	Bond Future	1529	2	2	2	0.00
08/05/2026	2031 On 07-May-26			Bond Future	113.84	113.8400	113.8400	113.8400	0.00
08/05/2026	2031 On 06-August-26			Bond Future	117.18	117.0057	117.1764	117.0057	4,492.00
08/05/2026	2031 On 06-August-26	113.81	Call	Bond Future	3372	3	3	3	0.00
08/05/2026	2031 On 06-August-26	113.81	Put	Bond Future	6	0	0	0	0.00
08/05/2026	2031 On 05-November-26			Bond Future	119.34	119.2158	119.3363	119.2158	0.00
08/05/2026	2031 On 05-November-26	111.49	Call	Bond Future	7846	8	8	8	0.00
08/05/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2031 On 04-February-27			Bond Future	119.18	119.0697	119.1788	119.0697	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
08/05/2026	2031 On 04-February-27	116.18	Call	Bond Future	3093	3	3	3	0.00
08/05/2026	2031 On 04-February-27	116.18	Put	Bond Future	95	0	0	0	0.00
08/05/2026	2031 On 06-May-27			Bond Future	121.53	121.4081	121.5320	121.4081	0.00
08/05/2026	2031 On 06-May-27	116.87	Call	Bond Future	4683	5	5	5	0.00
08/05/2026	2031 On 06-May-27	116.87	Put	Bond Future	21	0	0	0	0.00
08/05/2026	2031 On 05-August-27			Bond Future	121.23	121.2348	121.2348	121.2348	0.00
08/05/2026	2031 On 05-August-27	121.41	Call	Bond Future	940	1	1	1	0.00
08/05/2026	2031 On 05-August-27	121.41	Put	Bond Future	1116	1	1	1	0.00
08/05/2026	2032 On 07-May-26			Bond Future	10.14	92.7035	92.7035	92.7035	0.00
08/05/2026	2032 On 06-August-26			Bond Future	8.39	102.7014	102.3708	102.7014	129,994.00
08/05/2026	2032 On 06-August-26	10.12	Call	Bond Future	7346	8	7	8	0.00
08/05/2026	2032 On 06-August-26	10.12	Put	Bond Future	93	0	0	0	0.00
08/05/2026	2032 On 05-November-26			Bond Future	8.45	100.4569	100.0744	100.4569	41,865.00
08/05/2026	2032 On 05-November-26	9.16	Call	Bond Future	3804	4	4	4	0.00
08/05/2026	2032 On 05-November-26	9.16	Put	Bond Future	840	1	1	1	0.00
08/05/2026	2032 On 04-February-27			Bond Future	8.49	102.3990	101.9972	102.3990	0.00
08/05/2026	2032 On 04-February-27	8.48	Call	Bond Future	2015	2	2	2	0.00
08/05/2026	2032 On 04-February-27	8.48	Put	Bond Future	2050	2	2	2	0.00
08/05/2026	2032 On 06-May-27			Bond Future	8.53	100.2263	99.8276	100.2263	0.00
08/05/2026	2032 On 06-May-27	7.80	Call	Bond Future	994	1	1	1	0.00
08/05/2026	2032 On 06-May-27	7.80	Put	Bond Future	3877	4	4	4	0.00
08/05/2026	2032 On 05-August-27			Bond Future	8.61	101.6384	101.6384	101.6384	0.00
08/05/2026	2032 On 05-August-27	8.42	Call	Bond Future	1952	2	2	2	0.00
08/05/2026	2032 On 05-August-27	8.42	Put	Bond Future	2653	3	3	3	0.00
08/05/2026	2033 On 07-May-26			Bond Future	135.16	135.1600	135.1600	135.1600	0.00
08/05/2026	2033 On 06-August-26			Bond Future	147.86	147.6855	147.8642	147.6855	16,500.00
08/05/2026	2033 On 06-August-26	134.25	Call	Bond Future	13614	13	14	13	0.00
08/05/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2033 On 05-November-26			Bond Future	149.00	148.8865	149.0022	148.8865	0.00
08/05/2026	2033 On 05-November-26	137.26	Call	Bond Future	11742	12	12	12	0.00
08/05/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2033 On 04-February-27			Bond Future	151.90	151.7984	151.8982	151.7984	0.00
08/05/2026	2033 On 04-February-27	142.71	Call	Bond Future	9188	9	9	9	0.00
08/05/2026	2033 On 04-February-27	142.71	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
08/05/2026	2033 On 06-May-27			Bond Future	153.27	153.1531	153.2710	153.1531	0.00
08/05/2026	2033 On 06-May-27	151.21	Call	Bond Future	2061	2	2	2	0.00
08/05/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2033 On 05-August-27			Bond Future	156.09	156.0927	156.0927	156.0927	0.00
08/05/2026	2033 On 05-August-27	153.15	Call	Bond Future	2943	3	3	3	0.00
08/05/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2037 On 07-May-26			Bond Future	11.32	85.0819	85.0819	85.0819	0.00
08/05/2026	2037 On 06-August-26			Bond Future	8.99	97.4843	97.0042	97.4843	226,243.00
08/05/2026	2037 On 06-August-26	11.71	Call	Bond Future	15835	16	16	16	0.00
08/05/2026	2037 On 06-August-26	11.30	Call	Bond Future	13722	14	14	14	0.00
08/05/2026	2037 On 06-August-26	10.70	Call	Bond Future	10545	11	11	11	0.00
08/05/2026	2037 On 06-August-26	10.02	Call	Bond Future	6897	7	7	7	2,541.00
08/05/2026	2037 On 06-August-26	10.70	Put	Bond Future	156	0	0	0	2,541.00
08/05/2026	2037 On 06-August-26	10.02	Put	Bond Future	446	0	0	0	0.00
08/05/2026	2037 On 06-August-26	11.30	Put	Bond Future	50	0	0	0	2,541.00
08/05/2026	2037 On 06-August-26	11.71	Put	Bond Future	18	0	0	0	0.00
08/05/2026	2037 On 05-November-26			Bond Future	9.04	99.3030	98.7694	99.3030	0.00
08/05/2026	2037 On 05-November-26	10.62	Call	Bond Future	10046	11	10	11	0.00
08/05/2026	2037 On 05-November-26	10.83	Call	Bond Future	11108	12	11	12	0.00
08/05/2026	2037 On 05-November-26	10.23	Call	Bond Future	8088	9	8	9	0.00
08/05/2026	2037 On 05-November-26	9.46	Call	Bond Future	4441	5	4	5	4,490.00
08/05/2026	2037 On 05-November-26	10.23	Put	Bond Future	836	1	1	1	4,490.00
08/05/2026	2037 On 05-November-26	9.46	Put	Bond Future	1800	2	2	2	0.00
08/05/2026	2037 On 05-November-26	10.83	Put	Bond Future	472	0	0	0	4,490.00
08/05/2026	2037 On 05-November-26	10.62	Put	Bond Future	574	1	1	1	0.00
08/05/2026	2037 On 04-February-27			Bond Future	9.09	96.9644	96.4087	96.9644	0.00
08/05/2026	2037 On 04-February-27	9.51	Call	Bond Future	4910	5	5	5	0.00
08/05/2026	2037 On 04-February-27	9.81	Call	Bond Future	6216	7	6	7	0.00
08/05/2026	2037 On 04-February-27	9.31	Call	Bond Future	4102	4	4	4	0.00
08/05/2026	2037 On 04-February-27	8.44	Call	Bond Future	1509	2	2	2	4,490.00
08/05/2026	2037 On 04-February-27	9.31	Put	Bond Future	2709	2	3	2	4,490.00
08/05/2026	2037 On 04-February-27	8.44	Put	Bond Future	5707	5	6	5	0.00
08/05/2026	2037 On 04-February-27	9.81	Put	Bond Future	1797	2	2	2	4,490.00
08/05/2026	2037 On 04-February-27	9.51	Put	Bond Future	2291	2	2	2	0.00

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08/05/2026	2037 On 06-May-27			Bond Future	9.13	98.8472	98.2916	98.8472	0.00
08/05/2026	2037 On 06-May-27	8.58	Call	Bond Future	2081	2	2	2	0.00
08/05/2026	2037 On 06-May-27	8.58	Put	Bond Future	5595	5	6	5	0.00
08/05/2026	2037 On 05-August-27			Bond Future	9.21	95.8161	95.8161	95.8161	0.00
08/05/2026	2037 On 05-August-27	9.05	Call	Bond Future	3438	3	3	3	0.00
08/05/2026	2037 On 05-August-27	9.05	Put	Bond Future	4422	4	4	4	0.00
08/05/2026	2038 On 07-May-26			Bond Future	144.53	144.5300	144.5300	144.5300	0.00
08/05/2026	2038 On 06-August-26			Bond Future	162.65	161.8372	162.6478	161.8372	4,136.00
08/05/2026	2038 On 06-August-26	144.72	Call	Bond Future	17928	17	18	17	0.00
08/05/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2038 On 05-November-26			Bond Future	165.65	164.8939	165.6458	164.8939	1,373.00
08/05/2026	2038 On 05-November-26	146.31	Call	Bond Future	19336	19	19	19	0.00
08/05/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2038 On 04-February-27			Bond Future	166.62	165.8692	166.6165	165.8692	0.00
08/05/2026	2038 On 04-February-27	153.83	Call	Bond Future	12786	12	13	12	0.00
08/05/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2038 On 06-May-27			Bond Future	169.91	169.1269	169.9060	169.1269	0.00
08/05/2026	2038 On 06-May-27	166.10	Call	Bond Future	3806	3	4	3	0.00
08/05/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2038 On 05-August-27			Bond Future	170.73	170.7337	170.7337	170.7337	0.00
08/05/2026	2038 On 05-August-27	169.13	Call	Bond Future	1604	2	2	2	0.00
08/05/2026	2038 On 05-August-27	169.13	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2040 On 07-May-26			Bond Future	11.67	84.4261	84.4261	84.4261	0.00
08/05/2026	2040 On 06-August-26			Bond Future	9.25	98.8586	98.3499	98.8586	80,733.00
08/05/2026	2040 On 06-August-26	12.19	Call	Bond Future	18931	19	19	19	0.00
08/05/2026	2040 On 06-August-26	12.19	Put	Bond Future	15	0	0	0	0.00
08/05/2026	2040 On 05-November-26			Bond Future	9.31	100.7030	100.1397	100.7030	1,566.00
08/05/2026	2040 On 05-November-26	11.06	Call	Bond Future	12427	13	12	13	0.00
08/05/2026	2040 On 05-November-26	11.27	Call	Bond Future	13599	14	14	14	0.00
08/05/2026	2040 On 05-November-26	10.67	Call	Bond Future	10233	11	10	11	0.00
08/05/2026	2040 On 05-November-26	9.91	Call	Bond Future	6082	6	6	6	2,300.00
08/05/2026	2040 On 05-November-26	10.67	Put	Bond Future	867	1	1	1	2,300.00
08/05/2026	2040 On 05-November-26	9.91	Put	Bond Future	1783	2	2	2	0.00
08/05/2026	2040 On 05-November-26	11.27	Put	Bond Future	508	0	1	0	2,300.00

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08/05/2026	2040 On 05-November-26	11.06	Put	Bond Future	613	1	1	1	0.00
08/05/2026	2040 On 04-February-27			Bond Future	9.36	98.1410	97.5549	98.1410	0.00
08/05/2026	2040 On 04-February-27	9.93	Call	Bond Future	6463	7	6	7	0.00
08/05/2026	2040 On 04-February-27	10.17	Call	Bond Future	7675	8	8	8	0.00
08/05/2026	2040 On 04-February-27	9.67	Call	Bond Future	5218	6	5	6	0.00
08/05/2026	2040 On 04-February-27	8.78	Call	Bond Future	1980	2	2	2	2,300.00
08/05/2026	2040 On 04-February-27	9.67	Put	Bond Future	2988	3	3	3	2,300.00
08/05/2026	2040 On 04-February-27	8.78	Put	Bond Future	6328	6	6	6	0.00
08/05/2026	2040 On 04-February-27	10.17	Put	Bond Future	2010	2	2	2	2,300.00
08/05/2026	2040 On 04-February-27	9.93	Put	Bond Future	2425	2	2	2	0.00
08/05/2026	2040 On 06-May-27			Bond Future	9.41	100.0466	99.4602	100.0466	0.00
08/05/2026	2040 On 06-May-27	8.88	Call	Bond Future	2584	3	3	3	0.00
08/05/2026	2040 On 06-May-27	8.88	Put	Bond Future	6490	6	6	6	0.00
08/05/2026	2040 On 05-August-27			Bond Future	9.49	96.7551	96.7551	96.7551	0.00
08/05/2026	2040 On 05-August-27	9.33	Call	Bond Future	4145	4	4	4	0.00
08/05/2026	2040 On 05-August-27	9.33	Put	Bond Future	5251	5	5	5	0.00
08/05/2026	2043 On 07-May-26			Bond Future	111.69	111.6900	111.6900	111.6900	0.00
08/05/2026	2043 On 06-August-26			Bond Future	125.12	125.1279	125.1238	125.1279	3,416.00
08/05/2026	2043 On 06-August-26	110.88	Call	Bond Future	14245	14	14	14	0.00
08/05/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
08/05/2026	2043 On 05-November-26			Bond Future	127.43	127.4914	127.4304	127.4914	0.00
08/05/2026	2043 On 05-November-26	112.84	Call	Bond Future	14612	15	15	15	0.00
08/05/2026	2043 On 05-November-26	112.84	Put	Bond Future	22	0	0	0	0.00
08/05/2026	2043 On 04-February-27			Bond Future	126.99	127.0663	126.9892	127.0663	0.00
08/05/2026	2043 On 04-February-27	117.63	Call	Bond Future	9762	10	10	10	0.00
08/05/2026	2043 On 04-February-27	117.63	Put	Bond Future	403	0	0	0	0.00
08/05/2026	2043 On 06-May-27			Bond Future	129.50	129.5617	129.4968	129.5617	0.00
08/05/2026	2043 On 06-May-27	127.48	Call	Bond Future	4576	4	5	4	0.00
08/05/2026	2043 On 06-May-27	127.48	Put	Bond Future	2560	2	3	2	0.00
08/05/2026	2043 On 05-August-27			Bond Future	128.89	128.8949	128.8949	128.8949	0.00
08/05/2026	2043 On 05-August-27	129.56	Call	Bond Future	3545	4	4	4	0.00
08/05/2026	2043 On 05-August-27	129.56	Put	Bond Future	4210	4	4	4	0.00
08/05/2026	2044 On 07-May-26			Bond Future	11.80	79.9518	79.9518	79.9518	0.00
08/05/2026	2044 On 06-August-26			Bond Future	9.37	95.5452	94.9930	95.5452	46,020.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2026	2044 On 06-August-26	12.42	Call	Bond Future	20678	21	21	21	0.00
08/05/2026	2044 On 06-August-26	9.00	Call	Bond Future	1361	2	1	2	0.00
08/05/2026	2044 On 06-August-26	9.25	Call	Bond Future	2202	2	2	2	0.00
08/05/2026	2044 On 06-August-26	9.75	Call	Bond Future	4599	5	5	5	0.00
08/05/2026	2044 On 06-August-26	9.75	Put	Bond Future	1573	1	2	1	14,500.00
08/05/2026	2044 On 06-August-26	9.25	Put	Bond Future	3197	3	3	3	7,000.00
08/05/2026	2044 On 06-August-26	9.00	Put	Bond Future	4467	4	4	4	7,000.00
08/05/2026	2044 On 06-August-26	12.42	Put	Bond Future	15	0	0	0	0.00
08/05/2026	2044 On 05-November-26			Bond Future	9.42	97.3278	96.7216	97.3278	89,193.00
08/05/2026	2044 On 05-November-26	11.34	Call	Bond Future	14347	15	14	15	0.00
08/05/2026	2044 On 05-November-26	11.34	Put	Bond Future	599	1	1	1	0.00
08/05/2026	2044 On 04-February-27			Bond Future	9.47	94.8259	94.1964	94.8259	0.00
08/05/2026	2044 On 04-February-27	10.18	Call	Bond Future	7858	8	8	8	0.00
08/05/2026	2044 On 04-February-27	10.18	Put	Bond Future	2431	2	2	2	0.00
08/05/2026	2044 On 06-May-27			Bond Future	9.52	96.6671	96.0362	96.6671	0.00
08/05/2026	2044 On 06-May-27	9.08	Call	Bond Future	3188	4	3	4	0.00
08/05/2026	2044 On 06-May-27	9.08	Put	Bond Future	6734	6	7	6	0.00
08/05/2026	2044 On 05-August-27			Bond Future	9.59	93.3942	93.3942	93.3942	0.00
08/05/2026	2044 On 05-August-27	9.44	Call	Bond Future	4674	5	5	5	0.00
08/05/2026	2044 On 05-August-27	9.44	Put	Bond Future	5827	6	6	6	0.00
08/05/2026	2046 On 07-May-26			Bond Future	124.95	124.9500	124.9500	124.9500	0.00
08/05/2026	2046 On 06-August-26			Bond Future	146.34	145.3786	146.3442	145.3786	18,596.00
08/05/2026	2046 On 06-August-26	122.38	Call	Bond Future	23964	23	24	23	0.00
08/05/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2046 On 05-November-26			Bond Future	146.71	145.7896	146.7079	145.7896	0.00
08/05/2026	2046 On 05-November-26	125.48	Call	Bond Future	21228	20	21	20	0.00
08/05/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2046 On 04-February-27			Bond Future	149.56	148.6411	149.5596	148.6411	0.00
08/05/2026	2046 On 04-February-27	131.09	Call	Bond Future	18470	18	18	18	0.00
08/05/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2046 On 06-May-27			Bond Future	150.12	149.1691	150.1218	149.1691	0.00
08/05/2026	2046 On 06-May-27	148.99	Call	Bond Future	1132	0	1	0	0.00
08/05/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2046 On 05-August-27			Bond Future	152.88	152.8839	152.8839	152.8839	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
08/05/2026	2046 On 05-August-27	149.17	Call	Bond Future	3714	4	4	4	0.00
08/05/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2050 On 07-May-26			Bond Future	124.07	124.0700	124.0700	124.0700	0.00
08/05/2026	2050 On 06-August-26			Bond Future	146.83	146.8326	146.8282	146.8326	18,162.00
08/05/2026	2050 On 06-August-26	123.27	Call	Bond Future	23558	24	24	24	0.00
08/05/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2050 On 05-November-26			Bond Future	149.53	149.6058	149.5347	149.6058	0.00
08/05/2026	2050 On 05-November-26	123.84	Call	Bond Future	25695	26	26	26	0.00
08/05/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2050 On 04-February-27			Bond Future	149.94	150.0284	149.9383	150.0284	0.00
08/05/2026	2050 On 04-February-27	132.39	Call	Bond Future	17548	18	18	18	0.00
08/05/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2050 On 06-May-27			Bond Future	152.90	152.9747	152.8985	152.9747	0.00
08/05/2026	2050 On 06-May-27	150.46	Call	Bond Future	2438	3	2	3	0.00
08/05/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
08/05/2026	2050 On 05-August-27			Bond Future	153.15	153.1521	153.1521	153.1521	0.00
08/05/2026	2050 On 05-August-27	152.97	Call	Bond Future	182	0	0	0	0.00
08/05/2026	2050 On 05-August-27	152.97	Put	Bond Future	0	0	0	0	0.00
08/05/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	AL37 On 07-May-26			Index Future	1266.37	1266.3720	1266.3720	1266.3720	0.00
08/05/2026	AL37 On 06-August-26			Index Future	1284.43	1288.1040	1284.4300	1288.1040	0.00
08/05/2026	AL37 On 05-November-26			Index Future	1308.05	1312.3790	1308.0530	1312.3790	0.00
08/05/2026	AL37 On 04-February-27			Index Future	1333.17	1337.7410	1333.1720	1337.7410	0.00
08/05/2026	AL37 On 06-May-27			Index Future	1359.19	1363.7180	1359.1930	1363.7180	0.00
08/05/2026	AL37 On 05-August-27			Index Future	1383.67	1383.6740	1383.6740	1383.6740	0.00
08/05/2026	AL7T On 07-May-26			Index Future	1643.83	1643.8270	1643.8270	1643.8270	0.00
08/05/2026	AL7T On 06-August-26			Index Future	1662.97	1670.1750	1662.9740	1670.1750	0.00
08/05/2026	AL7T On 05-November-26			Index Future	1693.56	1701.6490	1693.5600	1701.6490	0.00
08/05/2026	AL7T On 04-February-27			Index Future	1726.08	1734.5340	1726.0810	1734.5340	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
08/05/2026	AL7T On 06-May-27			Index Future	1759.77	1768.2160	1759.7710	1768.2160	0.00
08/05/2026	AL7T On 05-August-27			Index Future	1791.47	1791.4670	1791.4670	1791.4670	0.00
08/05/2026	ALBI On 07-May-26			Index Future	1389.16	1389.1600	1389.1600	1389.1600	0.00
08/05/2026	ALBI On 06-August-26			Index Future	1405.12	1411.1170	1405.1150	1411.1170	78.00
08/05/2026	ALBI On 05-November-26			Index Future	1430.96	1437.7100	1430.9590	1437.7100	0.00
08/05/2026	ALBI On 04-February-27			Index Future	1458.44	1465.4930	1458.4370	1465.4930	0.00
08/05/2026	ALBI On 06-May-27			Index Future	1486.90	1493.9510	1486.9030	1493.9510	0.00
08/05/2026	ALBI On 05-August-27			Index Future	1513.69	1513.6850	1513.6850	1513.6850	0.00
08/05/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/05/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
08/05/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C213 On 28-February-31			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
08/05/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/05/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	ES33 On 07-May-26			Bond Future	11.69	80.8805	80.8805	80.8805	0.00
08/05/2026	ES33 On 06-August-26			Bond Future	9.15	94.9270	94.5928	94.9270	0.00
08/05/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12724	13	13	13	0.00
08/05/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
08/05/2026	ES33 On 05-November-26			Bond Future	9.22	92.9261	92.5435	92.9261	0.00
08/05/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7215	8	7	8	0.00
08/05/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
08/05/2026	ES33 On 04-February-27			Bond Future	9.29	94.7440	94.3428	94.7440	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
08/05/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1846	2	2	2	0.00
08/05/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
08/05/2026	ES33 On 06-May-27			Bond Future	9.36	92.8084	92.4096	92.8084	0.00
08/05/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
08/05/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2516	2	3	2	0.00
08/05/2026	ES33 On 05-August-27			Bond Future	9.46	94.1062	94.1062	94.1062	0.00
08/05/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0	0	0	0	0.00
08/05/2026	ES33 On 05-August-27	9.27	Put	Bond Future	814	1	1	1	0.00
08/05/2026	ES42 On 07-May-26			Bond Future	12.20	74.6414	74.6414	74.6414	0.00
08/05/2026	ES42 On 06-August-26			Bond Future	9.67	93.1859	93.1848	93.1859	0.00
08/05/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18710	19	19	19	0.00
08/05/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
08/05/2026	ES42 On 05-November-26			Bond Future	9.73	90.6815	90.6385	90.6815	0.00
08/05/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12674	13	13	13	0.00
08/05/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
08/05/2026	ES42 On 04-February-27			Bond Future	9.79	92.4558	92.4013	92.4558	0.00
08/05/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3541	4	4	4	0.00
08/05/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
08/05/2026	ES42 On 06-May-27			Bond Future	9.84	90.0068	89.9612	90.0068	0.00
08/05/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
08/05/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3781	4	4	4	0.00
08/05/2026	ES42 On 05-August-27			Bond Future	9.92	91.6106	91.6106	91.6106	0.00
08/05/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0	0	0	0	0.00
08/05/2026	ES42 On 05-August-27	9.84	Put	Bond Future	571	1	1	1	0.00
08/05/2026	GOVI On 07-May-26			GOVI	1362.75	1362.7530	1362.7530	1362.7530	0.00
08/05/2026	GOVI On 06-August-26			GOVI	1378.08	1384.1780	1378.0760	1384.1780	681.00
08/05/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1890760	195	189	195	0.00
08/05/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
08/05/2026	GOVI On 05-November-26			GOVI	1403.42	1410.2630	1403.4210	1410.2630	0.00
08/05/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1264210	133	126	133	0.00
08/05/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
08/05/2026	GOVI On 04-February-27			GOVI	1430.37	1437.5170	1430.3710	1437.5170	0.00
08/05/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	613710	69	61	69	0.00
08/05/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	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
08/05/2026	GOVI On 06-May-27			GOVI	1458.29	1465.4310	1458.2900	1465.4310	0.00
08/05/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	312900	38	31	38	0.00
08/05/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
08/05/2026	GOVI On 05-August-27			GOVI	1484.56	1484.5560	1484.5560	1484.5560	0.00
08/05/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	195560	20	20	20	0.00
08/05/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
08/05/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/05/2026	I258 On 07-May-26			Bond Future	113.73	113.7300	113.7300	113.7300	0.00
08/05/2026	I258 On 06-August-26			Bond Future	133.05	133.9726	133.0509	133.9726	0.00
08/05/2026	I258 On 06-August-26	112.95	Call	Bond Future	20106	21	20	21	0.00
08/05/2026	I258 On 06-August-26	112.95	Put	Bond Future	5	0	0	0	0.00
08/05/2026	I258 On 05-November-26			Bond Future	135.50	136.5033	135.5035	136.5033	0.00
08/05/2026	I258 On 05-November-26	114.95	Call	Bond Future	20612	22	21	22	0.00
08/05/2026	I258 On 05-November-26	114.95	Put	Bond Future	59	0	0	0	0.00
08/05/2026	I258 On 04-February-27			Bond Future	135.22	136.2543	135.2193	136.2543	0.00
08/05/2026	I258 On 04-February-27	118.90	Call	Bond Future	16756	18	17	18	0.00
08/05/2026	I258 On 04-February-27	118.90	Put	Bond Future	436	0	0	0	0.00
08/05/2026	I258 On 06-May-27			Bond Future	137.89	138.9303	137.8893	138.9303	0.00
08/05/2026	I258 On 06-May-27	134.78	Call	Bond Future	7186	8	7	8	0.00
08/05/2026	I258 On 06-May-27	134.78	Put	Bond Future	4077	3	4	3	0.00
08/05/2026	I258 On 05-August-27			Bond Future	137.44	137.4420	137.4420	137.4420	0.00
08/05/2026	I258 On 05-August-27	138.93	Call	Bond Future	5460	5	5	5	0.00
08/05/2026	I258 On 05-August-27	138.93	Put	Bond Future	6948	7	7	7	0.00
08/05/2026	IGOV On 07-May-26			Index Future	444.99	444.9900	444.9900	444.9900	0.00
08/05/2026	IGOV On 06-August-26			Index Future	454.50	453.9500	454.4960	453.9500	255.00
08/05/2026	IGOV On 05-November-26			Index Future	462.96	462.6140	462.9640	462.6140	8.00
08/05/2026	IGOV On 04-February-27			Index Future	471.96	471.6610	471.9620	471.6610	0.00
08/05/2026	IGOV On 06-May-27			Index Future	481.28	480.9250	481.2780	480.9250	0.00
08/05/2026	IGOV On 05-August-27			Index Future	490.05	490.0500	490.0500	490.0500	0.00
08/05/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/05/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/05/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	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
08/05/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/05/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/05/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/05/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/05/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/05/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/05/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/05/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/05/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
08/05/2026	R033 On 07-May-26			Bond Future	10.38	99.2882	99.2882	99.2882	0.00
08/05/2026	R033 On 06-August-26			Bond Future	8.50	111.4991	111.1088	111.4991	9,216.00
08/05/2026	R033 On 06-August-26	10.25	Call	Bond Future	8754	9	9	9	0.00
08/05/2026	R033 On 06-August-26	10.25	Put	Bond Future	99	0	0	0	0.00
08/05/2026	R033 On 05-November-26			Bond Future	8.56	108.5363	108.0891	108.5363	0.00
08/05/2026	R033 On 05-November-26	9.33	Call	Bond Future	4741	5	5	5	0.00
08/05/2026	R033 On 05-November-26	9.33	Put	Bond Future	928	1	1	1	0.00
08/05/2026	R033 On 04-February-27			Bond Future	8.60	110.6347	110.1661	110.6347	0.00
08/05/2026	R033 On 04-February-27	8.65	Call	Bond Future	2573	3	3	3	0.00
08/05/2026	R033 On 04-February-27	8.65	Put	Bond Future	2338	2	2	2	0.00
08/05/2026	R033 On 06-May-27			Bond Future	8.64	107.7392	107.2734	107.7392	0.00
08/05/2026	R033 On 06-May-27	7.93	Call	Bond Future	1227	2	1	2	0.00
08/05/2026	R033 On 06-May-27	7.93	Put	Bond Future	4647	5	5	5	0.00
08/05/2026	R033 On 05-August-27			Bond Future	8.72	109.2183	109.2183	109.2183	0.00
08/05/2026	R033 On 05-August-27	8.54	Call	Bond Future	2401	2	2	2	0.00
08/05/2026	R033 On 05-August-27	8.54	Put	Bond Future	3222	3	3	3	0.00
08/05/2026	R035 On 07-May-26			Bond Future	10.86	90.6603	90.6603	90.6603	0.00
08/05/2026	R035 On 06-August-26			Bond Future	8.67	105.6106	105.1989	105.6106	92,587.00
08/05/2026	R035 On 06-August-26	11.06	Call	Bond Future	13147	14	13	14	0.00
08/05/2026	R035 On 06-August-26	9.72	Call	Bond Future	6428	7	6	7	0.00
08/05/2026	R035 On 06-August-26	10.22	Call	Bond Future	8947	9	9	9	0.00
08/05/2026	R035 On 06-August-26	7.70	Call	Bond Future	207	0	0	0	4,899.00
08/05/2026	R035 On 06-August-26	7.95	Call	Bond Future	386	1	0	1	4,899.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2026	R035 On 06-August-26	7.90	Call	Bond Future	342	0	0	0	0.00
08/05/2026	R035 On 06-August-26	8.34	Call	Bond Future	978	1	1	1	0.00
08/05/2026	R035 On 06-August-26	8.71	Call	Bond Future	2001	2	2	2	350.00
08/05/2026	R035 On 06-August-26	8.29	Call	Bond Future	874	1	1	1	1,000.00
08/05/2026	R035 On 06-August-26	8.79	Call	Bond Future	2279	3	2	3	1,000.00
08/05/2026	R035 On 06-August-26	9.39	Call	Bond Future	4826	5	5	5	0.00
08/05/2026	R035 On 06-August-26	9.71	Call	Bond Future	6378	7	6	7	0.00
08/05/2026	R035 On 06-August-26	9.21	Call	Bond Future	3997	4	4	4	0.00
08/05/2026	R035 On 06-August-26	10.13	Call	Bond Future	8490	9	8	9	0.00
08/05/2026	R035 On 06-August-26	9.63	Call	Bond Future	5983	6	6	6	0.00
08/05/2026	R035 On 06-August-26	9.22	Call	Bond Future	4042	4	4	4	250.00
08/05/2026	R035 On 06-August-26	9.13	Call	Bond Future	3642	4	4	4	200.00
08/05/2026	R035 On 06-August-26	9.63	Put	Bond Future	421	0	0	0	200.00
08/05/2026	R035 On 06-August-26	9.13	Put	Bond Future	922	1	1	1	0.00
08/05/2026	R035 On 06-August-26	10.13	Put	Bond Future	193	0	0	0	200.00
08/05/2026	R035 On 06-August-26	8.29	Put	Bond Future	3180	3	3	3	0.00
08/05/2026	R035 On 06-August-26	9.21	Put	Bond Future	814	1	1	1	350.00
08/05/2026	R035 On 06-August-26	8.71	Put	Bond Future	1753	2	2	2	0.00
08/05/2026	R035 On 06-August-26	9.71	Put	Bond Future	372	0	0	0	350.00
08/05/2026	R035 On 06-August-26	9.39	Put	Bond Future	615	1	1	1	1,000.00
08/05/2026	R035 On 06-August-26	8.79	Put	Bond Future	1554	1	2	1	0.00
08/05/2026	R035 On 06-August-26	8.34	Put	Bond Future	2975	3	3	3	4,899.00
08/05/2026	R035 On 06-August-26	7.95	Put	Bond Future	4820	5	5	5	0.00
08/05/2026	R035 On 06-August-26	7.70	Put	Bond Future	6242	6	6	6	0.00
08/05/2026	R035 On 06-August-26	7.90	Put	Bond Future	5094	5	5	5	0.00
08/05/2026	R035 On 06-August-26	10.22	Put	Bond Future	168	0	0	0	250.00
08/05/2026	R035 On 06-August-26	9.72	Put	Bond Future	366	0	0	0	250.00
08/05/2026	R035 On 06-August-26	9.22	Put	Bond Future	802	1	1	1	0.00
08/05/2026	R035 On 06-August-26	11.06	Put	Bond Future	28	0	0	0	0.00
08/05/2026	R035 On 05-November-26			Bond Future	8.72	103.0780	102.6120	103.0780	32,644.00
08/05/2026	R035 On 05-November-26	10.03	Call	Bond Future	7928	8	8	8	0.00
08/05/2026	R035 On 05-November-26	8.97	Call	Bond Future	3329	4	3	4	0.00
08/05/2026	R035 On 05-November-26	8.47	Call	Bond Future	1723	2	2	2	0.00
08/05/2026	R035 On 05-November-26	7.97	Call	Bond Future	773	1	1	1	600.00
08/05/2026	R035 On 05-November-26	8.80	Call	Bond Future	2721	3	3	3	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2026	R035 On 05-November-26	9.80	Call	Bond Future	6866	7	7	7	0.00
08/05/2026	R035 On 05-November-26	9.30	Call	Bond Future	4649	5	5	5	0.00
08/05/2026	R035 On 05-November-26	9.30	Put	Bond Future	1332	1	1	1	200.00
08/05/2026	R035 On 05-November-26	8.80	Put	Bond Future	2263	2	2	2	0.00
08/05/2026	R035 On 05-November-26	9.80	Put	Bond Future	796	1	1	1	200.00
08/05/2026	R035 On 05-November-26	8.47	Put	Bond Future	3211	3	3	3	600.00
08/05/2026	R035 On 05-November-26	7.97	Put	Bond Future	5302	5	5	5	0.00
08/05/2026	R035 On 05-November-26	8.97	Put	Bond Future	1887	2	2	2	600.00
08/05/2026	R035 On 05-November-26	10.03	Put	Bond Future	624	1	1	1	0.00
08/05/2026	R035 On 04-February-27			Bond Future	8.77	105.0706	104.5833	105.0706	0.00
08/05/2026	R035 On 04-February-27	9.02	Call	Bond Future	3749	4	4	4	0.00
08/05/2026	R035 On 04-February-27	9.43	Call	Bond Future	5337	6	5	6	0.00
08/05/2026	R035 On 04-February-27	8.43	Call	Bond Future	1936	2	2	2	1,050.00
08/05/2026	R035 On 04-February-27	8.20	Call	Bond Future	1437	2	1	2	3,000.00
08/05/2026	R035 On 04-February-27	8.85	Call	Bond Future	3159	3	3	3	0.00
08/05/2026	R035 On 04-February-27	7.70	Call	Bond Future	742	1	1	1	3,000.00
08/05/2026	R035 On 04-February-27	8.93	Call	Bond Future	3431	4	3	4	0.00
08/05/2026	R035 On 04-February-27	8.93	Put	Bond Future	2499	2	2	2	1,050.00
08/05/2026	R035 On 04-February-27	8.43	Put	Bond Future	3880	4	4	4	0.00
08/05/2026	R035 On 04-February-27	8.85	Put	Bond Future	2681	2	3	2	3,000.00
08/05/2026	R035 On 04-February-27	8.20	Put	Bond Future	4739	5	5	5	0.00
08/05/2026	R035 On 04-February-27	9.43	Put	Bond Future	1633	1	2	1	1,050.00
08/05/2026	R035 On 04-February-27	7.70	Put	Bond Future	7078	7	7	7	0.00
08/05/2026	R035 On 04-February-27	9.02	Put	Bond Future	2310	2	2	2	0.00
08/05/2026	R035 On 06-May-27			Bond Future	8.80	102.6051	102.1197	102.6051	0.00
08/05/2026	R035 On 06-May-27	8.25	Call	Bond Future	1781	2	2	2	0.00
08/05/2026	R035 On 06-May-27	8.25	Put	Bond Future	4921	5	5	5	0.00
08/05/2026	R035 On 05-August-27			Bond Future	8.87	103.9727	103.9727	103.9727	0.00
08/05/2026	R035 On 05-August-27	8.72	Call	Bond Future	3001	3	3	3	0.00
08/05/2026	R035 On 05-August-27	8.72	Put	Bond Future	3819	4	4	4	0.00
08/05/2026	R038 On 07-May-26			Bond Future	11.40	97.8492	97.8492	97.8492	0.00
08/05/2026	R038 On 06-August-26			Bond Future	9.08	117.2362	116.7110	117.2362	1,924.00
08/05/2026	R038 On 06-August-26	11.77	Call	Bond Future	18372	19	18	19	0.00
08/05/2026	R038 On 06-August-26	11.77	Put	Bond Future	18	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
08/05/2026	R038 On 05-November-26			Bond Future	9.14	113.9392	113.3521	113.9392	2,570.00
08/05/2026	R038 On 05-November-26	10.72	Call	Bond Future	11830	12	12	12	0.00
08/05/2026	R038 On 05-November-26	10.72	Put	Bond Future	684	1	1	1	0.00
08/05/2026	R038 On 04-February-27			Bond Future	9.19	116.1421	115.5302	116.1421	0.00
08/05/2026	R038 On 04-February-27	9.60	Call	Bond Future	5745	6	6	6	0.00
08/05/2026	R038 On 04-February-27	9.60	Put	Bond Future	2741	3	3	3	0.00
08/05/2026	R038 On 06-May-27			Bond Future	9.24	112.9122	112.3009	112.9122	0.00
08/05/2026	R038 On 06-May-27	8.71	Call	Bond Future	2554	3	3	3	0.00
08/05/2026	R038 On 06-May-27	8.71	Put	Bond Future	6483	6	6	6	0.00
08/05/2026	R038 On 05-August-27			Bond Future	9.31	114.3366	114.3366	114.3366	0.00
08/05/2026	R038 On 05-August-27	9.15	Call	Bond Future	4093	4	4	4	0.00
08/05/2026	R038 On 05-August-27	9.15	Put	Bond Future	5257	5	5	5	0.00
08/05/2026	R053 On 07-May-26			Bond Future	11.69	100.7752	100.7752	100.7752	0.00
08/05/2026	R053 On 06-August-26			Bond Future	9.23	128.5823	127.7853	128.5823	69,515.00
08/05/2026	R053 On 06-August-26	12.28	Call	Bond Future	28701	29	29	29	0.00
08/05/2026	R053 On 06-August-26	9.60	Call	Bond Future	6469	7	6	7	0.00
08/05/2026	R053 On 06-August-26	8.60	Call	Bond Future	1078	1	1	1	0.00
08/05/2026	R053 On 06-August-26	9.10	Call	Bond Future	3061	3	3	3	530.00
08/05/2026	R053 On 06-August-26	8.10	Call	Bond Future	326	0	0	0	530.00
08/05/2026	R053 On 06-August-26	8.60	Put	Bond Future	8965	8	9	8	0.00
08/05/2026	R053 On 06-August-26	8.10	Put	Bond Future	15042	14	15	14	0.00
08/05/2026	R053 On 06-August-26	9.10	Put	Bond Future	4660	4	5	4	530.00
08/05/2026	R053 On 06-August-26	9.60	Put	Bond Future	2271	2	2	2	530.00
08/05/2026	R053 On 06-August-26	12.28	Put	Bond Future	27	0	0	0	0.00
08/05/2026	R053 On 05-November-26			Bond Future	9.28	125.1186	124.2498	125.1186	4,041.00
08/05/2026	R053 On 05-November-26	11.21	Call	Bond Future	20343	21	20	21	0.00
08/05/2026	R053 On 05-November-26	11.21	Put	Bond Future	869	1	1	1	0.00
08/05/2026	R053 On 04-February-27			Bond Future	9.32	127.5376	126.6373	127.5376	0.00
08/05/2026	R053 On 04-February-27	9.99	Call	Bond Future	10926	12	11	12	0.00
08/05/2026	R053 On 04-February-27	9.99	Put	Bond Future	3562	3	4	3	0.00
08/05/2026	R053 On 06-May-27			Bond Future	9.36	124.1507	123.2466	124.1507	0.00
08/05/2026	R053 On 06-May-27	8.92	Call	Bond Future	4532	5	5	5	0.00
08/05/2026	R053 On 06-May-27	8.92	Put	Bond Future	9724	9	10	9	0.00
08/05/2026	R053 On 05-August-27			Bond Future	9.41	125.4810	125.4810	125.4810	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
08/05/2026	R053 On 05-August-27	9.28	Call	Bond Future	6766	7	7	7	0.00
08/05/2026	R053 On 05-August-27	9.28	Put	Bond Future	8283	8	8	8	0.00
08/05/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
08/05/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
08/05/2026	R186 On 06-August-26	8.57	Call	Bond Future	53	0	0	0	0.00
08/05/2026	R186 On 06-August-26	8.57	Put	Bond Future	53	0	0	0	0.00
08/05/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
08/05/2026	R186 On 05-November-26	8.12	Call	Bond Future	38	0	0	0	0.00
08/05/2026	R186 On 05-November-26	8.12	Put	Bond Future	38	0	0	0	0.00
08/05/2026	R202 On 07-May-26			Bond Future	277.55	277.5500	277.5500	277.5500	0.00
08/05/2026	R202 On 06-August-26			Bond Future	299.01	300.7943	299.0072	300.7943	1,025.00
08/05/2026	R202 On 06-August-26	278.86	Call	Bond Future	20147	22	20	22	0.00
08/05/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
08/05/2026	R202 On 05-November-26			Bond Future	304.52	306.4751	304.5187	306.4751	0.00
08/05/2026	R202 On 05-November-26	280.46	Call	Bond Future	24059	26	24	26	0.00
08/05/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
08/05/2026	R202 On 04-February-27			Bond Future	304.91	306.9375	304.9076	306.9375	0.00
08/05/2026	R202 On 04-February-27	294.73	Call	Bond Future	10178	12	10	12	0.00
08/05/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
08/05/2026	R202 On 06-May-27			Bond Future	310.93	312.9656	310.9274	312.9656	0.00
08/05/2026	R202 On 06-May-27	306.99	Call	Bond Future	3937	6	4	6	0.00
08/05/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
08/05/2026	R202 On 05-August-27			Bond Future	310.99	310.9912	310.9912	310.9912	0.00
08/05/2026	R202 On 05-August-27	312.97	Call	Bond Future	0	0	0	0	0.00
08/05/2026	R202 On 05-August-27	312.97	Put	Bond Future	1979	2	2	2	0.00
08/05/2026	R209 On 07-May-26			Bond Future	11.07	72.1699	72.1699	72.1699	0.00
08/05/2026	R209 On 06-August-26			Bond Future	8.82	86.1931	85.8046	86.1931	37,291.00
08/05/2026	R209 On 06-August-26	11.39	Call	Bond Future	13162	14	13	14	0.00
08/05/2026	R209 On 06-August-26	11.39	Put	Bond Future	24	0	0	0	0.00
08/05/2026	R209 On 05-November-26			Bond Future	8.87	84.6492	84.2150	84.6492	7,212.00
08/05/2026	R209 On 05-November-26	10.32	Call	Bond Future	8199	9	8	9	0.00
08/05/2026	R209 On 05-November-26	10.32	Put	Bond Future	571	1	1	1	0.00
08/05/2026	R209 On 04-February-27			Bond Future	8.91	86.2856	85.8330	86.2856	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
08/05/2026	R209 On 04-February-27	9.28	Call	Bond Future	4067	4	4	4	0.00
08/05/2026	R209 On 04-February-27	8.03	Call	Bond Future	961	1	1	1	3,237.00
08/05/2026	R209 On 04-February-27	8.96	Call	Bond Future	2984	3	3	3	0.00
08/05/2026	R209 On 04-February-27	8.96	Put	Bond Future	2736	3	3	3	3,237.00
08/05/2026	R209 On 04-February-27	8.03	Put	Bond Future	6011	6	6	6	0.00
08/05/2026	R209 On 04-February-27	9.28	Put	Bond Future	2089	2	2	2	0.00
08/05/2026	R209 On 06-May-27			Bond Future	8.95	84.8087	84.3565	84.8087	0.00
08/05/2026	R209 On 06-May-27	8.41	Call	Bond Future	1810	2	2	2	0.00
08/05/2026	R209 On 06-May-27	8.25	Call	Bond Future	1511	2	2	2	4,620.00
08/05/2026	R209 On 06-May-27	9.32	Call	Bond Future	4367	5	4	5	0.00
08/05/2026	R209 On 06-May-27	9.32	Put	Bond Future	2417	2	2	2	4,620.00
08/05/2026	R209 On 06-May-27	8.25	Put	Bond Future	5419	5	5	5	0.00
08/05/2026	R209 On 06-May-27	8.41	Put	Bond Future	4809	5	5	5	0.00
08/05/2026	R209 On 05-August-27			Bond Future	9.02	85.8872	85.8872	85.8872	0.00
08/05/2026	R209 On 05-August-27	8.87	Call	Bond Future	3002	3	3	3	0.00
08/05/2026	R209 On 05-August-27	8.87	Put	Bond Future	3793	4	4	4	0.00
08/05/2026	R210 On 07-May-26			Bond Future	255.40	255.4000	255.4000	255.4000	0.00
08/05/2026	R210 On 06-August-26			Bond Future	267.22	267.4758	267.2189	267.4758	448.00
08/05/2026	R210 On 06-August-26	259.84	Call	Bond Future	7379	8	7	8	0.00
08/05/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
08/05/2026	R210 On 05-November-26			Bond Future	268.61	268.9883	268.6067	268.9883	0.00
08/05/2026	R210 On 05-November-26	253.33	Call	Bond Future	15277	16	15	16	0.00
08/05/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
08/05/2026	R210 On 04-February-27			Bond Future	273.83	274.2493	273.8277	274.2493	0.00
08/05/2026	R210 On 04-February-27	266.03	Call	Bond Future	7798	8	8	8	0.00
08/05/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
08/05/2026	R210 On 06-May-27			Bond Future	275.61	276.0105	275.6099	276.0105	0.00
08/05/2026	R210 On 06-May-27	271.13	Call	Bond Future	4480	5	4	5	0.00
08/05/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
08/05/2026	R210 On 05-August-27			Bond Future	280.68	280.6820	280.6820	280.6820	0.00
08/05/2026	R210 On 05-August-27	276.01	Call	Bond Future	4672	5	5	5	0.00
08/05/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
08/05/2026	R213 On 07-May-26			Bond Future	9.80	90.8448	90.8448	90.8448	0.00
08/05/2026	R213 On 06-August-26			Bond Future	8.25	98.7585	98.4636	98.7585	55,172.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2026	R213 On 06-August-26	9.69	Call	Bond Future	5160	5	5	5	0.00
08/05/2026	R213 On 06-August-26	9.69	Put	Bond Future	112	0	0	0	0.00
08/05/2026	R213 On 05-November-26			Bond Future	8.31	97.0492	96.7050	97.0492	0.00
08/05/2026	R213 On 05-November-26	8.75	Call	Bond Future	2409	3	2	3	0.00
08/05/2026	R213 On 05-November-26	8.75	Put	Bond Future	893	1	1	1	0.00
08/05/2026	R213 On 04-February-27			Bond Future	8.35	98.9252	98.5627	98.9252	0.00
08/05/2026	R213 On 04-February-27	8.14	Call	Bond Future	1234	1	1	1	0.00
08/05/2026	R213 On 04-February-27	8.14	Put	Bond Future	1929	2	2	2	0.00
08/05/2026	R213 On 06-May-27			Bond Future	8.38	97.2923	96.9334	97.2923	0.00
08/05/2026	R213 On 06-May-27	7.56	Call	Bond Future	641	1	1	1	0.00
08/05/2026	R213 On 06-May-27	8.13	Call	Bond Future	1303	1	1	1	2,830.00
08/05/2026	R213 On 06-May-27	9.25	Call	Bond Future	3571	4	4	4	0.00
08/05/2026	R213 On 06-May-27	9.25	Put	Bond Future	908	1	1	1	2,830.00
08/05/2026	R213 On 06-May-27	8.13	Put	Bond Future	2088	2	2	2	0.00
08/05/2026	R213 On 06-May-27	7.56	Put	Bond Future	3240	3	3	3	0.00
08/05/2026	R213 On 05-August-27			Bond Future	8.47	98.6933	98.6933	98.6933	0.00
08/05/2026	R213 On 05-August-27	8.27	Call	Bond Future	1476	1	1	1	0.00
08/05/2026	R213 On 05-August-27	8.27	Put	Bond Future	2052	2	2	2	0.00
08/05/2026	R214 On 07-May-26			Bond Future	11.53	65.9435	65.9435	65.9435	0.00
08/05/2026	R214 On 06-August-26			Bond Future	9.25	81.5414	81.1258	81.5414	24,720.00
08/05/2026	R214 On 06-August-26	11.97	Call	Bond Future	15527	16	16	16	0.00
08/05/2026	R214 On 06-August-26	11.97	Put	Bond Future	27	0	0	0	0.00
08/05/2026	R214 On 05-November-26			Bond Future	9.31	79.7647	79.3054	79.7647	2,614.00
08/05/2026	R214 On 05-November-26	10.97	Call	Bond Future	10562	11	11	11	0.00
08/05/2026	R214 On 05-November-26	10.97	Put	Bond Future	608	1	1	1	0.00
08/05/2026	R214 On 04-February-27			Bond Future	9.35	81.3067	80.8289	81.3067	0.00
08/05/2026	R214 On 04-February-27	9.90	Call	Bond Future	5673	6	6	6	0.00
08/05/2026	R214 On 04-February-27	9.90	Put	Bond Future	2235	2	2	2	0.00
08/05/2026	R214 On 06-May-27			Bond Future	9.40	79.5854	79.1073	79.5854	0.00
08/05/2026	R214 On 06-May-27	8.88	Call	Bond Future	2368	3	2	3	0.00
08/05/2026	R214 On 06-May-27	8.88	Put	Bond Future	5791	6	6	6	0.00
08/05/2026	R214 On 05-August-27			Bond Future	9.46	80.5429	80.5429	80.5429	0.00
08/05/2026	R214 On 05-August-27	9.32	Call	Bond Future	3797	4	4	4	0.00
08/05/2026	R214 On 05-August-27	9.32	Put	Bond Future	4689	5	5	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
08/05/2026	R248 On 07-May-26			Bond Future	11.72	78.4803	78.4803	78.4803	0.00
08/05/2026	R248 On 06-August-26			Bond Future	9.31	99.3324	98.7353	99.3324	253,977.00
08/05/2026	R248 On 06-August-26	12.37	Call	Bond Future	21905	22	22	22	0.00
08/05/2026	R248 On 06-August-26	9.00	Call	Bond Future	1649	2	2	2	0.00
08/05/2026	R248 On 06-August-26	10.00	Call	Bond Future	6882	7	7	7	0.00
08/05/2026	R248 On 06-August-26	10.00	Put	Bond Future	1086	1	1	1	1,762.00
08/05/2026	R248 On 06-August-26	9.00	Put	Bond Future	4467	4	4	4	1,762.00
08/05/2026	R248 On 06-August-26	12.37	Put	Bond Future	19	0	0	0	0.00
08/05/2026	R248 On 05-November-26			Bond Future	9.36	96.7461	96.0941	96.7461	37,149.00
08/05/2026	R248 On 05-November-26	11.31	Call	Bond Future	15510	16	16	16	0.00
08/05/2026	R248 On 05-November-26	11.31	Put	Bond Future	641	1	1	1	0.00
08/05/2026	R248 On 04-February-27			Bond Future	9.41	98.6163	97.9404	98.6163	0.00
08/05/2026	R248 On 04-February-27	10.11	Call	Bond Future	8434	9	8	9	0.00
08/05/2026	R248 On 04-February-27	10.11	Put	Bond Future	2633	2	3	2	0.00
08/05/2026	R248 On 06-May-27			Bond Future	9.44	96.0889	95.4105	96.0889	260.00
08/05/2026	R248 On 06-May-27	9.05	Call	Bond Future	3585	4	4	4	0.00
08/05/2026	R248 On 06-May-27	9.05	Put	Bond Future	7074	7	7	7	0.00
08/05/2026	R248 On 05-August-27			Bond Future	9.50	97.1415	97.1415	97.1415	0.00
08/05/2026	R248 On 05-August-27	9.37	Call	Bond Future	5114	5	5	5	0.00
08/05/2026	R248 On 05-August-27	9.37	Put	Bond Future	6253	6	6	6	0.00
08/05/2026	R2R9 On 07-May-26			Bond Future	9.62	102.9736	102.9736	102.9736	0.00
08/05/2026	R2R9 On 06-August-26			Bond Future	9.20	109.2319	108.5935	109.2319	4,002.00
08/05/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95474	96	95	96	0.00
08/05/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
08/05/2026	R2R9 On 05-November-26			Bond Future	9.26	106.2898	105.5910	106.2898	0.00
08/05/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94621	95	95	95	0.00
08/05/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
08/05/2026	R2R9 On 04-February-27			Bond Future	9.31	108.3448	107.6199	108.3448	0.00
08/05/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6242	7	6	7	0.00
08/05/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2074	2	2	2	0.00
08/05/2026	R2R9 On 06-May-27			Bond Future	9.36	105.4679	104.7407	105.4679	0.00
08/05/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2589	3	3	3	0.00
08/05/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5587	6	6	6	0.00
08/05/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2909	3	3	3	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	3575	3	4	3	250.00
08/05/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	6016	6	6	6	0.00
08/05/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	6534	6	7	6	0.00
08/05/2026	R2R9 On 05-August-27			Bond Future	9.43	106.6395	106.6395	106.6395	0.00
08/05/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4090	4	4	4	0.00
08/05/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	5342	5	5	5	0.00
08/05/2026	R4R2 On 07-May-26			Bond Future	9.86	103.2455	103.2455	103.2455	0.00
08/05/2026	R4R2 On 06-August-26			Bond Future	9.35	110.4594	109.9721	110.4594	10,754.00
08/05/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96555	97	97	97	0.00
08/05/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
08/05/2026	R4R2 On 05-November-26			Bond Future	9.41	107.4142	106.8687	107.4142	0.00
08/05/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95646	96	96	96	0.00
08/05/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
08/05/2026	R4R2 On 04-February-27			Bond Future	9.46	109.4909	108.9222	109.4909	0.00
08/05/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7515	8	8	8	0.00
08/05/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2202	2	2	2	0.00
08/05/2026	R4R2 On 06-May-27			Bond Future	9.51	106.5101	105.9422	106.5101	0.00
08/05/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3232	4	3	4	0.00
08/05/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7534	7	8	7	0.00
08/05/2026	R4R2 On 05-August-27			Bond Future	9.58	107.8627	107.8627	107.8627	0.00
08/05/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4851	5	5	5	0.00
08/05/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	6019	6	6	6	0.00
08/05/2026	RR87 On 07-May-26			Bond Future	6.81	103.0247	103.0247	103.0247	0.00
08/05/2026	RR87 On 06-August-26			Bond Future	7.15	100.9428	100.9116	100.9428	0.00
08/05/2026	RR87 On 06-August-26	6.53	Call	Bond Future	11	0	0	0	0.00
08/05/2026	RR87 On 06-August-26	6.53	Put	Bond Future	229	0	0	0	0.00
08/05/2026	RR87 On 05-November-26			Bond Future	6.52	102.8256	102.7478	102.8256	0.00
08/05/2026	RR87 On 05-November-26	5.27	Call	Bond Future	1	0	0	0	0.00
08/05/2026	RR87 On 05-November-26	5.27	Put	Bond Future	144	0	0	0	0.00
08/05/2026	RR88 On 07-May-26			Bond Future	6.84	106.3739	106.3739	106.3739	0.00
08/05/2026	RR88 On 06-August-26			Bond Future	7.50	104.5444	104.4950	104.5444	0.00
08/05/2026	RR88 On 06-August-26	6.79	Call	Bond Future	50	0	0	0	0.00
08/05/2026	RR88 On 06-August-26	6.79	Put	Bond Future	902	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2026	RR88 On 05-November-26			Bond Future	7.50	105.8641	105.7643	105.8641	0.00
08/05/2026	RR88 On 05-November-26	6.71	Call	Bond Future	84	0	0	0	0.00
08/05/2026	RR88 On 05-November-26	6.71	Put	Bond Future	916	1	1	1	0.00
08/05/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/05/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00