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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	2029 On 06-August-26			Bond Future	152.39	152.3990	152.3891	152.3990	3,726.00
05/08/2026	2029 On 06-August-26	144.10	Call	Bond Future	8289	8	8	8	0.00
05/08/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2029 On 05-November-26			Bond Future	153.67	153.6831	153.6718	153.6831	13,269.00
05/08/2026	2029 On 05-November-26	147.56	Call	Bond Future	6112	6	6	6	0.00
05/08/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2029 On 04-February-27			Bond Future	156.57	156.5838	156.5723	156.5838	0.00
05/08/2026	2029 On 04-February-27	149.72	Call	Bond Future	6852	7	7	7	0.00
05/08/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2029 On 06-May-27			Bond Future	158.13	158.1433	158.1303	158.1433	0.00
05/08/2026	2029 On 06-May-27	153.32	Call	Bond Future	4810	5	5	5	0.00
05/08/2026	2029 On 06-May-27	153.32	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
05/08/2026	2029 On 05-August-27			Bond Future	161.19	161.1990	161.1869	161.1990	0.00
05/08/2026	2029 On 05-August-27	156.72	Call	Bond Future	4467	4	4	4	0.00
05/08/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2030 On 06-August-26			Bond Future	7.69	101.2095	101.1984	101.2095	23,558.00
05/08/2026	2030 On 06-August-26	9.22	Call	Bond Future	4495	5	4	5	0.00
05/08/2026	2030 On 06-August-26	7.71	Call	Bond Future	126	0	0	0	0.00
05/08/2026	2030 On 06-August-26	8.06	Call	Bond Future	1121	1	1	1	0.00
05/08/2026	2030 On 06-August-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
05/08/2026	2030 On 06-August-26	7.71	Put	Bond Future	52	0	0	0	0.00
05/08/2026	2030 On 06-August-26	8.06	Put	Bond Future	0	0	0	0	1,000.00
05/08/2026	2030 On 06-August-26	7.21	Put	Bond Future	1444	1	1	1	0.00
05/08/2026	2030 On 06-August-26	9.22	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2030 On 05-November-26			Bond Future	7.70	103.0398	103.0276	103.0398	152,800.00
05/08/2026	2030 On 05-November-26	8.39	Call	Bond Future	2142	2	2	2	0.00
05/08/2026	2030 On 05-November-26	8.39	Put	Bond Future	230	0	0	0	0.00
05/08/2026	2030 On 04-February-27			Bond Future	7.72	100.9525	100.9401	100.9525	22,723.00
05/08/2026	2030 On 04-February-27	7.82	Call	Bond Future	1102	1	1	1	0.00
05/08/2026	2030 On 04-February-27	7.82	Put	Bond Future	827	1	1	1	0.00
05/08/2026	2030 On 06-May-27			Bond Future	7.70	102.9297	102.9162	102.9297	0.00
05/08/2026	2030 On 06-May-27	7.27	Call	Bond Future	601	1	1	1	0.00
05/08/2026	2030 On 06-May-27	7.27	Put	Bond Future	1652	2	2	2	0.00
05/08/2026	2030 On 05-August-27			Bond Future	7.71	100.8854	100.8724	100.8854	0.00
05/08/2026	2030 On 05-August-27	8.11	Call	Bond Future	1663	2	2	2	0.00
05/08/2026	2030 On 05-August-27	8.11	Put	Bond Future	784	1	1	1	0.00
05/08/2026	2031 On 06-August-26			Bond Future	117.29	117.3777	117.2902	117.3777	4,380.00
05/08/2026	2031 On 06-August-26	113.81	Call	Bond Future	3480	4	3	4	0.00
05/08/2026	2031 On 06-August-26	113.81	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2031 On 05-November-26			Bond Future	119.44	119.5291	119.4391	119.5291	16,323.00
05/08/2026	2031 On 05-November-26	111.49	Call	Bond Future	7949	8	8	8	0.00
05/08/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2031 On 04-February-27			Bond Future	119.18	119.2746	119.1828	119.2746	681.00
05/08/2026	2031 On 04-February-27	116.18	Call	Bond Future	3064	3	3	3	0.00
05/08/2026	2031 On 04-February-27	116.18	Put	Bond Future	62	0	0	0	0.00
05/08/2026	2031 On 06-May-27			Bond Future	121.54	121.6373	121.5428	121.6373	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
05/08/2026	2031 On 06-May-27	116.87	Call	Bond Future	4687	5	5	5	0.00
05/08/2026	2031 On 06-May-27	116.87	Put	Bond Future	15	0	0	0	0.00
05/08/2026	2031 On 05-August-27			Bond Future	121.32	121.4176	121.3218	121.4176	0.00
05/08/2026	2031 On 05-August-27	121.41	Call	Bond Future	862	1	1	1	0.00
05/08/2026	2031 On 05-August-27	121.41	Put	Bond Future	950	1	1	1	0.00
05/08/2026	2032 On 06-August-26			Bond Future	8.00	104.0658	104.1414	104.0658	33,512.00
05/08/2026	2032 On 06-August-26	10.12	Call	Bond Future	9024	9	9	9	0.00
05/08/2026	2032 On 06-August-26	10.12	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2032 On 05-November-26			Bond Future	8.03	101.7886	101.8647	101.7886	193,212.00
05/08/2026	2032 On 05-November-26	9.16	Call	Bond Future	4923	5	5	5	0.00
05/08/2026	2032 On 05-November-26	9.16	Put	Bond Future	169	0	0	0	0.00
05/08/2026	2032 On 04-February-27			Bond Future	8.06	103.6855	103.7630	103.6855	0.00
05/08/2026	2032 On 04-February-27	8.48	Call	Bond Future	2648	3	3	3	0.00
05/08/2026	2032 On 04-February-27	7.58	Call	Bond Future	765	1	1	1	500.00
05/08/2026	2032 On 04-February-27	8.36	Call	Bond Future	2308	2	2	2	0.00
05/08/2026	2032 On 04-February-27	8.08	Call	Bond Future	1608	2	2	2	500.00
05/08/2026	2032 On 04-February-27	7.58	Put	Bond Future	2786	3	3	3	0.00
05/08/2026	2032 On 04-February-27	8.36	Put	Bond Future	1068	1	1	1	500.00
05/08/2026	2032 On 04-February-27	8.08	Put	Bond Future	1524	2	2	2	0.00
05/08/2026	2032 On 04-February-27	8.48	Put	Bond Future	918	1	1	1	0.00
05/08/2026	2032 On 06-May-27			Bond Future	8.07	101.5545	101.6327	101.5545	0.00
05/08/2026	2032 On 06-May-27	7.80	Call	Bond Future	1322	1	1	1	0.00
05/08/2026	2032 On 06-May-27	7.58	Call	Bond Future	1005	1	1	1	500.00
05/08/2026	2032 On 06-May-27	8.08	Call	Bond Future	1832	2	2	2	500.00
05/08/2026	2032 On 06-May-27	8.47	Call	Bond Future	2778	3	3	3	0.00
05/08/2026	2032 On 06-May-27	8.44	Call	Bond Future	2699	3	3	3	500.00
05/08/2026	2032 On 06-May-27	8.93	Call	Bond Future	4128	4	4	4	0.00
05/08/2026	2032 On 06-May-27	7.94	Call	Bond Future	1556	2	2	2	500.00
05/08/2026	2032 On 06-May-27	8.44	Put	Bond Future	1227	1	1	1	0.00
05/08/2026	2032 On 06-May-27	8.93	Put	Bond Future	758	1	1	1	500.00
05/08/2026	2032 On 06-May-27	8.47	Put	Bond Future	1189	1	1	1	500.00
05/08/2026	2032 On 06-May-27	7.94	Put	Bond Future	2070	2	2	2	0.00
05/08/2026	2032 On 06-May-27	8.08	Put	Bond Future	1784	2	2	2	0.00
05/08/2026	2032 On 06-May-27	7.58	Put	Bond Future	2978	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
05/08/2026	2032 On 06-May-27	7.80	Put	Bond Future	2400	2	2	2	0.00
05/08/2026	2032 On 05-August-27			Bond Future	8.09	103.4924	103.5728	103.4924	0.00
05/08/2026	2032 On 05-August-27	8.42	Call	Bond Future	2687	3	3	3	0.00
05/08/2026	2032 On 05-August-27	7.94	Call	Bond Future	1677	2	2	2	500.00
05/08/2026	2032 On 05-August-27	8.44	Call	Bond Future	2736	3	3	3	500.00
05/08/2026	2032 On 05-August-27	9.08	Call	Bond Future	4505	4	5	4	0.00
05/08/2026	2032 On 05-August-27	9.08	Put	Bond Future	826	1	1	1	500.00
05/08/2026	2032 On 05-August-27	8.44	Put	Bond Future	1427	1	1	1	0.00
05/08/2026	2032 On 05-August-27	7.94	Put	Bond Future	2269	2	2	2	0.00
05/08/2026	2032 On 05-August-27	8.42	Put	Bond Future	1454	1	1	1	0.00
05/08/2026	2033 On 06-August-26			Bond Future	148.32	148.3385	148.3238	148.3385	7,610.00
05/08/2026	2033 On 06-August-26	134.25	Call	Bond Future	14074	14	14	14	0.00
05/08/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2033 On 05-November-26			Bond Future	149.43	149.4509	149.4348	149.4509	15,149.00
05/08/2026	2033 On 05-November-26	137.26	Call	Bond Future	12175	12	12	12	0.00
05/08/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2033 On 04-February-27			Bond Future	152.26	152.2718	152.2553	152.2718	0.00
05/08/2026	2033 On 04-February-27	142.71	Call	Bond Future	9545	10	10	10	0.00
05/08/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2033 On 06-May-27			Bond Future	153.62	153.6397	153.6217	153.6397	0.00
05/08/2026	2033 On 06-May-27	151.21	Call	Bond Future	2412	2	2	2	0.00
05/08/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2033 On 05-August-27			Bond Future	156.59	156.6085	156.5913	156.6085	0.00
05/08/2026	2033 On 05-August-27	153.15	Call	Bond Future	3441	3	3	3	0.00
05/08/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2037 On 06-August-26			Bond Future	8.60	99.3365	99.5872	99.3365	138,512.00
05/08/2026	2037 On 06-August-26	11.71	Call	Bond Future	18400	18	18	18	0.00
05/08/2026	2037 On 06-August-26	11.30	Call	Bond Future	16255	16	16	16	0.00
05/08/2026	2037 On 06-August-26	10.70	Call	Bond Future	12972	13	13	13	0.00
05/08/2026	2037 On 06-August-26	10.02	Call	Bond Future	9034	9	9	9	2,541.00
05/08/2026	2037 On 06-August-26	9.30	Call	Bond Future	4596	4	5	4	0.00
05/08/2026	2037 On 06-August-26	9.30	Put	Bond Future	0	0	0	0	8,000.00
05/08/2026	2037 On 06-August-26	10.70	Put	Bond Future	0	0	0	0	2,541.00
05/08/2026	2037 On 06-August-26	10.02	Put	Bond Future	0	0	0	0	0.00

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05/08/2026	2037 On 06-August-26	11.30	Put	Bond Future	0	0	0	0	2,541.00
05/08/2026	2037 On 06-August-26	11.71	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2037 On 05-November-26			Bond Future	8.64	101.1328	101.3873	101.1328	224,468.00
05/08/2026	2037 On 05-November-26	10.62	Call	Bond Future	12162	12	12	12	0.00
05/08/2026	2037 On 05-November-26	10.83	Call	Bond Future	13307	13	13	13	0.00
05/08/2026	2037 On 05-November-26	10.23	Call	Bond Future	10005	10	10	10	0.00
05/08/2026	2037 On 05-November-26	9.46	Call	Bond Future	5739	6	6	6	4,490.00
05/08/2026	2037 On 05-November-26	10.23	Put	Bond Future	135	0	0	0	4,490.00
05/08/2026	2037 On 05-November-26	9.46	Put	Bond Future	481	1	0	1	0.00
05/08/2026	2037 On 05-November-26	10.83	Put	Bond Future	53	0	0	0	4,490.00
05/08/2026	2037 On 05-November-26	10.62	Put	Bond Future	73	0	0	0	0.00
05/08/2026	2037 On 04-February-27			Bond Future	8.68	98.7595	99.0188	98.7595	1,550.00
05/08/2026	2037 On 04-February-27	9.51	Call	Bond Future	6158	6	6	6	0.00
05/08/2026	2037 On 04-February-27	9.81	Call	Bond Future	7695	7	8	7	0.00
05/08/2026	2037 On 04-February-27	9.31	Call	Bond Future	5175	5	5	5	0.00
05/08/2026	2037 On 04-February-27	8.44	Call	Bond Future	1833	2	2	2	4,490.00
05/08/2026	2037 On 04-February-27	9.31	Put	Bond Future	1173	1	1	1	4,490.00
05/08/2026	2037 On 04-February-27	8.44	Put	Bond Future	3421	4	3	4	0.00
05/08/2026	2037 On 04-February-27	9.81	Put	Bond Future	666	1	1	1	4,490.00
05/08/2026	2037 On 04-February-27	9.51	Put	Bond Future	929	1	1	1	0.00
05/08/2026	2037 On 06-May-27			Bond Future	8.71	100.6939	100.9574	100.6939	0.00
05/08/2026	2037 On 06-May-27	8.58	Call	Bond Future	2614	2	3	2	0.00
05/08/2026	2037 On 06-May-27	8.58	Put	Bond Future	3463	4	3	4	0.00
05/08/2026	2037 On 05-August-27			Bond Future	8.76	98.3562	98.6255	98.3562	0.00
05/08/2026	2037 On 05-August-27	9.05	Call	Bond Future	4432	4	4	4	0.00
05/08/2026	2037 On 05-August-27	9.05	Put	Bond Future	2606	3	3	3	0.00
05/08/2026	2038 On 06-August-26			Bond Future	162.42	162.3396	162.4228	162.3396	1,596.00
05/08/2026	2038 On 06-August-26	144.72	Call	Bond Future	17703	18	18	18	0.00
05/08/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2038 On 05-November-26			Bond Future	165.40	165.3150	165.3987	165.3150	4,119.00
05/08/2026	2038 On 05-November-26	146.31	Call	Bond Future	19089	19	19	19	0.00
05/08/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2038 On 04-February-27			Bond Future	166.24	166.1560	166.2412	166.1560	0.00
05/08/2026	2038 On 04-February-27	153.83	Call	Bond Future	12411	12	12	12	0.00

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05/08/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2038 On 06-May-27			Bond Future	169.53	169.4470	169.5325	169.4470	0.00
05/08/2026	2038 On 06-May-27	166.10	Call	Bond Future	3432	3	3	3	0.00
05/08/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2038 On 05-August-27			Bond Future	170.48	170.3880	170.4762	170.3880	0.00
05/08/2026	2038 On 05-August-27	169.13	Call	Bond Future	1346	1	1	1	0.00
05/08/2026	2038 On 05-August-27	169.13	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2040 On 06-August-26			Bond Future	8.94	100.4588	100.7866	100.4588	52,700.00
05/08/2026	2040 On 06-August-26	12.19	Call	Bond Future	21353	21	21	21	0.00
05/08/2026	2040 On 06-August-26	9.20	Call	Bond Future	2026	2	2	2	0.00
05/08/2026	2040 On 06-August-26	9.20	Put	Bond Future	0	0	0	0	13,500.00
05/08/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2040 On 05-November-26			Bond Future	8.98	102.2754	102.6083	102.2754	28,926.00
05/08/2026	2040 On 05-November-26	11.06	Call	Bond Future	14373	14	14	14	0.00
05/08/2026	2040 On 05-November-26	11.27	Call	Bond Future	15627	15	16	15	0.00
05/08/2026	2040 On 05-November-26	10.67	Call	Bond Future	11991	12	12	12	0.00
05/08/2026	2040 On 05-November-26	9.91	Call	Bond Future	7270	7	7	7	2,300.00
05/08/2026	2040 On 05-November-26	8.85	Call	Bond Future	1849	2	2	2	14,000.00
05/08/2026	2040 On 05-November-26	8.85	Put	Bond Future	2867	3	3	3	0.00
05/08/2026	2040 On 05-November-26	10.67	Put	Bond Future	156	0	0	0	2,300.00
05/08/2026	2040 On 05-November-26	9.91	Put	Bond Future	503	1	1	1	0.00
05/08/2026	2040 On 05-November-26	11.27	Put	Bond Future	66	0	0	0	2,300.00
05/08/2026	2040 On 05-November-26	11.06	Put	Bond Future	90	0	0	0	0.00
05/08/2026	2040 On 04-February-27			Bond Future	9.03	99.6731	100.0120	99.6731	54,058.00
05/08/2026	2040 On 04-February-27	9.93	Call	Bond Future	7552	7	8	7	0.00
05/08/2026	2040 On 04-February-27	10.17	Call	Bond Future	8942	9	9	9	0.00
05/08/2026	2040 On 04-February-27	9.67	Call	Bond Future	6094	6	6	6	0.00
05/08/2026	2040 On 04-February-27	8.78	Call	Bond Future	2162	2	2	2	2,300.00
05/08/2026	2040 On 04-February-27	9.67	Put	Bond Future	1407	2	1	2	2,300.00
05/08/2026	2040 On 04-February-27	8.78	Put	Bond Future	4053	4	4	4	0.00
05/08/2026	2040 On 04-February-27	10.17	Put	Bond Future	820	1	1	1	2,300.00
05/08/2026	2040 On 04-February-27	9.93	Put	Bond Future	1056	1	1	1	0.00
05/08/2026	2040 On 06-May-27			Bond Future	9.07	101.6254	101.9702	101.6254	0.00
05/08/2026	2040 On 06-May-27	8.88	Call	Bond Future	2965	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
05/08/2026	2040 On 06-May-27	8.88	Put	Bond Future	4361	5	4	5	0.00
05/08/2026	2040 On 05-August-27			Bond Future	9.12	99.0549	99.4069	99.0549	0.00
05/08/2026	2040 On 05-August-27	9.33	Call	Bond Future	4925	5	5	5	0.00
05/08/2026	2040 On 05-August-27	9.33	Put	Bond Future	3379	4	3	4	0.00
05/08/2026	2043 On 06-August-26			Bond Future	124.30	124.2320	124.2961	124.2320	3,116.00
05/08/2026	2043 On 06-August-26	110.88	Call	Bond Future	13416	13	13	13	0.00
05/08/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2043 On 05-November-26			Bond Future	126.57	126.5091	126.5734	126.5091	0.00
05/08/2026	2043 On 05-November-26	112.84	Call	Bond Future	13738	14	14	14	0.00
05/08/2026	2043 On 05-November-26	112.84	Put	Bond Future	4	0	0	0	0.00
05/08/2026	2043 On 04-February-27			Bond Future	126.00	125.9395	126.0050	125.9395	3,116.00
05/08/2026	2043 On 04-February-27	117.63	Call	Bond Future	8638	9	9	9	0.00
05/08/2026	2043 On 04-February-27	117.63	Put	Bond Future	263	0	0	0	0.00
05/08/2026	2043 On 06-May-27			Bond Future	128.50	128.4343	128.5001	128.4343	0.00
05/08/2026	2043 On 06-May-27	127.48	Call	Bond Future	3585	4	4	4	0.00
05/08/2026	2043 On 06-May-27	127.48	Put	Bond Future	2565	3	3	3	0.00
05/08/2026	2043 On 05-August-27			Bond Future	127.96	127.8884	127.9561	127.8884	0.00
05/08/2026	2043 On 05-August-27	129.56	Call	Bond Future	2557	3	3	3	0.00
05/08/2026	2043 On 05-August-27	129.56	Put	Bond Future	4161	4	4	4	0.00
05/08/2026	2044 On 06-August-26			Bond Future	9.05	97.3082	97.6665	97.3082	27,788.00
05/08/2026	2044 On 06-August-26	12.42	Call	Bond Future	23337	23	23	23	0.00
05/08/2026	2044 On 06-August-26	9.00	Call	Bond Future	112	0	0	0	0.00
05/08/2026	2044 On 06-August-26	9.25	Call	Bond Future	1681	1	2	1	0.00
05/08/2026	2044 On 06-August-26	9.75	Call	Bond Future	5699	5	6	5	0.00
05/08/2026	2044 On 06-August-26	9.75	Put	Bond Future	0	0	0	0	14,500.00
05/08/2026	2044 On 06-August-26	9.25	Put	Bond Future	2	0	0	0	7,000.00
05/08/2026	2044 On 06-August-26	9.00	Put	Bond Future	544	1	1	1	7,000.00
05/08/2026	2044 On 06-August-26	12.42	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2044 On 05-November-26			Bond Future	9.09	99.0678	99.4318	99.0678	125,956.00
05/08/2026	2044 On 05-November-26	11.34	Call	Bond Future	16539	16	17	16	0.00
05/08/2026	2044 On 05-November-26	9.50	Call	Bond Future	4656	4	5	4	0.00
05/08/2026	2044 On 05-November-26	9.50	Put	Bond Future	1326	1	1	1	15,000.00
05/08/2026	2044 On 05-November-26	11.34	Put	Bond Future	80	0	0	0	0.00
05/08/2026	2044 On 04-February-27			Bond Future	9.14	96.5309	96.9016	96.5309	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
05/08/2026	2044 On 04-February-27	10.18	Call	Bond Future	9164	9	9	9	0.00
05/08/2026	2044 On 04-February-27	10.18	Put	Bond Future	1032	1	1	1	0.00
05/08/2026	2044 On 06-May-27			Bond Future	9.17	98.4217	98.7989	98.4217	0.00
05/08/2026	2044 On 06-May-27	9.08	Call	Bond Future	3645	3	4	3	0.00
05/08/2026	2044 On 06-May-27	9.08	Put	Bond Future	4428	5	4	5	0.00
05/08/2026	2044 On 05-August-27			Bond Future	9.22	95.9153	96.3004	95.9153	0.00
05/08/2026	2044 On 05-August-27	9.44	Call	Bond Future	5528	5	6	5	0.00
05/08/2026	2044 On 05-August-27	9.44	Put	Bond Future	3774	4	4	4	0.00
05/08/2026	2046 On 06-August-26			Bond Future	145.69	144.5666	145.6925	144.5666	4,329.00
05/08/2026	2046 On 06-August-26	122.38	Call	Bond Future	23312	22	23	22	0.00
05/08/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2046 On 05-November-26			Bond Future	145.99	144.8447	145.9900	144.8447	18,563.00
05/08/2026	2046 On 05-November-26	125.48	Call	Bond Future	20510	19	21	19	0.00
05/08/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2046 On 04-February-27			Bond Future	148.75	147.5787	148.7456	147.5787	0.00
05/08/2026	2046 On 04-February-27	131.09	Call	Bond Future	17656	16	18	16	0.00
05/08/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2046 On 06-May-27			Bond Future	149.27	148.0794	149.2680	148.0794	0.00
05/08/2026	2046 On 06-May-27	148.99	Call	Bond Future	278	0	0	0	0.00
05/08/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	1	0	1	0.00
05/08/2026	2046 On 05-August-27			Bond Future	152.15	150.9400	152.1530	150.9400	0.00
05/08/2026	2046 On 05-August-27	149.17	Call	Bond Future	2983	2	3	2	0.00
05/08/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2050 On 06-August-26			Bond Future	147.13	146.3189	147.1349	146.3189	1,955.00
05/08/2026	2050 On 06-August-26	123.27	Call	Bond Future	23865	23	24	23	0.00
05/08/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2050 On 05-November-26			Bond Future	149.83	149.0010	149.8307	149.0010	18,702.00
05/08/2026	2050 On 05-November-26	123.84	Call	Bond Future	25991	25	26	25	0.00
05/08/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2050 On 04-February-27			Bond Future	150.12	149.2757	150.1211	149.2757	0.00
05/08/2026	2050 On 04-February-27	132.39	Call	Bond Future	17731	17	18	17	0.00
05/08/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2050 On 06-May-27			Bond Future	153.09	152.2322	153.0932	152.2322	0.00
05/08/2026	2050 On 06-May-27	150.46	Call	Bond Future	2633	2	3	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
05/08/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
05/08/2026	2050 On 05-August-27			Bond Future	153.45	152.5759	153.4544	152.5759	0.00
05/08/2026	2050 On 05-August-27	152.97	Call	Bond Future	484	0	0	0	0.00
05/08/2026	2050 On 05-August-27	152.97	Put	Bond Future	0	0	0	0	0.00
05/08/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	AL37 On 06-August-26			Index Future	1304.23	1303.8810	1304.2290	1303.8810	0.00
05/08/2026	AL37 On 05-November-26			Index Future	1328.07	1327.7120	1328.0650	1327.7120	0.00
05/08/2026	AL37 On 04-February-27			Index Future	1352.81	1352.4540	1352.8130	1352.4540	0.00
05/08/2026	AL37 On 06-May-27			Index Future	1379.28	1378.9170	1379.2800	1378.9170	0.00
05/08/2026	AL37 On 05-August-27			Index Future	1405.36	1404.9870	1405.3590	1404.9870	0.00
05/08/2026	AL7T On 06-August-26			Index Future	1702.32	1698.7060	1702.3160	1698.7060	0.00
05/08/2026	AL7T On 05-November-26			Index Future	1733.43	1729.7550	1733.4270	1729.7550	0.00
05/08/2026	AL7T On 04-February-27			Index Future	1765.73	1761.9880	1765.7290	1761.9880	0.00
05/08/2026	AL7T On 06-May-27			Index Future	1800.28	1796.4650	1800.2750	1796.4650	0.00
05/08/2026	AL7T On 05-August-27			Index Future	1834.31	1830.4280	1834.3130	1830.4280	0.00
05/08/2026	ALBI On 06-August-26			Index Future	1435.34	1432.4610	1435.3430	1432.4610	0.00
05/08/2026	ALBI On 05-November-26			Index Future	1461.58	1458.6430	1461.5750	1458.6430	75.00
05/08/2026	ALBI On 04-February-27			Index Future	1488.81	1485.8240	1488.8110	1485.8240	0.00
05/08/2026	ALBI On 06-May-27			Index Future	1517.94	1514.8970	1517.9390	1514.8970	0.00
05/08/2026	ALBI On 05-August-27			Index Future	1546.64	1543.5370	1546.6390	1543.5370	0.00
05/08/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C039 On 31-March-39			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
05/08/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/08/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
05/08/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/08/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	CC42 On 31-March-42			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
05/08/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	ES33 On 06-August-26			Bond Future	8.76	96.3250	96.5133	96.3250	0.00
05/08/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14645	14	15	14	0.00
05/08/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
05/08/2026	ES33 On 05-November-26			Bond Future	8.82	94.2978	94.4888	94.2978	0.00
05/08/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9160	9	9	9	0.00
05/08/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
05/08/2026	ES33 On 04-February-27			Bond Future	8.88	96.0777	96.2723	96.0777	0.00
05/08/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3776	4	4	4	0.00
05/08/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
05/08/2026	ES33 On 06-May-27			Bond Future	8.92	94.1848	94.3825	94.1848	0.00
05/08/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
05/08/2026	ES33 On 06-May-27	8.80	Put	Bond Future	543	1	1	1	0.00
05/08/2026	ES33 On 05-August-27			Bond Future	8.98	96.0034	96.2056	96.0034	0.00
05/08/2026	ES33 On 05-August-27	9.27	Call	Bond Future	1285	1	1	1	0.00
05/08/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0	0	0	0	0.00
05/08/2026	ES42 On 06-August-26			Bond Future	9.37	95.1712	95.4612	95.1712	0.00
05/08/2026	ES42 On 06-August-26	12.65	Call	Bond Future	20987	21	21	21	0.00
05/08/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
05/08/2026	ES42 On 05-November-26			Bond Future	9.42	92.6518	92.9463	92.6518	0.00
05/08/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14981	15	15	15	0.00
05/08/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
05/08/2026	ES42 On 04-February-27			Bond Future	9.48	94.4006	94.7007	94.4006	0.00
05/08/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5841	6	6	6	0.00
05/08/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
05/08/2026	ES42 On 06-May-27			Bond Future	9.52	92.0060	92.3113	92.0060	0.00
05/08/2026	ES42 On 06-May-27	9.33	Call	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
05/08/2026	ES42 On 06-May-27	9.33	Put	Bond Future	1431	2	1	2	0.00
05/08/2026	ES42 On 05-August-27			Bond Future	9.58	93.7815	94.0934	93.7815	0.00
05/08/2026	ES42 On 05-August-27	9.84	Call	Bond Future	1911	2	2	2	0.00
05/08/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0	0	0	0	0.00
05/08/2026	GOVI On 06-August-26			GOVI	1408.62	1405.6960	1408.6170	1405.6960	43.00
05/08/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2196170	217	220	217	0.00
05/08/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
05/08/2026	GOVI On 05-November-26			GOVI	1434.36	1431.3880	1434.3600	1431.3880	664.00
05/08/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1573600	154	157	154	0.00
05/08/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
05/08/2026	GOVI On 04-February-27			GOVI	1461.09	1458.0620	1461.0890	1458.0620	60.00
05/08/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	920890	89	92	89	0.00
05/08/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
05/08/2026	GOVI On 06-May-27			GOVI	1489.68	1486.5920	1489.6750	1486.5920	0.00
05/08/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	626750	60	63	60	0.00
05/08/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
05/08/2026	GOVI On 05-August-27			GOVI	1517.84	1514.6960	1517.8400	1514.6960	0.00
05/08/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	528400	50	53	50	0.00
05/08/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
05/08/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/08/2026	I258 On 06-August-26			Bond Future	133.08	133.0141	133.0807	133.0141	0.00
05/08/2026	I258 On 06-August-26	112.95	Call	Bond Future	20131	20	20	20	0.00
05/08/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
05/08/2026	I258 On 05-November-26			Bond Future	135.52	135.4523	135.5188	135.4523	0.00
05/08/2026	I258 On 05-November-26	114.95	Call	Bond Future	20575	21	21	21	0.00
05/08/2026	I258 On 05-November-26	114.95	Put	Bond Future	6	0	0	0	0.00
05/08/2026	I258 On 04-February-27			Bond Future	135.12	135.0516	135.1192	135.0516	0.00
05/08/2026	I258 On 04-February-27	118.90	Call	Bond Future	16403	16	16	16	0.00
05/08/2026	I258 On 04-February-27	118.90	Put	Bond Future	183	0	0	0	0.00
05/08/2026	I258 On 06-May-27			Bond Future	137.79	137.7266	137.7948	137.7266	0.00
05/08/2026	I258 On 06-May-27	134.78	Call	Bond Future	6438	6	6	6	0.00
05/08/2026	I258 On 06-May-27	134.78	Put	Bond Future	3423	3	3	3	0.00
05/08/2026	I258 On 05-August-27			Bond Future	137.43	137.3603	137.4307	137.3603	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
05/08/2026	I258 On 05-August-27	138.93	Call	Bond Future	4465	4	4	4	0.00
05/08/2026	I258 On 05-August-27	138.93	Put	Bond Future	5964	6	6	6	0.00
05/08/2026	IGOV On 06-August-26			Index Future	455.90	454.9160	455.9010	454.9160	0.00
05/08/2026	IGOV On 05-November-26			Index Future	464.35	463.3440	464.3460	463.3440	258.00
05/08/2026	IGOV On 04-February-27			Index Future	473.11	472.0900	473.1110	472.0900	0.00
05/08/2026	IGOV On 06-May-27			Index Future	482.48	481.4360	482.4760	481.4360	0.00
05/08/2026	IGOV On 05-August-27			Index Future	491.71	490.6450	491.7060	490.6450	0.00
05/08/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/08/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/08/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/08/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/08/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/08/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/08/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/08/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/08/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/08/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
05/08/2026	R033 On 06-August-26			Bond Future	8.10	113.1807	113.2711	113.1807	2,846.00
05/08/2026	R033 On 06-August-26	10.25	Call	Bond Future	10817	11	11	11	0.00
05/08/2026	R033 On 06-August-26	10.25	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R033 On 05-November-26			Bond Future	8.13	110.1861	110.2773	110.1861	9,127.00
05/08/2026	R033 On 05-November-26	9.33	Call	Bond Future	6174	6	6	6	0.00
05/08/2026	R033 On 05-November-26	9.33	Put	Bond Future	174	0	0	0	0.00
05/08/2026	R033 On 04-February-27			Bond Future	8.16	112.2395	112.3323	112.2395	0.00
05/08/2026	R033 On 04-February-27	8.65	Call	Bond Future	3409	3	3	3	0.00
05/08/2026	R033 On 04-February-27	8.65	Put	Bond Future	1008	1	1	1	0.00
05/08/2026	R033 On 06-May-27			Bond Future	8.18	109.3935	109.4871	109.3935	0.00
05/08/2026	R033 On 06-May-27	7.93	Call	Bond Future	1630	2	2	2	0.00
05/08/2026	R033 On 06-May-27	7.93	Put	Bond Future	2836	3	3	3	0.00
05/08/2026	R033 On 05-August-27			Bond Future	8.21	111.4807	111.5769	111.4807	0.00
05/08/2026	R033 On 05-August-27	8.54	Call	Bond Future	3299	3	3	3	0.00
05/08/2026	R033 On 05-August-27	8.54	Put	Bond Future	1760	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2026	R035 On 06-August-26			Bond Future	8.30	107.2743	107.4708	107.2743	9,038.00
05/08/2026	R035 On 06-August-26	11.06	Call	Bond Future	15390	15	15	15	0.00
05/08/2026	R035 On 06-August-26	7.70	Call	Bond Future	0	0	0	0	4,876.00
05/08/2026	R035 On 06-August-26	7.90	Call	Bond Future	0	0	0	0	0.00
05/08/2026	R035 On 06-August-26	8.34	Call	Bond Future	358	0	0	0	0.00
05/08/2026	R035 On 06-August-26	7.95	Call	Bond Future	0	0	0	0	4,876.00
05/08/2026	R035 On 06-August-26	9.21	Call	Bond Future	5454	5	5	5	0.00
05/08/2026	R035 On 06-August-26	8.71	Call	Bond Future	2520	2	3	2	350.00
05/08/2026	R035 On 06-August-26	9.13	Call	Bond Future	4992	5	5	5	200.00
05/08/2026	R035 On 06-August-26	8.29	Call	Bond Future	173	0	0	0	0.00
05/08/2026	R035 On 06-August-26	8.79	Call	Bond Future	2997	3	3	3	0.00
05/08/2026	R035 On 06-August-26	9.39	Call	Bond Future	6483	6	6	6	0.00
05/08/2026	R035 On 06-August-26	9.71	Call	Bond Future	8278	8	8	8	0.00
05/08/2026	R035 On 06-August-26	10.22	Call	Bond Future	11051	11	11	11	0.00
05/08/2026	R035 On 06-August-26	9.22	Call	Bond Future	5512	5	6	5	250.00
05/08/2026	R035 On 06-August-26	9.72	Call	Bond Future	8334	8	8	8	0.00
05/08/2026	R035 On 06-August-26	10.13	Call	Bond Future	10569	10	11	10	0.00
05/08/2026	R035 On 06-August-26	9.63	Call	Bond Future	7834	8	8	8	0.00
05/08/2026	R035 On 06-August-26	9.63	Put	Bond Future	0	0	0	0	200.00
05/08/2026	R035 On 06-August-26	9.13	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R035 On 06-August-26	10.13	Put	Bond Future	0	0	0	0	200.00
05/08/2026	R035 On 06-August-26	9.72	Put	Bond Future	0	0	0	0	250.00
05/08/2026	R035 On 06-August-26	9.22	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R035 On 06-August-26	10.22	Put	Bond Future	0	0	0	0	250.00
05/08/2026	R035 On 06-August-26	9.71	Put	Bond Future	0	0	0	0	350.00
05/08/2026	R035 On 06-August-26	9.39	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R035 On 06-August-26	8.79	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R035 On 06-August-26	8.29	Put	Bond Future	206	0	0	0	0.00
05/08/2026	R035 On 06-August-26	9.21	Put	Bond Future	0	0	0	0	350.00
05/08/2026	R035 On 06-August-26	8.71	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R035 On 06-August-26	8.34	Put	Bond Future	83	0	0	0	0.00
05/08/2026	R035 On 06-August-26	7.95	Put	Bond Future	2162	2	2	2	0.00
05/08/2026	R035 On 06-August-26	7.90	Put	Bond Future	2480	3	2	3	0.00
05/08/2026	R035 On 06-August-26	7.70	Put	Bond Future	3763	4	4	4	0.00
05/08/2026	R035 On 06-August-26	11.06	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
05/08/2026	R035 On 05-November-26			Bond Future	8.33	104.7134	104.9126	104.7134	102,045.00
05/08/2026	R035 On 05-November-26	10.03	Call	Bond Future	9693	10	10	10	0.00
05/08/2026	R035 On 05-November-26	9.30	Call	Bond Future	5934	6	6	6	0.00
05/08/2026	R035 On 05-November-26	8.80	Call	Bond Future	3527	3	4	3	200.00
05/08/2026	R035 On 05-November-26	8.97	Call	Bond Future	4309	4	4	4	0.00
05/08/2026	R035 On 05-November-26	7.97	Call	Bond Future	861	1	1	1	600.00
05/08/2026	R035 On 05-November-26	8.47	Call	Bond Future	2190	2	2	2	0.00
05/08/2026	R035 On 05-November-26	9.80	Call	Bond Future	8505	8	9	8	0.00
05/08/2026	R035 On 05-November-26	9.80	Put	Bond Future	134	0	0	0	200.00
05/08/2026	R035 On 05-November-26	8.47	Put	Bond Future	1377	1	1	1	600.00
05/08/2026	R035 On 05-November-26	7.97	Put	Bond Future	3090	3	3	3	0.00
05/08/2026	R035 On 05-November-26	8.97	Put	Bond Future	566	1	1	1	600.00
05/08/2026	R035 On 05-November-26	9.30	Put	Bond Future	316	0	0	0	200.00
05/08/2026	R035 On 05-November-26	8.80	Put	Bond Future	767	1	1	1	0.00
05/08/2026	R035 On 05-November-26	10.03	Put	Bond Future	89	0	0	0	0.00
05/08/2026	R035 On 04-February-27			Bond Future	8.37	106.6647	106.8676	106.6647	0.00
05/08/2026	R035 On 04-February-27	9.02	Call	Bond Future	4711	5	5	5	0.00
05/08/2026	R035 On 04-February-27	7.70	Call	Bond Future	834	1	1	1	3,000.00
05/08/2026	R035 On 04-February-27	8.20	Call	Bond Future	1755	2	2	2	3,000.00
05/08/2026	R035 On 04-February-27	8.85	Call	Bond Future	3982	4	4	4	0.00
05/08/2026	R035 On 04-February-27	8.43	Call	Bond Future	2416	2	2	2	1,050.00
05/08/2026	R035 On 04-February-27	9.43	Call	Bond Future	6602	6	7	6	0.00
05/08/2026	R035 On 04-February-27	8.93	Call	Bond Future	4320	4	4	4	0.00
05/08/2026	R035 On 04-February-27	7.86	Call	Bond Future	1062	1	1	1	500.00
05/08/2026	R035 On 04-February-27	8.36	Call	Bond Future	2198	2	2	2	500.00
05/08/2026	R035 On 04-February-27	8.67	Call	Bond Future	3263	3	3	3	0.00
05/08/2026	R035 On 04-February-27	8.67	Put	Bond Future	1529	2	2	2	500.00
05/08/2026	R035 On 04-February-27	7.86	Put	Bond Future	4131	4	4	4	0.00
05/08/2026	R035 On 04-February-27	8.36	Put	Bond Future	2269	2	2	2	0.00
05/08/2026	R035 On 04-February-27	8.93	Put	Bond Future	1104	1	1	1	1,050.00
05/08/2026	R035 On 04-February-27	8.43	Put	Bond Future	2075	2	2	2	0.00
05/08/2026	R035 On 04-February-27	9.43	Put	Bond Future	613	1	1	1	1,050.00
05/08/2026	R035 On 04-February-27	8.85	Put	Bond Future	1219	1	1	1	3,000.00
05/08/2026	R035 On 04-February-27	8.20	Put	Bond Future	2773	3	3	3	0.00
05/08/2026	R035 On 04-February-27	7.70	Put	Bond Future	4885	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
05/08/2026	R035 On 04-February-27	9.02	Put	Bond Future	988	1	1	1	0.00
05/08/2026	R035 On 06-May-27			Bond Future	8.39	104.2476	104.4535	104.2476	0.00
05/08/2026	R035 On 06-May-27	8.25	Call	Bond Future	2240	2	2	2	500.00
05/08/2026	R035 On 06-May-27	7.86	Call	Bond Future	1418	1	1	1	500.00
05/08/2026	R035 On 06-May-27	8.36	Call	Bond Future	2549	2	3	2	500.00
05/08/2026	R035 On 06-May-27	8.78	Call	Bond Future	3967	4	4	4	0.00
05/08/2026	R035 On 06-May-27	8.75	Call	Bond Future	3853	4	4	4	500.00
05/08/2026	R035 On 06-May-27	9.27	Call	Bond Future	5989	6	6	6	0.00
05/08/2026	R035 On 06-May-27	9.27	Put	Bond Future	1088	1	1	1	500.00
05/08/2026	R035 On 06-May-27	8.75	Put	Bond Future	1809	2	2	2	0.00
05/08/2026	R035 On 06-May-27	8.78	Put	Bond Future	1756	2	2	2	500.00
05/08/2026	R035 On 06-May-27	8.36	Put	Bond Future	2719	3	3	3	0.00
05/08/2026	R035 On 06-May-27	7.86	Put	Bond Future	4519	5	5	5	0.00
05/08/2026	R035 On 06-May-27	8.25	Put	Bond Future	3046	3	3	3	0.00
05/08/2026	R035 On 05-August-27			Bond Future	8.42	106.2373	106.4479	106.2373	0.00
05/08/2026	R035 On 05-August-27	8.72	Call	Bond Future	3884	4	4	4	0.00
05/08/2026	R035 On 05-August-27	8.25	Call	Bond Future	2462	2	2	2	500.00
05/08/2026	R035 On 05-August-27	8.75	Call	Bond Future	3987	4	4	4	500.00
05/08/2026	R035 On 05-August-27	9.42	Call	Bond Future	6632	6	7	6	0.00
05/08/2026	R035 On 05-August-27	9.42	Put	Bond Future	1230	1	1	1	500.00
05/08/2026	R035 On 05-August-27	8.75	Put	Bond Future	2166	2	2	2	0.00
05/08/2026	R035 On 05-August-27	8.25	Put	Bond Future	3423	4	3	4	0.00
05/08/2026	R035 On 05-August-27	8.72	Put	Bond Future	2227	2	2	2	0.00
05/08/2026	R038 On 06-August-26			Bond Future	8.74	119.0549	119.3523	119.0549	2,022.00
05/08/2026	R038 On 06-August-26	11.77	Call	Bond Future	20995	21	21	21	0.00
05/08/2026	R038 On 06-August-26	11.77	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R038 On 05-November-26			Bond Future	8.79	115.7255	116.0273	115.7255	4,558.00
05/08/2026	R038 On 05-November-26	10.72	Call	Bond Future	13919	14	14	14	0.00
05/08/2026	R038 On 05-November-26	10.72	Put	Bond Future	98	0	0	0	0.00
05/08/2026	R038 On 04-February-27			Bond Future	8.84	117.8821	118.1895	117.8821	0.00
05/08/2026	R038 On 04-February-27	9.60	Call	Bond Future	6861	7	7	7	0.00
05/08/2026	R038 On 04-February-27	9.60	Put	Bond Future	1197	1	1	1	0.00
05/08/2026	R038 On 06-May-27			Bond Future	8.87	114.7053	115.0177	114.7053	0.00
05/08/2026	R038 On 06-May-27	8.71	Call	Bond Future	3010	3	3	3	0.00

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05/08/2026	R038 On 06-May-27	8.71	Put	Bond Future	4223	4	4	4	0.00
05/08/2026	R038 On 05-August-27			Bond Future	8.92	116.8937	117.2130	116.8937	0.00
05/08/2026	R038 On 05-August-27	9.15	Call	Bond Future	4995	5	5	5	0.00
05/08/2026	R038 On 05-August-27	9.15	Put	Bond Future	3283	3	3	3	0.00
05/08/2026	R053 On 06-August-26			Bond Future	8.95	130.7561	131.2731	130.7561	4,383.00
05/08/2026	R053 On 06-August-26	12.28	Call	Bond Future	32162	32	32	32	0.00
05/08/2026	R053 On 06-August-26	8.60	Call	Bond Future	0	0	0	0	0.00
05/08/2026	R053 On 06-August-26	9.10	Call	Bond Future	1900	1	2	1	530.00
05/08/2026	R053 On 06-August-26	8.10	Call	Bond Future	0	0	0	0	530.00
05/08/2026	R053 On 06-August-26	9.60	Call	Bond Future	7686	7	8	7	0.00
05/08/2026	R053 On 06-August-26	9.60	Put	Bond Future	0	0	0	0	530.00
05/08/2026	R053 On 06-August-26	8.60	Put	Bond Future	4399	5	4	5	0.00
05/08/2026	R053 On 06-August-26	9.10	Put	Bond Future	11	0	0	0	530.00
05/08/2026	R053 On 06-August-26	8.10	Put	Bond Future	11228	12	11	12	0.00
05/08/2026	R053 On 06-August-26	12.28	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R053 On 05-November-26			Bond Future	8.98	127.2601	127.7854	127.2601	56,222.00
05/08/2026	R053 On 05-November-26	11.21	Call	Bond Future	23142	23	23	23	0.00
05/08/2026	R053 On 05-November-26	11.21	Put	Bond Future	132	0	0	0	0.00
05/08/2026	R053 On 04-February-27			Bond Future	9.02	129.6316	130.1668	129.6316	0.00
05/08/2026	R053 On 04-February-27	9.99	Call	Bond Future	12473	12	12	12	0.00
05/08/2026	R053 On 04-February-27	9.99	Put	Bond Future	1579	2	2	2	0.00
05/08/2026	R053 On 06-May-27			Bond Future	9.05	126.3065	126.8510	126.3065	0.00
05/08/2026	R053 On 06-May-27	8.92	Call	Bond Future	5012	5	5	5	0.00
05/08/2026	R053 On 06-May-27	8.92	Put	Bond Future	6600	7	7	7	0.00
05/08/2026	R053 On 05-August-27			Bond Future	9.09	128.7165	129.2723	128.7165	0.00
05/08/2026	R053 On 05-August-27	9.28	Call	Bond Future	7776	7	8	7	0.00
05/08/2026	R053 On 05-August-27	9.28	Put	Bond Future	5502	6	6	6	0.00
05/08/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
05/08/2026	R186 On 06-August-26	8.57	Call	Bond Future	6	0	0	0	0.00
05/08/2026	R186 On 06-August-26	8.57	Put	Bond Future	6	0	0	0	0.00
05/08/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
05/08/2026	R186 On 05-November-26	8.12	Call	Bond Future	27	0	0	0	0.00
05/08/2026	R186 On 05-November-26	8.12	Put	Bond Future	27	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
05/08/2026	R202 On 06-August-26			Bond Future	303.58	303.0412	303.5799	303.0412	220.00
05/08/2026	R202 On 06-August-26	278.86	Call	Bond Future	24720	24	25	24	0.00
05/08/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R202 On 05-November-26			Bond Future	309.14	308.5956	309.1418	308.5956	732.00
05/08/2026	R202 On 05-November-26	280.46	Call	Bond Future	28682	28	29	28	0.00
05/08/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R202 On 04-February-27			Bond Future	309.37	308.8111	309.3675	308.8111	513.00
05/08/2026	R202 On 04-February-27	294.73	Call	Bond Future	14638	14	15	14	0.00
05/08/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R202 On 06-May-27			Bond Future	315.49	314.9273	315.4922	314.9273	0.00
05/08/2026	R202 On 06-May-27	306.99	Call	Bond Future	8502	8	9	8	0.00
05/08/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R202 On 05-August-27			Bond Future	315.85	315.2723	315.8501	315.2723	0.00
05/08/2026	R202 On 05-August-27	312.97	Call	Bond Future	2880	2	3	2	0.00
05/08/2026	R202 On 05-August-27	312.97	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R209 On 06-August-26			Bond Future	8.46	87.7203	87.9376	87.7203	3,639.00
05/08/2026	R209 On 06-August-26	11.39	Call	Bond Future	15271	15	15	15	0.00
05/08/2026	R209 On 06-August-26	11.39	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R209 On 05-November-26			Bond Future	8.49	86.1558	86.3763	86.1558	44,674.00
05/08/2026	R209 On 05-November-26	10.32	Call	Bond Future	9872	10	10	10	0.00
05/08/2026	R209 On 05-November-26	10.32	Put	Bond Future	83	0	0	0	0.00
05/08/2026	R209 On 04-February-27			Bond Future	8.53	87.7613	87.9859	87.7613	0.00
05/08/2026	R209 On 04-February-27	9.28	Call	Bond Future	5027	5	5	5	0.00
05/08/2026	R209 On 04-February-27	8.03	Call	Bond Future	1097	1	1	1	3,237.00
05/08/2026	R209 On 04-February-27	8.96	Call	Bond Future	3705	4	4	4	0.00
05/08/2026	R209 On 04-February-27	8.96	Put	Bond Future	1304	1	1	1	3,237.00
05/08/2026	R209 On 04-February-27	8.03	Put	Bond Future	3994	4	4	4	0.00
05/08/2026	R209 On 04-February-27	9.28	Put	Bond Future	896	1	1	1	0.00
05/08/2026	R209 On 06-May-27			Bond Future	8.55	86.3272	86.5554	86.3272	0.00
05/08/2026	R209 On 06-May-27	8.41	Call	Bond Future	2244	2	2	2	0.00
05/08/2026	R209 On 06-May-27	8.25	Call	Bond Future	1873	2	2	2	4,620.00
05/08/2026	R209 On 06-May-27	9.32	Call	Bond Future	5386	5	5	5	0.00
05/08/2026	R209 On 06-May-27	9.32	Put	Bond Future	1237	1	1	1	4,620.00
05/08/2026	R209 On 06-May-27	8.25	Put	Bond Future	3582	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2026	R209 On 06-May-27	8.41	Put	Bond Future	3044	3	3	3	0.00
05/08/2026	R209 On 05-August-27			Bond Future	8.59	87.9748	88.2080	87.9748	0.00
05/08/2026	R209 On 05-August-27	8.87	Call	Bond Future	3809	4	4	4	0.00
05/08/2026	R209 On 05-August-27	8.87	Put	Bond Future	2279	2	2	2	0.00
05/08/2026	R210 On 06-August-26			Bond Future	270.52	270.3626	270.5195	270.3626	174.00
05/08/2026	R210 On 06-August-26	259.84	Call	Bond Future	10679	11	11	11	0.00
05/08/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R210 On 05-November-26			Bond Future	271.88	271.7230	271.8805	271.7230	307.00
05/08/2026	R210 On 05-November-26	253.33	Call	Bond Future	18551	18	19	18	0.00
05/08/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R210 On 04-February-27			Bond Future	277.01	276.8518	277.0122	276.8518	300.00
05/08/2026	R210 On 04-February-27	266.03	Call	Bond Future	10982	11	11	11	0.00
05/08/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R210 On 06-May-27			Bond Future	278.82	278.6629	278.8242	278.6629	0.00
05/08/2026	R210 On 06-May-27	271.13	Call	Bond Future	7694	8	8	8	0.00
05/08/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R210 On 05-August-27			Bond Future	284.21	284.0469	284.2133	284.0469	0.00
05/08/2026	R210 On 05-August-27	276.01	Call	Bond Future	8203	8	8	8	0.00
05/08/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R213 On 06-August-26			Bond Future	7.84	99.9611	99.9667	99.9611	18,788.00
05/08/2026	R213 On 06-August-26	9.69	Call	Bond Future	6551	7	7	7	0.00
05/08/2026	R213 On 06-August-26	9.69	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R213 On 05-November-26			Bond Future	7.87	98.2188	98.2236	98.2188	31,078.00
05/08/2026	R213 On 05-November-26	8.75	Call	Bond Future	3244	3	3	3	0.00
05/08/2026	R213 On 05-November-26	8.75	Put	Bond Future	210	0	0	0	0.00
05/08/2026	R213 On 04-February-27			Bond Future	7.90	100.0491	100.0540	100.0491	33,457.00
05/08/2026	R213 On 04-February-27	8.14	Call	Bond Future	1709	2	2	2	0.00
05/08/2026	R213 On 04-February-27	8.14	Put	Bond Future	912	1	1	1	0.00
05/08/2026	R213 On 06-May-27			Bond Future	7.90	98.4542	98.4584	98.4542	0.00
05/08/2026	R213 On 06-May-27	7.56	Call	Bond Future	931	1	1	1	0.00
05/08/2026	R213 On 06-May-27	9.25	Call	Bond Future	4583	5	5	5	0.00
05/08/2026	R213 On 06-May-27	8.13	Call	Bond Future	1852	2	2	2	2,830.00
05/08/2026	R213 On 06-May-27	9.25	Put	Bond Future	395	0	0	0	2,830.00
05/08/2026	R213 On 06-May-27	8.13	Put	Bond Future	1112	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
05/08/2026	R213 On 06-May-27	7.56	Put	Bond Future	2005	2	2	2	0.00
05/08/2026	R213 On 05-August-27			Bond Future	7.91	100.3336	100.3386	100.3336	0.00
05/08/2026	R213 On 05-August-27	8.27	Call	Bond Future	2170	2	2	2	0.00
05/08/2026	R213 On 05-August-27	7.95	Call	Bond Future	1586	2	2	2	1,200.00
05/08/2026	R213 On 05-August-27	8.58	Call	Bond Future	2827	3	3	3	0.00
05/08/2026	R213 On 05-August-27	8.58	Put	Bond Future	847	1	1	1	1,200.00
05/08/2026	R213 On 05-August-27	7.95	Put	Bond Future	1468	1	1	1	0.00
05/08/2026	R213 On 05-August-27	8.27	Put	Bond Future	1101	1	1	1	0.00
05/08/2026	R214 On 06-August-26			Bond Future	8.97	82.8270	83.0826	82.8270	9,850.00
05/08/2026	R214 On 06-August-26	11.97	Call	Bond Future	17457	17	17	17	0.00
05/08/2026	R214 On 06-August-26	11.97	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R214 On 05-November-26			Bond Future	9.01	81.0284	81.2880	81.0284	23,956.00
05/08/2026	R214 On 05-November-26	10.97	Call	Bond Future	12033	12	12	12	0.00
05/08/2026	R214 On 05-November-26	10.97	Put	Bond Future	96	0	0	0	0.00
05/08/2026	R214 On 04-February-27			Bond Future	9.06	82.5384	82.8028	82.5384	0.00
05/08/2026	R214 On 04-February-27	9.90	Call	Bond Future	6423	6	6	6	0.00
05/08/2026	R214 On 04-February-27	9.90	Put	Bond Future	1011	1	1	1	0.00
05/08/2026	R214 On 06-May-27			Bond Future	9.09	80.8546	81.1235	80.8546	0.00
05/08/2026	R214 On 06-May-27	8.88	Call	Bond Future	2597	2	3	2	0.00
05/08/2026	R214 On 06-May-27	8.88	Put	Bond Future	4004	4	4	4	0.00
05/08/2026	R214 On 05-August-27			Bond Future	9.13	82.3979	82.6725	82.3979	0.00
05/08/2026	R214 On 05-August-27	9.32	Call	Bond Future	4341	4	4	4	0.00
05/08/2026	R214 On 05-August-27	9.32	Put	Bond Future	3102	3	3	3	0.00
05/08/2026	R248 On 06-August-26			Bond Future	9.03	100.9764	101.3173	100.9764	61,632.00
05/08/2026	R248 On 06-August-26	12.37	Call	Bond Future	24468	24	24	24	0.00
05/08/2026	R248 On 06-August-26	9.00	Call	Bond Future	194	0	0	0	0.00
05/08/2026	R248 On 06-August-26	10.00	Call	Bond Future	8378	8	8	8	0.00
05/08/2026	R248 On 06-August-26	9.20	Call	Bond Future	1595	1	2	1	0.00
05/08/2026	R248 On 06-August-26	9.20	Put	Bond Future	5	0	0	0	100.00
05/08/2026	R248 On 06-August-26	10.00	Put	Bond Future	0	0	0	0	1,762.00
05/08/2026	R248 On 06-August-26	9.00	Put	Bond Future	430	1	0	1	1,762.00
05/08/2026	R248 On 06-August-26	12.37	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R248 On 05-November-26			Bond Future	9.07	98.3649	98.7112	98.3649	286,147.00
05/08/2026	R248 On 05-November-26	11.31	Call	Bond Future	17580	17	18	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2026	R248 On 05-November-26	9.50	Call	Bond Future	5190	5	5	5	0.00
05/08/2026	R248 On 05-November-26	9.50	Put	Bond Future	1369	1	1	1	400.00
05/08/2026	R248 On 05-November-26	11.31	Put	Bond Future	94	0	0	0	0.00
05/08/2026	R248 On 04-February-27			Bond Future	9.11	100.1980	100.5506	100.1980	0.00
05/08/2026	R248 On 04-February-27	10.11	Call	Bond Future	9578	9	10	9	0.00
05/08/2026	R248 On 04-February-27	10.11	Put	Bond Future	1168	1	1	1	0.00
05/08/2026	R248 On 06-May-27			Bond Future	9.14	97.7178	98.0765	97.7178	260.00
05/08/2026	R248 On 06-May-27	9.05	Call	Bond Future	3951	4	4	4	0.00
05/08/2026	R248 On 06-May-27	9.05	Put	Bond Future	4774	5	5	5	0.00
05/08/2026	R248 On 05-August-27			Bond Future	9.18	99.5828	99.9490	99.5828	0.00
05/08/2026	R248 On 05-August-27	9.37	Call	Bond Future	5847	6	6	6	0.00
05/08/2026	R248 On 05-August-27	9.37	Put	Bond Future	4179	4	4	4	0.00
05/08/2026	R2R9 On 06-August-26			Bond Future	8.86	111.0374	111.2539	111.0374	3,842.00
05/08/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98134	98	98	98	0.00
05/08/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R2R9 On 05-November-26			Bond Future	8.90	108.0672	108.2866	108.0672	15,682.00
05/08/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97317	97	97	97	0.00
05/08/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R2R9 On 04-February-27			Bond Future	8.95	110.0810	110.3045	110.0810	0.00
05/08/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7862	8	8	8	0.00
05/08/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1010	1	1	1	0.00
05/08/2026	R2R9 On 06-May-27			Bond Future	8.99	107.2558	107.4828	107.2558	0.00
05/08/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3055	3	3	3	0.00
05/08/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	3444	3	3	3	250.00
05/08/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	6680	7	7	7	0.00
05/08/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	1925	2	2	2	250.00
05/08/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	3810	4	4	4	0.00
05/08/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4258	4	4	4	0.00
05/08/2026	R2R9 On 05-August-27			Bond Future	9.04	109.3022	109.5343	109.3022	0.00
05/08/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4993	5	5	5	0.00
05/08/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	3329	3	3	3	910.00
05/08/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3596	3	4	3	180.00
05/08/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	6237	6	6	6	0.00
05/08/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6985	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2359	2	2	2	180.00
05/08/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	4606	5	5	5	0.00
05/08/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	2663	3	3	3	910.00
05/08/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	4942	5	5	5	0.00
05/08/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3350	3	3	3	0.00
05/08/2026	R4R2 On 06-August-26			Bond Future	9.01	112.5600	112.9349	112.5600	4,560.00
05/08/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	99518	99	100	99	0.00
05/08/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R4R2 On 05-November-26			Bond Future	9.06	109.4913	109.8720	109.4913	4,116.00
05/08/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	98649	98	99	98	0.00
05/08/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
05/08/2026	R4R2 On 04-February-27			Bond Future	9.11	111.5317	111.9194	111.5317	0.00
05/08/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9394	9	9	9	0.00
05/08/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1083	1	1	1	0.00
05/08/2026	R4R2 On 06-May-27			Bond Future	9.14	108.6088	109.0031	108.6088	0.00
05/08/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3553	3	4	3	0.00
05/08/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4794	5	5	5	0.00
05/08/2026	R4R2 On 05-August-27			Bond Future	9.19	110.6810	111.0836	110.6810	0.00
05/08/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	5835	6	6	6	0.00
05/08/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	3783	4	4	4	0.00
05/08/2026	RR87 On 06-August-26			Bond Future	7.19	100.9089	100.8967	100.9089	0.00
05/08/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0	0	0	0	0.00
05/08/2026	RR87 On 06-August-26	6.53	Put	Bond Future	233	0	0	0	0.00
05/08/2026	RR87 On 05-November-26			Bond Future	6.76	102.7337	102.7204	102.7337	0.00
05/08/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
05/08/2026	RR87 On 05-November-26	5.27	Put	Bond Future	171	0	0	0	0.00
05/08/2026	RR88 On 06-August-26			Bond Future	7.38	104.6591	104.6360	104.6591	0.00
05/08/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0	0	0	0	0.00
05/08/2026	RR88 On 06-August-26	6.79	Put	Bond Future	711	1	1	1	0.00
05/08/2026	RR88 On 05-November-26			Bond Future	7.37	105.9295	105.9038	105.9295	0.00
05/08/2026	RR88 On 05-November-26	6.71	Call	Bond Future	25	0	0	0	0.00
05/08/2026	RR88 On 05-November-26	6.71	Put	Bond Future	718	1	1	1	0.00
05/08/2026	RR88 On 04-February-27			Bond Future	7.32	104.0638	104.0367	104.0638	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
05/08/2026	RR88 On 04-February-27	7.78	Call	Bond Future	541	1	1	1	0.00
05/08/2026	RR88 On 04-February-27	7.78	Put	Bond Future	155	0	0	0	0.00
05/08/2026	RR88 On 06-May-27			Bond Future	7.07	106.1019	106.0734	106.1019	0.00
05/08/2026	RR88 On 06-May-27	7.89	Call	Bond Future	596	1	1	1	0.00
05/08/2026	RR88 On 06-May-27	7.89	Put	Bond Future	104	0	0	0	0.00
05/08/2026	RR88 On 05-August-27			Bond Future	6.61	102.8205	102.7922	102.8205	0.00
05/08/2026	RR88 On 05-August-27	8.07	Call	Bond Future	568	1	1	1	0.00
05/08/2026	RR88 On 05-August-27	8.07	Put	Bond Future	41	0	0	0	0.00
05/08/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/08/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00