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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/08/2026 TO: 24/08/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	2029 On 05-November-26			Bond Future	153.50	153.4837	153.5009	153.4837	13,269.00
24/08/2026	2029 On 05-November-26	147.56	Call	Bond Future	5941	6	6	6	0.00
24/08/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2029 On 04-February-27			Bond Future	156.42	156.3983	156.4157	156.3983	0.00
24/08/2026	2029 On 04-February-27	149.72	Call	Bond Future	6696	7	7	7	0.00
24/08/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2029 On 06-May-27			Bond Future	157.93	157.9128	157.9304	157.9128	0.00
24/08/2026	2029 On 06-May-27	153.32	Call	Bond Future	4610	5	5	5	0.00
24/08/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2029 On 05-August-27			Bond Future	161.09	161.0715	161.0894	161.0715	0.00
24/08/2026	2029 On 05-August-27	156.72	Call	Bond Future	4369	4	4	4	0.00
24/08/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	2029 On 04-November-27			Bond Future	162.50	162.4786	162.4975	162.4786	0.00
24/08/2026	2029 On 04-November-27	161.12	Call	Bond Future	1378	1	1	1	0.00
24/08/2026	2029 On 04-November-27	161.12	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2030 On 05-November-26			Bond Future	7.87	102.4251	102.5618	102.4251	153,581.00
24/08/2026	2030 On 05-November-26	8.39	Call	Bond Future	1676	2	2	2	0.00
24/08/2026	2030 On 05-November-26	8.39	Put	Bond Future	229	0	0	0	0.00
24/08/2026	2030 On 04-February-27			Bond Future	7.89	100.3380	100.4771	100.3380	22,442.00
24/08/2026	2030 On 04-February-27	7.82	Call	Bond Future	784	1	1	1	0.00
24/08/2026	2030 On 04-February-27	7.82	Put	Bond Future	972	1	1	1	0.00
24/08/2026	2030 On 06-May-27			Bond Future	7.91	102.2730	102.4147	102.2730	0.00
24/08/2026	2030 On 06-May-27	7.27	Call	Bond Future	361	0	0	0	0.00
24/08/2026	2030 On 06-May-27	7.27	Put	Bond Future	1914	2	2	2	0.00
24/08/2026	2030 On 05-August-27			Bond Future	7.91	100.2864	100.4309	100.2864	0.00
24/08/2026	2030 On 05-August-27	8.11	Call	Bond Future	1347	1	1	1	0.00
24/08/2026	2030 On 05-August-27	8.11	Put	Bond Future	909	1	1	1	0.00
24/08/2026	2030 On 04-November-27			Bond Future	7.96	102.1139	102.2613	102.1139	0.00
24/08/2026	2030 On 04-November-27	7.84	Call	Bond Future	957	1	1	1	0.00
24/08/2026	2030 On 04-November-27	7.84	Put	Bond Future	1193	1	1	1	0.00
24/08/2026	2031 On 05-November-26			Bond Future	119.41	119.3936	119.4075	119.3936	17,178.00
24/08/2026	2031 On 05-November-26	111.49	Call	Bond Future	7918	8	8	8	0.00
24/08/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2031 On 04-February-27			Bond Future	119.17	119.1555	119.1697	119.1555	681.00
24/08/2026	2031 On 04-February-27	116.18	Call	Bond Future	3048	3	3	3	0.00
24/08/2026	2031 On 04-February-27	116.18	Put	Bond Future	59	0	0	0	0.00
24/08/2026	2031 On 06-May-27			Bond Future	121.50	121.4807	121.4950	121.4807	0.00
24/08/2026	2031 On 06-May-27	116.87	Call	Bond Future	4641	5	5	5	0.00
24/08/2026	2031 On 06-May-27	116.87	Put	Bond Future	16	0	0	0	0.00
24/08/2026	2031 On 05-August-27			Bond Future	121.36	121.3488	121.3635	121.3488	0.00
24/08/2026	2031 On 05-August-27	121.41	Call	Bond Future	877	1	1	1	0.00
24/08/2026	2031 On 05-August-27	121.41	Put	Bond Future	924	1	1	1	0.00
24/08/2026	2031 On 04-November-27			Bond Future	123.60	123.5893	123.6047	123.5893	0.00
24/08/2026	2031 On 04-November-27	121.34	Call	Bond Future	2447	2	2	2	0.00
24/08/2026	2031 On 04-November-27	121.34	Put	Bond Future	182	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
24/08/2026	2032 On 05-November-26			Bond Future	8.26	100.6859	100.8676	100.6859	198,548.00
24/08/2026	2032 On 05-November-26	9.16	Call	Bond Future	3959	4	4	4	0.00
24/08/2026	2032 On 05-November-26	9.16	Put	Bond Future	202	0	0	0	0.00
24/08/2026	2032 On 04-February-27			Bond Future	8.30	102.5737	102.7588	102.5737	0.00
24/08/2026	2032 On 04-February-27	8.48	Call	Bond Future	1929	2	2	2	0.00
24/08/2026	2032 On 04-February-27	7.58	Call	Bond Future	425	0	0	0	500.00
24/08/2026	2032 On 04-February-27	8.36	Call	Bond Future	1632	2	2	2	0.00
24/08/2026	2032 On 04-February-27	8.08	Call	Bond Future	1044	1	1	1	500.00
24/08/2026	2032 On 04-February-27	7.58	Put	Bond Future	3450	4	3	4	0.00
24/08/2026	2032 On 04-February-27	8.36	Put	Bond Future	1396	1	1	1	500.00
24/08/2026	2032 On 04-February-27	8.08	Put	Bond Future	1964	2	2	2	0.00
24/08/2026	2032 On 04-February-27	8.48	Put	Bond Future	1203	1	1	1	0.00
24/08/2026	2032 On 06-May-27			Bond Future	8.33	100.3909	100.5793	100.3909	0.00
24/08/2026	2032 On 06-May-27	7.80	Call	Bond Future	837	1	1	1	0.00
24/08/2026	2032 On 06-May-27	8.08	Call	Bond Future	1253	1	1	1	500.00
24/08/2026	2032 On 06-May-27	8.47	Call	Bond Future	2068	2	2	2	0.00
24/08/2026	2032 On 06-May-27	7.58	Call	Bond Future	616	1	1	1	500.00
24/08/2026	2032 On 06-May-27	7.94	Call	Bond Future	1027	1	1	1	500.00
24/08/2026	2032 On 06-May-27	8.44	Call	Bond Future	1997	2	2	2	500.00
24/08/2026	2032 On 06-May-27	8.93	Call	Bond Future	3305	3	3	3	0.00
24/08/2026	2032 On 06-May-27	8.93	Put	Bond Future	987	1	1	1	500.00
24/08/2026	2032 On 06-May-27	8.44	Put	Bond Future	1579	2	2	2	0.00
24/08/2026	2032 On 06-May-27	7.94	Put	Bond Future	2594	3	3	3	0.00
24/08/2026	2032 On 06-May-27	8.08	Put	Bond Future	2259	2	2	2	0.00
24/08/2026	2032 On 06-May-27	7.58	Put	Bond Future	3642	4	4	4	0.00
24/08/2026	2032 On 06-May-27	8.47	Put	Bond Future	1533	2	2	2	500.00
24/08/2026	2032 On 06-May-27	7.80	Put	Bond Future	2969	3	3	3	0.00
24/08/2026	2032 On 05-August-27			Bond Future	8.36	102.3766	102.5687	102.3766	0.00
24/08/2026	2032 On 05-August-27	8.42	Call	Bond Future	2061	2	2	2	0.00
24/08/2026	2032 On 05-August-27	8.44	Call	Bond Future	2105	2	2	2	500.00
24/08/2026	2032 On 05-August-27	9.08	Call	Bond Future	3738	4	4	4	0.00
24/08/2026	2032 On 05-August-27	7.94	Call	Bond Future	1180	1	1	1	500.00
24/08/2026	2032 On 05-August-27	8.44	Put	Bond Future	1800	2	2	2	0.00
24/08/2026	2032 On 05-August-27	9.08	Put	Bond Future	1064	1	1	1	500.00
24/08/2026	2032 On 05-August-27	7.94	Put	Bond Future	2776	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
24/08/2026	2032 On 05-August-27	8.42	Put	Bond Future	1832	2	2	2	0.00
24/08/2026	2032 On 04-November-27			Bond Future	8.42	100.0847	100.2807	100.0847	0.00
24/08/2026	2032 On 04-November-27	8.20	Call	Bond Future	1636	2	2	2	0.00
24/08/2026	2032 On 04-November-27	8.20	Put	Bond Future	2424	3	2	3	0.00
24/08/2026	2033 On 05-November-26			Bond Future	148.55	148.4447	148.5526	148.4447	16,218.00
24/08/2026	2033 On 05-November-26	137.26	Call	Bond Future	11293	11	11	11	0.00
24/08/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2033 On 04-February-27			Bond Future	151.37	151.2635	151.3733	151.2635	0.00
24/08/2026	2033 On 04-February-27	142.71	Call	Bond Future	8663	9	9	9	0.00
24/08/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2033 On 06-May-27			Bond Future	152.68	152.5717	152.6835	152.5717	0.00
24/08/2026	2033 On 06-May-27	151.21	Call	Bond Future	1474	1	1	1	0.00
24/08/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2033 On 05-August-27			Bond Future	155.74	155.6236	155.7376	155.6236	0.00
24/08/2026	2033 On 05-August-27	153.15	Call	Bond Future	2588	2	3	2	0.00
24/08/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2033 On 04-November-27			Bond Future	156.94	156.8215	156.9383	156.8215	0.00
24/08/2026	2033 On 04-November-27	156.56	Call	Bond Future	378	0	0	0	0.00
24/08/2026	2033 On 04-November-27	156.56	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2037 On 05-November-26			Bond Future	8.89	99.4920	99.7642	99.4920	223,709.00
24/08/2026	2037 On 05-November-26	10.62	Call	Bond Future	10543	10	11	10	0.00
24/08/2026	2037 On 05-November-26	10.83	Call	Bond Future	11681	11	12	11	0.00
24/08/2026	2037 On 05-November-26	10.23	Call	Bond Future	8398	8	8	8	0.00
24/08/2026	2037 On 05-November-26	9.46	Call	Bond Future	4251	4	4	4	4,490.00
24/08/2026	2037 On 05-November-26	10.23	Put	Bond Future	151	0	0	0	4,490.00
24/08/2026	2037 On 05-November-26	9.46	Put	Bond Future	615	1	1	1	0.00
24/08/2026	2037 On 05-November-26	10.83	Put	Bond Future	50	0	0	0	4,490.00
24/08/2026	2037 On 05-November-26	10.62	Put	Bond Future	77	0	0	0	0.00
24/08/2026	2037 On 04-February-27			Bond Future	8.93	97.0994	97.3765	97.0994	1,550.00
24/08/2026	2037 On 04-February-27	9.51	Call	Bond Future	4808	5	5	5	0.00
24/08/2026	2037 On 04-February-27	9.81	Call	Bond Future	6254	6	6	6	0.00
24/08/2026	2037 On 04-February-27	9.31	Call	Bond Future	3901	4	4	4	0.00
24/08/2026	2037 On 04-February-27	8.44	Call	Bond Future	1081	1	1	1	4,490.00
24/08/2026	2037 On 04-February-27	9.31	Put	Bond Future	1541	2	2	2	4,490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	2037 On 04-February-27	8.44	Put	Bond Future	4311	5	4	5	0.00
24/08/2026	2037 On 04-February-27	9.81	Put	Bond Future	867	1	1	1	4,490.00
24/08/2026	2037 On 04-February-27	9.51	Put	Bond Future	1222	1	1	1	0.00
24/08/2026	2037 On 06-May-27			Bond Future	8.98	98.9721	99.2543	98.9721	0.00
24/08/2026	2037 On 06-May-27	8.58	Call	Bond Future	1742	2	2	2	0.00
24/08/2026	2037 On 06-May-27	8.58	Put	Bond Future	4293	4	4	4	0.00
24/08/2026	2037 On 05-August-27			Bond Future	9.02	96.6696	96.9574	96.6696	0.00
24/08/2026	2037 On 05-August-27	9.05	Call	Bond Future	3389	3	3	3	0.00
24/08/2026	2037 On 05-August-27	9.05	Put	Bond Future	3231	3	3	3	0.00
24/08/2026	2037 On 04-November-27			Bond Future	9.08	98.4306	98.7240	98.4306	0.00
24/08/2026	2037 On 04-November-27	8.84	Call	Bond Future	2861	3	3	3	0.00
24/08/2026	2037 On 04-November-27	8.84	Put	Bond Future	4332	5	4	5	0.00
24/08/2026	2038 On 05-November-26			Bond Future	165.47	165.3711	165.4727	165.3711	4,103.00
24/08/2026	2038 On 05-November-26	146.31	Call	Bond Future	19163	19	19	19	0.00
24/08/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2038 On 04-February-27			Bond Future	166.34	166.2368	166.3401	166.2368	0.00
24/08/2026	2038 On 04-February-27	153.83	Call	Bond Future	12510	12	13	12	0.00
24/08/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2038 On 06-May-27			Bond Future	169.59	169.4806	169.5858	169.4806	0.00
24/08/2026	2038 On 06-May-27	166.10	Call	Bond Future	3486	3	3	3	0.00
24/08/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2038 On 05-August-27			Bond Future	170.65	170.5447	170.6520	170.5447	0.00
24/08/2026	2038 On 05-August-27	169.13	Call	Bond Future	1522	1	2	1	0.00
24/08/2026	2038 On 05-August-27	169.13	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2038 On 04-November-27			Bond Future	173.81	173.6955	173.8054	173.6955	0.00
24/08/2026	2038 On 04-November-27	170.50	Call	Bond Future	3305	3	3	3	0.00
24/08/2026	2038 On 04-November-27	170.50	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2040 On 05-November-26			Bond Future	9.27	100.0678	100.4154	100.0678	32,979.00
24/08/2026	2040 On 05-November-26	11.06	Call	Bond Future	12187	12	12	12	0.00
24/08/2026	2040 On 05-November-26	11.27	Call	Bond Future	13436	13	13	13	0.00
24/08/2026	2040 On 05-November-26	10.67	Call	Bond Future	9824	10	10	10	0.00
24/08/2026	2040 On 05-November-26	9.91	Call	Bond Future	5246	5	5	5	2,300.00
24/08/2026	2040 On 05-November-26	8.85	Call	Bond Future	789	1	1	1	14,000.00
24/08/2026	2040 On 05-November-26	8.75	Call	Bond Future	606	1	1	1	0.00

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24/08/2026	2040 On 05-November-26	8.75	Put	Bond Future	4597	5	5	5	0.00
24/08/2026	2040 On 05-November-26	10.67	Put	Bond Future	182	0	0	0	2,300.00
24/08/2026	2040 On 05-November-26	9.91	Put	Bond Future	672	1	1	1	0.00
24/08/2026	2040 On 05-November-26	11.27	Put	Bond Future	69	0	0	0	2,300.00
24/08/2026	2040 On 05-November-26	11.06	Put	Bond Future	97	0	0	0	0.00
24/08/2026	2040 On 05-November-26	8.85	Put	Bond Future	4000	4	4	4	0.00
24/08/2026	2040 On 04-February-27			Bond Future	9.33	97.4356	97.7895	97.4356	54,058.00
24/08/2026	2040 On 04-February-27	9.93	Call	Bond Future	5708	5	6	5	0.00
24/08/2026	2040 On 04-February-27	10.17	Call	Bond Future	7006	7	7	7	0.00
24/08/2026	2040 On 04-February-27	8.78	Call	Bond Future	1208	1	1	1	2,300.00
24/08/2026	2040 On 04-February-27	9.67	Call	Bond Future	4384	4	4	4	0.00
24/08/2026	2040 On 04-February-27	9.67	Put	Bond Future	1920	2	2	2	2,300.00
24/08/2026	2040 On 04-February-27	8.78	Put	Bond Future	5322	6	5	6	0.00
24/08/2026	2040 On 04-February-27	10.17	Put	Bond Future	1106	1	1	1	2,300.00
24/08/2026	2040 On 04-February-27	9.93	Put	Bond Future	1435	2	1	2	0.00
24/08/2026	2040 On 06-May-27			Bond Future	9.38	99.3147	99.6754	99.3147	0.00
24/08/2026	2040 On 06-May-27	8.88	Call	Bond Future	1856	2	2	2	0.00
24/08/2026	2040 On 06-May-27	8.88	Put	Bond Future	5546	6	6	6	0.00
24/08/2026	2040 On 05-August-27			Bond Future	9.43	96.7684	97.1362	96.7684	0.00
24/08/2026	2040 On 05-August-27	9.33	Call	Bond Future	3571	3	4	3	0.00
24/08/2026	2040 On 05-August-27	9.33	Put	Bond Future	4296	5	4	5	0.00
24/08/2026	2040 On 04-November-27			Bond Future	9.50	98.5309	98.9056	98.5309	0.00
24/08/2026	2040 On 04-November-27	9.21	Call	Bond Future	3335	3	3	3	0.00
24/08/2026	2040 On 04-November-27	9.21	Put	Bond Future	5353	6	5	6	0.00
24/08/2026	2043 On 05-November-26			Bond Future	127.39	127.3749	127.3909	127.3749	0.00
24/08/2026	2043 On 05-November-26	112.84	Call	Bond Future	14554	15	15	15	0.00
24/08/2026	2043 On 05-November-26	112.84	Put	Bond Future	3	0	0	0	0.00
24/08/2026	2043 On 04-February-27			Bond Future	126.86	126.8426	126.8588	126.8426	3,116.00
24/08/2026	2043 On 04-February-27	117.63	Call	Bond Future	9404	9	9	9	0.00
24/08/2026	2043 On 04-February-27	117.63	Put	Bond Future	175	0	0	0	0.00
24/08/2026	2043 On 06-May-27			Bond Future	129.33	129.3178	129.3343	129.3178	0.00
24/08/2026	2043 On 06-May-27	127.48	Call	Bond Future	4023	4	4	4	0.00
24/08/2026	2043 On 06-May-27	127.48	Put	Bond Future	2169	2	2	2	0.00
24/08/2026	2043 On 05-August-27			Bond Future	128.90	128.8866	128.9036	128.8866	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
24/08/2026	2043 On 05-August-27	129.56	Call	Bond Future	2994	3	3	3	0.00
24/08/2026	2043 On 05-August-27	129.56	Put	Bond Future	3651	4	4	4	0.00
24/08/2026	2043 On 04-November-27			Bond Future	131.28	131.2659	131.2836	131.2659	0.00
24/08/2026	2043 On 04-November-27	128.97	Call	Bond Future	4782	5	5	5	0.00
24/08/2026	2043 On 04-November-27	128.97	Put	Bond Future	2468	2	2	2	0.00
24/08/2026	2044 On 05-November-26			Bond Future	9.45	96.1977	96.5324	96.1977	125,265.00
24/08/2026	2044 On 05-November-26	11.34	Call	Bond Future	13656	13	14	13	0.00
24/08/2026	2044 On 05-November-26	9.50	Call	Bond Future	2495	2	2	2	0.00
24/08/2026	2044 On 05-November-26	9.50	Put	Bond Future	2064	2	2	2	15,000.00
24/08/2026	2044 On 05-November-26	11.34	Put	Bond Future	96	0	0	0	0.00
24/08/2026	2044 On 04-February-27			Bond Future	9.50	93.6180	93.9590	93.6180	0.00
24/08/2026	2044 On 04-February-27	10.18	Call	Bond Future	6680	6	7	6	0.00
24/08/2026	2044 On 04-February-27	10.18	Put	Bond Future	1490	2	1	2	0.00
24/08/2026	2044 On 06-May-27			Bond Future	9.55	95.4236	95.7710	95.4236	0.00
24/08/2026	2044 On 06-May-27	9.08	Call	Bond Future	2165	2	2	2	0.00
24/08/2026	2044 On 06-May-27	9.08	Put	Bond Future	5976	6	6	6	0.00
24/08/2026	2044 On 05-August-27			Bond Future	9.60	92.9257	93.2799	92.9257	0.00
24/08/2026	2044 On 05-August-27	9.44	Call	Bond Future	3757	4	4	4	0.00
24/08/2026	2044 On 05-August-27	9.44	Put	Bond Future	5024	5	5	5	0.00
24/08/2026	2044 On 04-November-27			Bond Future	9.66	94.6181	94.9790	94.6181	0.00
24/08/2026	2044 On 04-November-27	9.31	Call	Bond Future	3522	3	4	3	0.00
24/08/2026	2044 On 04-November-27	9.31	Put	Bond Future	6279	7	6	7	0.00
24/08/2026	2046 On 05-November-26			Bond Future	145.20	144.9734	145.2049	144.9734	18,563.00
24/08/2026	2046 On 05-November-26	125.48	Call	Bond Future	19725	19	20	19	0.00
24/08/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2046 On 04-February-27			Bond Future	147.96	147.7265	147.9623	147.7265	0.00
24/08/2026	2046 On 04-February-27	131.09	Call	Bond Future	16872	17	17	17	0.00
24/08/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2046 On 06-May-27			Bond Future	148.43	148.1937	148.4339	148.1937	0.00
24/08/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
24/08/2026	2046 On 06-May-27	148.99	Put	Bond Future	556	1	1	1	0.00
24/08/2026	2046 On 05-August-27			Bond Future	151.40	151.1580	151.4029	151.1580	0.00
24/08/2026	2046 On 05-August-27	149.17	Call	Bond Future	2233	2	2	2	0.00
24/08/2026	2046 On 05-August-27	149.17	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
24/08/2026	2046 On 04-November-27			Bond Future	151.73	151.4836	151.7338	151.4836	0.00
24/08/2026	2046 On 04-November-27	151.95	Call	Bond Future	0	0	0	0	0.00
24/08/2026	2046 On 04-November-27	151.95	Put	Bond Future	216	0	0	0	0.00
24/08/2026	2050 On 05-November-26			Bond Future	148.74	148.3446	148.7365	148.3446	18,479.00
24/08/2026	2050 On 05-November-26	123.84	Call	Bond Future	24897	25	25	25	0.00
24/08/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2050 On 04-February-27			Bond Future	149.03	148.6280	149.0273	148.6280	0.00
24/08/2026	2050 On 04-February-27	132.39	Call	Bond Future	16637	16	17	16	0.00
24/08/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2050 On 06-May-27			Bond Future	151.94	151.5283	151.9352	151.5283	0.00
24/08/2026	2050 On 06-May-27	150.46	Call	Bond Future	1475	1	1	1	0.00
24/08/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
24/08/2026	2050 On 05-August-27			Bond Future	152.38	151.9695	152.3847	151.9695	0.00
24/08/2026	2050 On 05-August-27	152.97	Call	Bond Future	0	0	0	0	0.00
24/08/2026	2050 On 05-August-27	152.97	Put	Bond Future	585	1	1	1	0.00
24/08/2026	2050 On 04-November-27			Bond Future	155.20	154.7767	155.2003	154.7767	0.00
24/08/2026	2050 On 04-November-27	153.21	Call	Bond Future	1990	2	2	2	0.00
24/08/2026	2050 On 04-November-27	153.21	Put	Bond Future	0	0	0	0	0.00
24/08/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	AL37 On 05-November-26			Index Future	1318.24	1316.1520	1318.2390	1316.1520	0.00
24/08/2026	AL37 On 04-February-27			Index Future	1342.95	1340.8270	1342.9470	1340.8270	0.00
24/08/2026	AL37 On 06-May-27			Index Future	1368.83	1366.6750	1368.8320	1366.6750	0.00
24/08/2026	AL37 On 05-August-27			Index Future	1395.62	1393.4260	1395.6240	1393.4260	0.00
24/08/2026	AL37 On 04-November-27			Index Future	1421.44	1419.1860	1421.4360	1419.1860	0.00
24/08/2026	AL7T On 05-November-26			Index Future	1708.09	1703.6540	1708.0930	1703.6540	0.00
24/08/2026	AL7T On 04-February-27			Index Future	1740.11	1735.5940	1740.1080	1735.5940	0.00
24/08/2026	AL7T On 06-May-27			Index Future	1773.65	1769.0530	1773.6490	1769.0530	0.00
24/08/2026	AL7T On 05-August-27			Index Future	1808.36	1803.6800	1808.3640	1803.6800	0.00
24/08/2026	AL7T On 04-November-27			Index Future	1841.81	1837.0240	1841.8100	1837.0240	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
24/08/2026	ALBI On 05-November-26			Index Future	1436.82	1432.9950	1436.8220	1432.9950	71.00
24/08/2026	ALBI On 04-February-27			Index Future	1463.75	1459.8600	1463.7530	1459.8600	0.00
24/08/2026	ALBI On 06-May-27			Index Future	1491.97	1488.0040	1491.9670	1488.0040	0.00
24/08/2026	ALBI On 05-August-27			Index Future	1521.17	1517.1290	1521.1690	1517.1290	0.00
24/08/2026	ALBI On 04-November-27			Index Future	1549.30	1545.1760	1549.3030	1545.1760	0.00
24/08/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/08/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
24/08/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C219 On 31-March-29			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
24/08/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/08/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	ES33 On 05-November-26			Bond Future	9.06	93.1030	93.3052	93.1030	0.00
24/08/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7977	8	8	8	0.00
24/08/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
24/08/2026	ES33 On 04-February-27			Bond Future	9.13	94.8711	95.0770	94.8711	0.00
24/08/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2580	2	3	2	0.00
24/08/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
24/08/2026	ES33 On 06-May-27			Bond Future	9.19	92.9268	93.1365	92.9268	0.00
24/08/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
24/08/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1789	2	2	2	0.00
24/08/2026	ES33 On 05-August-27			Bond Future	9.25	94.7856	94.9996	94.7856	0.00
24/08/2026	ES33 On 05-August-27	9.27	Call	Bond Future	79	0	0	0	0.00
24/08/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	ES33 On 04-November-27			Bond Future	9.34	92.7413	92.9595	92.7413	0.00
24/08/2026	ES33 On 04-November-27	9.06	Call	Bond Future	0	0	0	0	0.00
24/08/2026	ES33 On 04-November-27	9.06	Put	Bond Future	1192	1	1	1	0.00
24/08/2026	ES42 On 05-November-26			Bond Future	9.72	90.3633	90.7078	90.3633	0.00
24/08/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12743	12	13	12	0.00
24/08/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
24/08/2026	ES42 On 04-February-27			Bond Future	9.78	92.0796	92.4305	92.0796	0.00
24/08/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3571	3	4	3	0.00
24/08/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
24/08/2026	ES42 On 06-May-27			Bond Future	9.84	89.6120	89.9696	89.6120	0.00
24/08/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
24/08/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3773	4	4	4	0.00
24/08/2026	ES42 On 05-August-27			Bond Future	9.90	91.4046	91.7694	91.4046	0.00
24/08/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0	0	0	0	0.00
24/08/2026	ES42 On 05-August-27	9.84	Put	Bond Future	413	1	0	1	0.00
24/08/2026	ES42 On 04-November-27			Bond Future	9.97	88.8274	89.1992	88.8274	0.00
24/08/2026	ES42 On 04-November-27	9.66	Call	Bond Future	0	0	0	0	0.00
24/08/2026	ES42 On 04-November-27	9.66	Put	Bond Future	2203	3	2	3	0.00
24/08/2026	GOVI On 05-November-26			GOVI	1409.39	1405.5340	1409.3850	1405.5340	664.00
24/08/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1323850	129	132	129	0.00
24/08/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
24/08/2026	GOVI On 04-February-27			GOVI	1435.80	1431.8850	1435.8010	1431.8850	58.00
24/08/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	668010	63	67	63	0.00
24/08/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
24/08/2026	GOVI On 06-May-27			GOVI	1463.48	1459.4890	1463.4760	1459.4890	0.00
24/08/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	364760	32	36	32	0.00
24/08/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
24/08/2026	GOVI On 05-August-27			GOVI	1492.12	1488.0560	1492.1210	1488.0560	0.00
24/08/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	271210	23	27	23	0.00
24/08/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
24/08/2026	GOVI On 04-November-27			GOVI	1519.72	1515.5650	1519.7180	1515.5650	0.00
24/08/2026	GOVI On 04-November-27	1,514.00	Call	GOVI	57180	2	6	2	0.00
24/08/2026	GOVI On 04-November-27	1,514.00	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
24/08/2026	GVIx On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/08/2026	I258 On 05-November-26			Bond Future	135.77	136.2097	135.7703	136.2097	0.00
24/08/2026	I258 On 05-November-26	114.95	Call	Bond Future	20827	21	21	21	0.00
24/08/2026	I258 On 05-November-26	114.95	Put	Bond Future	7	0	0	0	0.00
24/08/2026	I258 On 04-February-27			Bond Future	135.40	135.8452	135.3972	135.8452	0.00
24/08/2026	I258 On 04-February-27	118.90	Call	Bond Future	16664	17	17	17	0.00
24/08/2026	I258 On 04-February-27	118.90	Put	Bond Future	167	0	0	0	0.00
24/08/2026	I258 On 06-May-27			Bond Future	138.04	138.4960	138.0394	138.4960	0.00
24/08/2026	I258 On 06-May-27	134.78	Call	Bond Future	6650	7	7	7	0.00
24/08/2026	I258 On 06-May-27	134.78	Put	Bond Future	3391	3	3	3	0.00
24/08/2026	I258 On 05-August-27			Bond Future	137.78	138.2484	137.7827	138.2484	0.00
24/08/2026	I258 On 05-August-27	138.93	Call	Bond Future	4673	5	5	5	0.00
24/08/2026	I258 On 05-August-27	138.93	Put	Bond Future	5821	6	6	6	0.00
24/08/2026	I258 On 04-November-27			Bond Future	140.33	140.8008	140.3270	140.8008	0.00
24/08/2026	I258 On 04-November-27	137.93	Call	Bond Future	6823	7	7	7	0.00
24/08/2026	I258 On 04-November-27	137.93	Put	Bond Future	4426	4	4	4	0.00
24/08/2026	IGOV On 05-November-26			Index Future	462.81	462.4010	462.8100	462.4010	258.00
24/08/2026	IGOV On 04-February-27			Index Future	471.60	471.1810	471.5970	471.1810	0.00
24/08/2026	IGOV On 06-May-27			Index Future	480.80	480.3740	480.7960	480.3740	0.00
24/08/2026	IGOV On 05-August-27			Index Future	490.31	489.8840	490.3140	489.8840	0.00
24/08/2026	IGOV On 04-November-27			Index Future	499.49	499.0460	499.4880	499.0460	0.00
24/08/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/08/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/08/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/08/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/08/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/08/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/08/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/08/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/08/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/08/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
24/08/2026	R033 On 05-November-26			Bond Future	8.39	108.7689	108.9585	108.7689	9,020.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	R033 On 05-November-26	9.33	Call	Bond Future	4907	5	5	5	0.00
24/08/2026	R033 On 05-November-26	9.33	Put	Bond Future	225	0	0	0	0.00
24/08/2026	R033 On 04-February-27			Bond Future	8.43	110.8083	111.0013	110.8083	0.00
24/08/2026	R033 On 04-February-27	8.65	Call	Bond Future	2456	2	2	2	0.00
24/08/2026	R033 On 04-February-27	8.65	Put	Bond Future	1386	1	1	1	0.00
24/08/2026	R033 On 06-May-27			Bond Future	8.47	107.9017	108.0982	107.9017	0.00
24/08/2026	R033 On 06-May-27	7.93	Call	Bond Future	1023	1	1	1	0.00
24/08/2026	R033 On 06-May-27	7.93	Put	Bond Future	3618	4	4	4	0.00
24/08/2026	R033 On 05-August-27			Bond Future	8.50	110.0360	110.2364	110.0360	0.00
24/08/2026	R033 On 05-August-27	8.54	Call	Bond Future	2484	2	2	2	0.00
24/08/2026	R033 On 05-August-27	8.54	Put	Bond Future	2286	2	2	2	0.00
24/08/2026	R033 On 04-November-27			Bond Future	8.56	107.0010	107.2054	107.0010	0.00
24/08/2026	R033 On 04-November-27	8.32	Call	Bond Future	1995	2	2	2	0.00
24/08/2026	R033 On 04-November-27	8.32	Put	Bond Future	3046	3	3	3	0.00
24/08/2026	R035 On 05-November-26			Bond Future	8.57	103.2406	103.4888	103.2406	100,116.00
24/08/2026	R035 On 05-November-26	10.03	Call	Bond Future	8279	8	8	8	0.00
24/08/2026	R035 On 05-November-26	9.30	Call	Bond Future	4587	4	5	4	0.00
24/08/2026	R035 On 05-November-26	9.80	Call	Bond Future	7099	7	7	7	0.00
24/08/2026	R035 On 05-November-26	8.80	Call	Bond Future	2348	2	2	2	200.00
24/08/2026	R035 On 05-November-26	8.97	Call	Bond Future	3054	3	3	3	0.00
24/08/2026	R035 On 05-November-26	7.97	Call	Bond Future	329	0	0	0	600.00
24/08/2026	R035 On 05-November-26	8.47	Call	Bond Future	1231	1	1	1	0.00
24/08/2026	R035 On 05-November-26	8.47	Put	Bond Future	1842	2	2	2	600.00
24/08/2026	R035 On 05-November-26	7.97	Put	Bond Future	3981	4	4	4	0.00
24/08/2026	R035 On 05-November-26	8.97	Put	Bond Future	735	1	1	1	600.00
24/08/2026	R035 On 05-November-26	9.80	Put	Bond Future	152	0	0	0	200.00
24/08/2026	R035 On 05-November-26	9.30	Put	Bond Future	393	0	0	0	200.00
24/08/2026	R035 On 05-November-26	8.80	Put	Bond Future	1013	1	1	1	0.00
24/08/2026	R035 On 05-November-26	10.03	Put	Bond Future	99	0	0	0	0.00
24/08/2026	R035 On 04-February-27			Bond Future	8.62	105.1761	105.4289	105.1761	0.00
24/08/2026	R035 On 04-February-27	9.02	Call	Bond Future	3585	3	4	3	0.00
24/08/2026	R035 On 04-February-27	7.70	Call	Bond Future	436	0	0	0	3,000.00
24/08/2026	R035 On 04-February-27	8.20	Call	Bond Future	1061	1	1	1	3,000.00
24/08/2026	R035 On 04-February-27	8.85	Call	Bond Future	2925	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
24/08/2026	R035 On 04-February-27	7.86	Call	Bond Future	578	1	1	1	500.00
24/08/2026	R035 On 04-February-27	8.36	Call	Bond Future	1406	1	1	1	500.00
24/08/2026	R035 On 04-February-27	8.67	Call	Bond Future	2292	2	2	2	0.00
24/08/2026	R035 On 04-February-27	9.43	Call	Bond Future	5351	5	5	5	0.00
24/08/2026	R035 On 04-February-27	8.43	Call	Bond Future	1580	1	2	1	1,050.00
24/08/2026	R035 On 04-February-27	8.93	Call	Bond Future	3229	3	3	3	0.00
24/08/2026	R035 On 04-February-27	8.93	Put	Bond Future	1452	2	1	2	1,050.00
24/08/2026	R035 On 04-February-27	8.43	Put	Bond Future	2678	3	3	3	0.00
24/08/2026	R035 On 04-February-27	9.43	Put	Bond Future	801	1	1	1	1,050.00
24/08/2026	R035 On 04-February-27	8.67	Put	Bond Future	1996	2	2	2	500.00
24/08/2026	R035 On 04-February-27	7.86	Put	Bond Future	5085	5	5	5	0.00
24/08/2026	R035 On 04-February-27	8.36	Put	Bond Future	2915	3	3	3	0.00
24/08/2026	R035 On 04-February-27	8.85	Put	Bond Future	1600	2	2	2	3,000.00
24/08/2026	R035 On 04-February-27	8.20	Put	Bond Future	3518	4	4	4	0.00
24/08/2026	R035 On 04-February-27	7.70	Put	Bond Future	5926	6	6	6	0.00
24/08/2026	R035 On 04-February-27	9.02	Put	Bond Future	1302	1	1	1	0.00
24/08/2026	R035 On 06-May-27			Bond Future	8.65	102.6992	102.9567	102.6992	0.00
24/08/2026	R035 On 06-May-27	8.25	Call	Bond Future	1482	1	1	1	500.00
24/08/2026	R035 On 06-May-27	8.64	Call	Bond Future	2504	2	3	2	0.00
24/08/2026	R035 On 06-May-27	7.86	Call	Bond Future	864	1	1	1	500.00
24/08/2026	R035 On 06-May-27	8.36	Call	Bond Future	1735	2	2	2	500.00
24/08/2026	R035 On 06-May-27	8.78	Call	Bond Future	2955	3	3	3	0.00
24/08/2026	R035 On 06-May-27	8.14	Call	Bond Future	1273	1	1	1	900.00
24/08/2026	R035 On 06-May-27	9.14	Call	Bond Future	4284	4	4	4	0.00
24/08/2026	R035 On 06-May-27	9.22	Call	Bond Future	4604	4	5	4	0.00
24/08/2026	R035 On 06-May-27	8.72	Call	Bond Future	2756	3	3	3	0.00
24/08/2026	R035 On 06-May-27	8.11	Call	Bond Future	1219	1	1	1	300.00
24/08/2026	R035 On 06-May-27	8.75	Call	Bond Future	2853	3	3	3	500.00
24/08/2026	R035 On 06-May-27	9.27	Call	Bond Future	4807	5	5	5	0.00
24/08/2026	R035 On 06-May-27	9.27	Put	Bond Future	1403	1	1	1	500.00
24/08/2026	R035 On 06-May-27	8.75	Put	Bond Future	2307	2	2	2	0.00
24/08/2026	R035 On 06-May-27	8.72	Put	Bond Future	2378	3	2	3	300.00
24/08/2026	R035 On 06-May-27	8.11	Put	Bond Future	4338	5	4	5	0.00
24/08/2026	R035 On 06-May-27	9.22	Put	Bond Future	1470	2	1	2	300.00
24/08/2026	R035 On 06-May-27	9.14	Put	Bond Future	1584	2	2	2	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	R035 On 06-May-27	8.64	Put	Bond Future	2576	3	3	3	900.00
24/08/2026	R035 On 06-May-27	8.14	Put	Bond Future	4216	4	4	4	0.00
24/08/2026	R035 On 06-May-27	8.78	Put	Bond Future	2241	2	2	2	500.00
24/08/2026	R035 On 06-May-27	8.36	Put	Bond Future	3402	4	3	4	0.00
24/08/2026	R035 On 06-May-27	7.86	Put	Bond Future	5462	6	5	6	0.00
24/08/2026	R035 On 06-May-27	8.25	Put	Bond Future	3785	4	4	4	0.00
24/08/2026	R035 On 05-August-27			Bond Future	8.68	104.7305	104.9930	104.7305	0.00
24/08/2026	R035 On 05-August-27	8.72	Call	Bond Future	2972	3	3	3	0.00
24/08/2026	R035 On 05-August-27	8.25	Call	Bond Future	1741	2	2	2	500.00
24/08/2026	R035 On 05-August-27	8.75	Call	Bond Future	3065	3	3	3	500.00
24/08/2026	R035 On 05-August-27	9.42	Call	Bond Future	5507	5	6	5	0.00
24/08/2026	R035 On 05-August-27	9.42	Put	Bond Future	1560	2	2	2	500.00
24/08/2026	R035 On 05-August-27	8.25	Put	Bond Future	4157	4	4	4	0.00
24/08/2026	R035 On 05-August-27	8.75	Put	Bond Future	2698	3	3	3	0.00
24/08/2026	R035 On 05-August-27	8.72	Put	Bond Future	2770	3	3	3	0.00
24/08/2026	R035 On 04-November-27			Bond Future	8.74	102.1385	102.4062	102.1385	0.00
24/08/2026	R035 On 04-November-27	8.51	Call	Bond Future	2465	2	2	2	0.00
24/08/2026	R035 On 04-November-27	8.51	Put	Bond Future	3710	4	4	4	0.00
24/08/2026	R038 On 05-November-26			Bond Future	9.05	113.6939	114.0136	113.6939	4,232.00
24/08/2026	R038 On 05-November-26	10.72	Call	Bond Future	11912	12	12	12	0.00
24/08/2026	R038 On 05-November-26	10.72	Put	Bond Future	104	0	0	0	0.00
24/08/2026	R038 On 04-February-27			Bond Future	9.10	115.8257	116.1512	115.8257	0.00
24/08/2026	R038 On 04-February-27	9.60	Call	Bond Future	5224	5	5	5	0.00
24/08/2026	R038 On 04-February-27	9.60	Put	Bond Future	1598	2	2	2	0.00
24/08/2026	R038 On 06-May-27			Bond Future	9.15	112.5745	112.9062	112.5745	0.00
24/08/2026	R038 On 06-May-27	8.71	Call	Bond Future	1956	2	2	2	0.00
24/08/2026	R038 On 06-May-27	8.71	Put	Bond Future	5281	6	5	6	0.00
24/08/2026	R038 On 05-August-27			Bond Future	9.20	114.8013	115.1394	114.8013	0.00
24/08/2026	R038 On 05-August-27	9.15	Call	Bond Future	3739	4	4	4	0.00
24/08/2026	R038 On 05-August-27	9.15	Put	Bond Future	4101	4	4	4	0.00
24/08/2026	R038 On 04-November-27			Bond Future	9.27	111.4118	111.7565	111.4118	0.00
24/08/2026	R038 On 04-November-27	9.00	Call	Bond Future	3355	3	3	3	0.00
24/08/2026	R038 On 04-November-27	9.00	Put	Bond Future	5254	5	5	5	0.00
24/08/2026	R053 On 05-November-26			Bond Future	9.30	123.5239	124.0063	123.5239	57,273.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	R053 On 05-November-26	11.21	Call	Bond Future	19376	19	19	19	0.00
24/08/2026	R053 On 05-November-26	8.38	Call	Bond Future	325	0	0	0	530.00
24/08/2026	R053 On 05-November-26	8.85	Call	Bond Future	1153	1	1	1	530.00
24/08/2026	R053 On 05-November-26	9.35	Call	Bond Future	3532	3	4	3	0.00
24/08/2026	R053 On 05-November-26	9.35	Put	Bond Future	2961	3	3	3	530.00
24/08/2026	R053 On 05-November-26	8.85	Put	Bond Future	6599	7	7	7	0.00
24/08/2026	R053 On 05-November-26	8.38	Put	Bond Future	11892	12	12	12	0.00
24/08/2026	R053 On 05-November-26	11.21	Put	Bond Future	146	0	0	0	0.00
24/08/2026	R053 On 04-February-27			Bond Future	9.35	125.8401	126.3313	125.8401	0.00
24/08/2026	R053 On 04-February-27	9.99	Call	Bond Future	9248	9	9	9	0.00
24/08/2026	R053 On 04-February-27	9.99	Put	Bond Future	2190	2	2	2	0.00
24/08/2026	R053 On 06-May-27			Bond Future	9.39	122.4037	122.9043	122.4037	0.00
24/08/2026	R053 On 06-May-27	8.92	Call	Bond Future	3073	3	3	3	0.00
24/08/2026	R053 On 06-May-27	8.92	Put	Bond Future	8607	9	9	9	0.00
24/08/2026	R053 On 05-August-27			Bond Future	9.43	124.8250	125.3353	124.8250	0.00
24/08/2026	R053 On 05-August-27	9.28	Call	Bond Future	5445	5	5	5	0.00
24/08/2026	R053 On 05-August-27	9.28	Put	Bond Future	7108	7	7	7	0.00
24/08/2026	R053 On 04-November-27			Bond Future	9.48	121.2402	121.7603	121.2402	0.00
24/08/2026	R053 On 04-November-27	9.16	Call	Bond Future	5190	5	5	5	0.00
24/08/2026	R053 On 04-November-27	9.16	Put	Bond Future	8820	9	9	9	0.00
24/08/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
24/08/2026	R186 On 05-November-26	8.12	Call	Bond Future	24	0	0	0	0.00
24/08/2026	R186 On 05-November-26	8.12	Put	Bond Future	24	0	0	0	0.00
24/08/2026	R202 On 05-November-26			Bond Future	307.39	308.1288	307.3933	308.1288	732.00
24/08/2026	R202 On 05-November-26	280.46	Call	Bond Future	26933	28	27	28	0.00
24/08/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
24/08/2026	R202 On 04-February-27			Bond Future	307.63	308.3785	307.6287	308.3785	513.00
24/08/2026	R202 On 04-February-27	294.73	Call	Bond Future	12899	14	13	14	0.00
24/08/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
24/08/2026	R202 On 06-May-27			Bond Future	313.63	314.3956	313.6309	314.3956	0.00
24/08/2026	R202 On 06-May-27	306.99	Call	Bond Future	6641	7	7	7	0.00
24/08/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
24/08/2026	R202 On 05-August-27			Bond Future	314.18	314.9616	314.1818	314.9616	0.00
24/08/2026	R202 On 05-August-27	312.97	Call	Bond Future	1212	2	1	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
24/08/2026	R202 On 05-August-27	312.97	Put	Bond Future	0	0	0	0	0.00
24/08/2026	R202 On 04-November-27			Bond Future	319.99	320.7803	319.9872	320.7803	0.00
24/08/2026	R202 On 04-November-27	315.68	Call	Bond Future	4307	5	4	5	0.00
24/08/2026	R202 On 04-November-27	315.68	Put	Bond Future	0	0	0	0	0.00
24/08/2026	R209 On 05-November-26			Bond Future	8.74	84.7260	84.9625	84.7260	45,015.00
24/08/2026	R209 On 05-November-26	10.32	Call	Bond Future	8464	8	8	8	0.00
24/08/2026	R209 On 05-November-26	10.32	Put	Bond Future	88	0	0	0	0.00
24/08/2026	R209 On 04-February-27			Bond Future	8.78	86.3146	86.5554	86.3146	0.00
24/08/2026	R209 On 04-February-27	9.28	Call	Bond Future	3875	4	4	4	0.00
24/08/2026	R209 On 04-February-27	8.03	Call	Bond Future	603	1	1	1	3,237.00
24/08/2026	R209 On 04-February-27	8.96	Call	Bond Future	2677	3	3	3	0.00
24/08/2026	R209 On 04-February-27	8.96	Put	Bond Future	1707	2	2	2	3,237.00
24/08/2026	R209 On 04-February-27	8.03	Put	Bond Future	4931	5	5	5	0.00
24/08/2026	R209 On 04-February-27	9.28	Put	Bond Future	1174	1	1	1	0.00
24/08/2026	R209 On 06-May-27			Bond Future	8.82	84.8269	85.0722	84.8269	0.00
24/08/2026	R209 On 06-May-27	8.41	Call	Bond Future	1486	1	1	1	0.00
24/08/2026	R209 On 06-May-27	8.25	Call	Bond Future	1185	1	1	1	4,620.00
24/08/2026	R209 On 06-May-27	9.32	Call	Bond Future	4249	4	4	4	0.00
24/08/2026	R209 On 06-May-27	9.32	Put	Bond Future	1584	2	2	2	4,620.00
24/08/2026	R209 On 06-May-27	8.25	Put	Bond Future	4377	5	4	5	0.00
24/08/2026	R209 On 06-May-27	8.41	Put	Bond Future	3769	4	4	4	0.00
24/08/2026	R209 On 05-August-27			Bond Future	8.86	86.5047	86.7548	86.5047	0.00
24/08/2026	R209 On 05-August-27	8.87	Call	Bond Future	2905	3	3	3	0.00
24/08/2026	R209 On 05-August-27	8.87	Put	Bond Future	2829	3	3	3	0.00
24/08/2026	R209 On 04-November-27			Bond Future	8.91	84.9320	85.1870	84.9320	0.00
24/08/2026	R209 On 04-November-27	8.67	Call	Bond Future	2473	2	2	2	0.00
24/08/2026	R209 On 04-November-27	8.67	Put	Bond Future	3739	4	4	4	0.00
24/08/2026	R210 On 05-November-26			Bond Future	271.42	271.3918	271.4217	271.3918	306.00
24/08/2026	R210 On 05-November-26	253.33	Call	Bond Future	18092	18	18	18	0.00
24/08/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
24/08/2026	R210 On 04-February-27			Bond Future	276.58	276.5455	276.5757	276.5455	300.00
24/08/2026	R210 On 04-February-27	266.03	Call	Bond Future	10546	11	11	11	0.00
24/08/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
24/08/2026	R210 On 06-May-27			Bond Future	278.31	278.2799	278.3105	278.2799	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
24/08/2026	R210 On 06-May-27	271.13	Call	Bond Future	7181	7	7	7	0.00
24/08/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
24/08/2026	R210 On 05-August-27			Bond Future	283.88	283.8465	283.8776	283.8465	0.00
24/08/2026	R210 On 05-August-27	276.01	Call	Bond Future	7868	8	8	8	0.00
24/08/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
24/08/2026	R210 On 04-November-27			Bond Future	285.38	285.3518	285.3848	285.3518	0.00
24/08/2026	R210 On 04-November-27	284.11	Call	Bond Future	1275	1	1	1	0.00
24/08/2026	R210 On 04-November-27	284.11	Put	Bond Future	0	0	0	0	0.00
24/08/2026	R213 On 05-November-26			Bond Future	8.07	97.3794	97.5287	97.3794	31,313.00
24/08/2026	R213 On 05-November-26	8.75	Call	Bond Future	2568	2	3	2	0.00
24/08/2026	R213 On 05-November-26	8.75	Put	Bond Future	229	0	0	0	0.00
24/08/2026	R213 On 04-February-27			Bond Future	8.11	99.2051	99.3570	99.2051	33,457.00
24/08/2026	R213 On 04-February-27	8.14	Call	Bond Future	1228	1	1	1	0.00
24/08/2026	R213 On 04-February-27	8.14	Put	Bond Future	1128	1	1	1	0.00
24/08/2026	R213 On 06-May-27			Bond Future	8.13	97.5647	97.7194	97.5647	0.00
24/08/2026	R213 On 06-May-27	7.56	Call	Bond Future	584	1	1	1	0.00
24/08/2026	R213 On 06-May-27	9.25	Call	Bond Future	3931	4	4	4	0.00
24/08/2026	R213 On 06-May-27	8.13	Call	Bond Future	1366	1	1	1	2,830.00
24/08/2026	R213 On 06-May-27	9.25	Put	Bond Future	482	1	0	1	2,830.00
24/08/2026	R213 On 06-May-27	8.13	Put	Bond Future	1364	1	1	1	0.00
24/08/2026	R213 On 06-May-27	7.56	Put	Bond Future	2397	3	2	3	0.00
24/08/2026	R213 On 05-August-27			Bond Future	8.14	99.4944	99.6521	99.4944	0.00
24/08/2026	R213 On 05-August-27	8.27	Call	Bond Future	1711	2	2	2	0.00
24/08/2026	R213 On 05-August-27	8.58	Call	Bond Future	2323	2	2	2	0.00
24/08/2026	R213 On 05-August-27	7.95	Call	Bond Future	1180	1	1	1	1,200.00
24/08/2026	R213 On 05-August-27	8.58	Put	Bond Future	1030	1	1	1	1,200.00
24/08/2026	R213 On 05-August-27	7.95	Put	Bond Future	1749	2	2	2	0.00
24/08/2026	R213 On 05-August-27	8.27	Put	Bond Future	1329	1	1	1	0.00
24/08/2026	R213 On 04-November-27			Bond Future	8.20	97.7588	97.9197	97.7588	0.00
24/08/2026	R213 On 04-November-27	8.02	Call	Bond Future	1282	1	1	1	0.00
24/08/2026	R213 On 04-November-27	8.02	Put	Bond Future	1787	2	2	2	0.00
24/08/2026	R214 On 05-November-26			Bond Future	9.31	78.9675	79.2744	78.9675	24,897.00
24/08/2026	R214 On 05-November-26	10.97	Call	Bond Future	10038	10	10	10	0.00
24/08/2026	R214 On 05-November-26	10.97	Put	Bond Future	115	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
24/08/2026	R214 On 04-February-27			Bond Future	9.37	80.4479	80.7605	80.4479	0.00
24/08/2026	R214 On 04-February-27	9.90	Call	Bond Future	4782	5	5	5	0.00
24/08/2026	R214 On 04-February-27	9.90	Put	Bond Future	1413	2	1	2	0.00
24/08/2026	R214 On 06-May-27			Bond Future	9.41	78.6997	79.0182	78.6997	0.00
24/08/2026	R214 On 06-May-27	8.88	Call	Bond Future	1622	2	2	2	0.00
24/08/2026	R214 On 06-May-27	8.88	Put	Bond Future	5135	5	5	5	0.00
24/08/2026	R214 On 05-August-27			Bond Future	9.45	80.2563	80.5811	80.2563	0.00
24/08/2026	R214 On 05-August-27	9.32	Call	Bond Future	3130	3	3	3	0.00
24/08/2026	R214 On 05-August-27	9.32	Put	Bond Future	3983	4	4	4	0.00
24/08/2026	R214 On 04-November-27			Bond Future	9.51	78.4229	78.7538	78.4229	0.00
24/08/2026	R214 On 04-November-27	9.21	Call	Bond Future	2974	3	3	3	0.00
24/08/2026	R214 On 04-November-27	9.21	Put	Bond Future	4914	5	5	5	0.00
24/08/2026	R248 On 05-November-26			Bond Future	9.39	95.4399	95.8008	95.4399	286,105.00
24/08/2026	R248 On 05-November-26	11.31	Call	Bond Future	14681	14	15	14	0.00
24/08/2026	R248 On 05-November-26	9.50	Call	Bond Future	2942	3	3	3	0.00
24/08/2026	R248 On 05-November-26	9.50	Put	Bond Future	2031	2	2	2	400.00
24/08/2026	R248 On 05-November-26	11.31	Put	Bond Future	105	0	0	0	0.00
24/08/2026	R248 On 04-February-27			Bond Future	9.45	97.2292	97.5967	97.2292	0.00
24/08/2026	R248 On 04-February-27	10.11	Call	Bond Future	7086	7	7	7	0.00
24/08/2026	R248 On 04-February-27	10.11	Put	Bond Future	1629	2	2	2	0.00
24/08/2026	R248 On 06-May-27			Bond Future	9.49	94.6625	95.0370	94.6625	260.00
24/08/2026	R248 On 06-May-27	9.05	Call	Bond Future	2424	2	2	2	0.00
24/08/2026	R248 On 06-May-27	10.09	Call	Bond Future	7346	7	7	7	0.00
24/08/2026	R248 On 06-May-27	8.86	Call	Bond Future	1893	2	2	2	4,000.00
24/08/2026	R248 On 06-May-27	9.59	Call	Bond Future	4633	4	5	4	0.00
24/08/2026	R248 On 06-May-27	9.59	Put	Bond Future	3772	4	4	4	4,000.00
24/08/2026	R248 On 06-May-27	8.86	Put	Bond Future	7509	8	8	8	0.00
24/08/2026	R248 On 06-May-27	10.09	Put	Bond Future	2428	3	2	3	4,000.00
24/08/2026	R248 On 06-May-27	9.05	Put	Bond Future	6286	7	6	7	0.00
24/08/2026	R248 On 05-August-27			Bond Future	9.53	96.5349	96.9167	96.5349	0.00
24/08/2026	R248 On 05-August-27	9.37	Call	Bond Future	4064	4	4	4	0.00
24/08/2026	R248 On 05-August-27	9.37	Put	Bond Future	5428	6	5	6	0.00
24/08/2026	R248 On 04-November-27			Bond Future	9.59	93.8565	94.2456	93.8565	0.00
24/08/2026	R248 On 04-November-27	9.26	Call	Bond Future	3888	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
24/08/2026	R248 On 04-November-27	9.26	Put	Bond Future	6680	7	7	7	0.00
24/08/2026	R2R9 On 05-November-26			Bond Future	9.20	105.7009	106.0169	105.7009	15,682.00
24/08/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95047	95	95	95	0.00
24/08/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
24/08/2026	R2R9 On 04-February-27			Bond Future	9.26	107.6828	108.0045	107.6828	0.00
24/08/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5948	6	6	6	0.00
24/08/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1396	2	1	2	0.00
24/08/2026	R2R9 On 06-May-27			Bond Future	9.31	104.7790	105.1067	104.7790	0.00
24/08/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1908	2	2	2	0.00
24/08/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2207	2	2	2	250.00
24/08/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	4938	5	5	5	0.00
24/08/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2559	3	3	3	250.00
24/08/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4948	5	5	5	0.00
24/08/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5487	6	5	6	0.00
24/08/2026	R2R9 On 05-August-27			Bond Future	9.36	106.8515	107.1858	106.8515	0.00
24/08/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3596	3	4	3	0.00
24/08/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2233	2	2	2	910.00
24/08/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2444	2	2	2	180.00
24/08/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	4683	5	5	5	0.00
24/08/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5350	5	5	5	0.00
24/08/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	3073	3	3	3	180.00
24/08/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5803	6	6	6	0.00
24/08/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3458	4	3	4	910.00
24/08/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	6195	6	6	6	0.00
24/08/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4301	4	4	4	0.00
24/08/2026	R2R9 On 04-November-27			Bond Future	9.43	103.8213	104.1621	103.8213	0.00
24/08/2026	R2R9 On 04-November-27	9.12	Call	Bond Future	3279	3	3	3	0.00
24/08/2026	R2R9 On 04-November-27	9.12	Put	Bond Future	5459	6	5	6	0.00
24/08/2026	R4R2 On 05-November-26			Bond Future	9.40	106.5537	106.9470	106.5537	4,116.00
24/08/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95724	95	96	95	0.00
24/08/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
24/08/2026	R4R2 On 04-February-27			Bond Future	9.46	108.5517	108.9522	108.5517	0.00
24/08/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6899	7	7	7	0.00
24/08/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1555	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
24/08/2026	R4R2 On 06-May-27			Bond Future	9.51	105.5384	105.9466	105.5384	0.00
24/08/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2114	2	2	2	0.00
24/08/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6412	7	6	7	0.00
24/08/2026	R4R2 On 05-August-27			Bond Future	9.56	107.6260	108.0421	107.6260	0.00
24/08/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4029	4	4	4	0.00
24/08/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	5019	5	5	5	0.00
24/08/2026	R4R2 On 04-November-27			Bond Future	9.63	104.4839	104.9080	104.4839	0.00
24/08/2026	R4R2 On 04-November-27	9.28	Call	Bond Future	3633	3	4	3	0.00
24/08/2026	R4R2 On 04-November-27	9.28	Put	Bond Future	6449	7	6	7	0.00
24/08/2026	RR87 On 05-November-26			Bond Future	6.87	102.7052	102.7079	102.7052	0.00
24/08/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
24/08/2026	RR87 On 05-November-26	5.27	Put	Bond Future	183	0	0	0	0.00
24/08/2026	RR88 On 05-November-26			Bond Future	7.38	105.8816	105.8942	105.8816	0.00
24/08/2026	RR88 On 05-November-26	6.71	Call	Bond Future	6	0	0	0	0.00
24/08/2026	RR88 On 05-November-26	6.71	Put	Bond Future	709	1	1	1	0.00
24/08/2026	RR88 On 04-February-27			Bond Future	7.32	104.0255	104.0387	104.0255	0.00
24/08/2026	RR88 On 04-February-27	7.78	Call	Bond Future	519	1	1	1	0.00
24/08/2026	RR88 On 04-February-27	7.78	Put	Bond Future	130	0	0	0	0.00
24/08/2026	RR88 On 06-May-27			Bond Future	7.12	106.0316	106.0449	106.0316	0.00
24/08/2026	RR88 On 06-May-27	7.89	Call	Bond Future	563	1	1	1	0.00
24/08/2026	RR88 On 06-May-27	7.89	Put	Bond Future	99	0	0	0	0.00
24/08/2026	RR88 On 05-August-27			Bond Future	6.49	102.8214	102.8349	102.8214	0.00
24/08/2026	RR88 On 05-August-27	8.07	Call	Bond Future	602	1	1	1	0.00
24/08/2026	RR88 On 05-August-27	8.07	Put	Bond Future	33	0	0	0	0.00
24/08/2026	RR88 On 04-November-27			Bond Future	4.49	104.6946	104.7087	104.6946	0.00
24/08/2026	RR88 On 04-November-27	6.65	Call	Bond Future	260	0	0	0	0.00
24/08/2026	RR88 On 04-November-27	6.65	Put	Bond Future	2	0	0	0	0.00
24/08/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/08/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00