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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	2029 On 05-November-26			Bond Future	153.7138	153.5996	153.7138	153.5996	13,269
13/08/2026	2029 On 05-November-26	147.56	Call	Bond Future	6153.7800	6039.6300	6.1538	6.0396	0
13/08/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2029 On 04-February-27			Bond Future	156.6214	156.5052	156.6214	156.5052	0
13/08/2026	2029 On 04-February-27	149.72	Call	Bond Future	6901.3800	6785.2000	6.9014	6.7852	0
13/08/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2029 On 06-May-27			Bond Future	158.1943	158.0762	158.1943	158.0762	0
13/08/2026	2029 On 06-May-27	153.32	Call	Bond Future	4874.3200	4756.1900	4.8743	4.7562	0
13/08/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2029 On 05-August-27			Bond Future	161.3136	161.1931	161.3136	161.1931	0
13/08/2026	2029 On 05-August-27	156.72	Call	Bond Future	4593.6400	4473.0600	4.5936	4.4731	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2029 On 04-November-27			Bond Future	162.6710	162.5476	162.6710	162.5476	0
13/08/2026	2029 On 04-November-27	161.12	Call	Bond Future	1550.9700	1427.5600	1.5510	1.4276	0
13/08/2026	2029 On 04-November-27	161.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2030 On 05-November-26			Bond Future	7.8094	7.8315	102.7323	102.6704	153,195
13/08/2026	2030 On 05-November-26	8.39	Call	Bond Future	1870.8900	1826.0600	1.8709	1.8261	0
13/08/2026	2030 On 05-November-26	8.39	Put	Bond Future	253.9600	271.1100	0.2540	0.2711	0
13/08/2026	2030 On 04-February-27			Bond Future	7.8282	7.8523	100.6434	100.5804	22,442
13/08/2026	2030 On 04-February-27	7.82	Call	Bond Future	938.2200	909.6600	0.9382	0.9097	0
13/08/2026	2030 On 04-February-27	7.82	Put	Bond Future	959.7600	994.2400	0.9598	0.9942	0
13/08/2026	2030 On 06-May-27			Bond Future	7.8209	7.8473	102.6229	102.5589	0
13/08/2026	2030 On 06-May-27	7.27	Call	Bond Future	473.2900	455.9200	0.4733	0.4559	0
13/08/2026	2030 On 06-May-27	7.27	Put	Bond Future	1817.5300	1864.1500	1.8175	1.8642	0
13/08/2026	2030 On 05-August-27			Bond Future	7.8284	7.8579	100.6137	100.5483	0
13/08/2026	2030 On 05-August-27	8.11	Call	Bond Future	1512.4700	1475.8800	1.5125	1.4759	0
13/08/2026	2030 On 05-August-27	8.11	Put	Bond Future	891.6800	920.4300	0.8917	0.9204	0
13/08/2026	2030 On 04-November-27			Bond Future	7.8810	7.9142	102.4152	102.3483	0
13/08/2026	2030 On 04-November-27	7.84	Call	Bond Future	1239.3300	1207.8600	1.2393	1.2079	0
13/08/2026	2030 On 04-November-27	7.84	Put	Bond Future	1321.7600	1357.1600	1.3218	1.3572	0
13/08/2026	2031 On 05-November-26			Bond Future	119.5220	119.5562	119.5220	119.5562	17,178
13/08/2026	2031 On 05-November-26	111.49	Call	Bond Future	8031.9600	8066.2200	8.0320	8.0662	0
13/08/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2031 On 04-February-27			Bond Future	119.2720	119.3070	119.2720	119.3070	681
13/08/2026	2031 On 04-February-27	116.18	Call	Bond Future	3152.5500	3185.9900	3.1526	3.1860	0
13/08/2026	2031 On 04-February-27	116.18	Put	Bond Future	60.5300	59.0100	0.0605	0.0590	0
13/08/2026	2031 On 06-May-27			Bond Future	121.6445	121.6804	121.6445	121.6804	0
13/08/2026	2031 On 06-May-27	116.87	Call	Bond Future	4790.4000	4825.8800	4.7904	4.8259	0
13/08/2026	2031 On 06-May-27	116.87	Put	Bond Future	15.9200	15.4600	0.0159	0.0155	0
13/08/2026	2031 On 05-August-27			Bond Future	121.4735	121.5099	121.4735	121.5099	0
13/08/2026	2031 On 05-August-27	121.41	Call	Bond Future	971.2000	991.3800	0.9712	0.9914	0
13/08/2026	2031 On 05-August-27	121.41	Put	Bond Future	907.7100	891.4400	0.9077	0.8914	0
13/08/2026	2031 On 04-November-27			Bond Future	123.6785	123.7152	123.6785	123.7152	0
13/08/2026	2031 On 04-November-27	121.34	Call	Bond Future	2538.9200	2570.5200	2.5389	2.5705	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2026	2031 On 04-November-27	121.34	Put	Bond Future	200.4300	195.3000	0.2004	0.1953	0
13/08/2026	2032 On 05-November-26			Bond Future	8.1398	8.1509	101.3879	101.3403	198,550
13/08/2026	2032 On 05-November-26	9.16	Call	Bond Future	4473.0600	4434.9200	4.4731	4.4349	0
13/08/2026	2032 On 05-November-26	9.16	Put	Bond Future	195.7500	205.1800	0.1958	0.2052	0
13/08/2026	2032 On 04-February-27			Bond Future	8.1758	8.1875	103.2814	103.2331	0
13/08/2026	2032 On 04-February-27	7.58	Call	Bond Future	568.9100	559.9100	0.5689	0.5599	500
13/08/2026	2032 On 04-February-27	7.58	Put	Bond Future	3071.6500	3111.0000	3.0717	3.1110	0
13/08/2026	2032 On 04-February-27	8.08	Call	Bond Future	1348.3900	1330.3200	1.3484	1.3303	500
13/08/2026	2032 On 04-February-27	8.08	Put	Bond Future	1745.7800	1776.0600	1.7458	1.7761	0
13/08/2026	2032 On 04-February-27	8.36	Call	Bond Future	2007.9900	1984.4200	2.0080	1.9844	0
13/08/2026	2032 On 04-February-27	8.36	Put	Bond Future	1249.5400	1274.3200	1.2495	1.2743	500
13/08/2026	2032 On 04-February-27	8.48	Call	Bond Future	2330.3700	2304.5900	2.3304	2.3046	0
13/08/2026	2032 On 04-February-27	8.48	Put	Bond Future	1081.5700	1104.1400	1.0816	1.1041	0
13/08/2026	2032 On 06-May-27			Bond Future	8.1892	8.2016	101.1508	101.1018	0
13/08/2026	2032 On 06-May-27	7.58	Call	Bond Future	744.9700	733.5600	0.7450	0.7336	500
13/08/2026	2032 On 06-May-27	7.58	Put	Bond Future	3199.8300	3237.4800	3.1998	3.2375	0
13/08/2026	2032 On 06-May-27	7.80	Call	Bond Future	1040.6400	1025.7900	1.0406	1.0258	0
13/08/2026	2032 On 06-May-27	7.80	Put	Bond Future	2600.5300	2634.7400	2.6005	2.6347	0
13/08/2026	2032 On 06-May-27	7.94	Call	Bond Future	1263.6100	1246.4100	1.2636	1.2464	500
13/08/2026	2032 On 06-May-27	7.94	Put	Bond Future	2258.9600	2290.8200	2.2590	2.2908	0
13/08/2026	2032 On 06-May-27	8.08	Call	Bond Future	1526.6500	1507.0000	1.5267	1.5070	500
13/08/2026	2032 On 06-May-27	8.08	Put	Bond Future	1961.3000	1990.7100	1.9613	1.9907	0
13/08/2026	2032 On 06-May-27	8.44	Call	Bond Future	2364.9900	2339.2900	2.3650	2.3393	500
13/08/2026	2032 On 06-May-27	8.44	Put	Bond Future	1375.2800	1398.6400	1.3753	1.3986	0
13/08/2026	2032 On 06-May-27	8.47	Call	Bond Future	2443.0200	2416.8500	2.4430	2.4169	0
13/08/2026	2032 On 06-May-27	8.47	Put	Bond Future	1335.7400	1358.6300	1.3357	1.3586	500
13/08/2026	2032 On 06-May-27	8.93	Call	Bond Future	3753.5300	3721.0700	3.7535	3.7211	0
13/08/2026	2032 On 06-May-27	8.93	Put	Bond Future	864.7200	881.3200	0.8647	0.8813	500
13/08/2026	2032 On 05-August-27			Bond Future	8.2130	8.2261	103.1219	103.0719	0
13/08/2026	2032 On 05-August-27	7.94	Call	Bond Future	1427.8600	1409.4100	1.4279	1.4094	500
13/08/2026	2032 On 05-August-27	7.94	Put	Bond Future	2471.0500	2502.6700	2.4711	2.5027	0
13/08/2026	2032 On 05-August-27	8.42	Call	Bond Future	2416.0200	2390.2600	2.4160	2.3903	0
13/08/2026	2032 On 05-August-27	8.42	Put	Bond Future	1633.5000	1657.8100	1.6335	1.6578	0
13/08/2026	2032 On 05-August-27	8.44	Call	Bond Future	2462.9600	2436.9200	2.4630	2.4369	500

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13/08/2026	2032 On 05-August-27	8.44	Put	Bond Future	1605.2500	1629.2800	1.6053	1.6293	0
13/08/2026	2032 On 05-August-27	9.08	Call	Bond Future	4170.7600	4136.8300	4.1708	4.1368	0
13/08/2026	2032 On 05-August-27	9.08	Put	Bond Future	943.5100	959.6500	0.9435	0.9597	500
13/08/2026	2032 On 04-November-27			Bond Future	8.2709	8.2851	100.8117	100.7603	0
13/08/2026	2032 On 04-November-27	8.20	Call	Bond Future	2010.6100	1987.8500	2.0106	1.9879	0
13/08/2026	2032 On 04-November-27	8.20	Put	Bond Future	2267.7900	2296.3800	2.2678	2.2964	0
13/08/2026	2033 On 05-November-26			Bond Future	149.2776	149.3489	149.2776	149.3489	16,218
13/08/2026	2033 On 05-November-26	137.26	Call	Bond Future	12017.6200	12088.9000	12.0176	12.0889	0
13/08/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2033 On 04-February-27			Bond Future	152.1012	152.1740	152.1012	152.1740	0
13/08/2026	2033 On 04-February-27	142.71	Call	Bond Future	9391.2400	9464.0200	9.3912	9.4640	0
13/08/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2033 On 06-May-27			Bond Future	153.4780	153.5526	153.4780	153.5526	0
13/08/2026	2033 On 06-May-27	151.21	Call	Bond Future	2268.0100	2342.5900	2.2680	2.3426	0
13/08/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2033 On 05-August-27			Bond Future	156.5044	156.5803	156.5044	156.5803	0
13/08/2026	2033 On 05-August-27	153.15	Call	Bond Future	3354.4100	3430.3400	3.3544	3.4303	0
13/08/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2033 On 04-November-27			Bond Future	157.6659	157.7425	157.6659	157.7425	0
13/08/2026	2033 On 04-November-27	156.56	Call	Bond Future	1105.9000	1182.5300	1.1059	1.1825	0
13/08/2026	2033 On 04-November-27	156.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2037 On 05-November-26			Bond Future	8.7275	8.7436	100.8151	100.7090	223,977
13/08/2026	2037 On 05-November-26	9.46	Call	Bond Future	5197.0500	5118.0700	5.1971	5.1181	4,490
13/08/2026	2037 On 05-November-26	9.46	Put	Bond Future	510.3700	537.4500	0.5104	0.5375	0
13/08/2026	2037 On 05-November-26	10.23	Call	Bond Future	9422.3300	9325.2700	9.4223	9.3253	0
13/08/2026	2037 On 05-November-26	10.23	Put	Bond Future	124.4500	133.4500	0.1245	0.1335	4,490
13/08/2026	2037 On 05-November-26	10.62	Call	Bond Future	11574.6100	11473.3000	11.5746	11.4733	0
13/08/2026	2037 On 05-November-26	10.62	Put	Bond Future	57.1400	61.8900	0.0571	0.0619	0
13/08/2026	2037 On 05-November-26	10.83	Call	Bond Future	12719.3600	12616.6400	12.7194	12.6166	0
13/08/2026	2037 On 05-November-26	10.83	Put	Bond Future	37.5900	40.9300	0.0376	0.0409	4,490
13/08/2026	2037 On 04-February-27			Bond Future	8.7694	8.7861	98.4399	98.3320	1,550
13/08/2026	2037 On 04-February-27	8.44	Call	Bond Future	1506.1600	1472.7700	1.5062	1.4728	4,490
13/08/2026	2037 On 04-February-27	8.44	Put	Bond Future	3672.7100	3747.1800	3.6727	3.7472	0

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13/08/2026	2037 On 04-February-27	9.31	Call	Bond Future	4733.9500	4664.7800	4.7340	4.6648	0
13/08/2026	2037 On 04-February-27	9.31	Put	Bond Future	1310.6200	1349.3100	1.3106	1.3493	4,490
13/08/2026	2037 On 04-February-27	9.51	Call	Bond Future	5687.5700	5612.1700	5.6876	5.6122	0
13/08/2026	2037 On 04-February-27	9.51	Put	Bond Future	1037.8400	1070.3000	1.0378	1.0703	0
13/08/2026	2037 On 04-February-27	9.81	Call	Bond Future	7185.4200	7102.3500	7.1854	7.1024	0
13/08/2026	2037 On 04-February-27	9.81	Put	Bond Future	735.4000	760.1900	0.7354	0.7602	4,490
13/08/2026	2037 On 06-May-27			Bond Future	8.8025	8.8197	100.3762	100.2664	0
13/08/2026	2037 On 06-May-27	8.58	Call	Bond Future	2195.9200	2153.7700	2.1959	2.1538	0
13/08/2026	2037 On 06-May-27	8.58	Put	Bond Future	3625.2500	3692.8600	3.6253	3.6929	0
13/08/2026	2037 On 05-August-27			Bond Future	8.8441	8.8621	98.0725	97.9606	0
13/08/2026	2037 On 05-August-27	9.05	Call	Bond Future	4069.9400	4010.3700	4.0699	4.0104	0
13/08/2026	2037 On 05-August-27	9.05	Put	Bond Future	2797.2300	2849.6200	2.7972	2.8496	0
13/08/2026	2037 On 04-November-27			Bond Future	8.9001	8.9188	99.8279	99.7136	0
13/08/2026	2037 On 04-November-27	8.84	Call	Bond Future	3636.2500	3583.1700	3.6363	3.5832	0
13/08/2026	2037 On 04-November-27	8.84	Put	Bond Future	4003.9100	4065.1600	4.0039	4.0652	0
13/08/2026	2038 On 05-November-26			Bond Future	164.9611	165.1819	164.9611	165.1819	4,119
13/08/2026	2038 On 05-November-26	146.31	Call	Bond Future	18651.1100	18871.8500	18.6511	18.8719	0
13/08/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2038 On 04-February-27			Bond Future	165.8019	166.0271	165.8019	166.0271	0
13/08/2026	2038 On 04-February-27	153.83	Call	Bond Future	11971.8900	12197.0600	11.9719	12.1971	0
13/08/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2038 On 06-May-27			Bond Future	169.0993	169.3293	169.0993	169.3293	0
13/08/2026	2038 On 06-May-27	166.10	Call	Bond Future	2999.3000	3229.3200	2.9993	3.2293	0
13/08/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2038 On 05-August-27			Bond Future	170.1009	170.3353	170.1009	170.3353	0
13/08/2026	2038 On 05-August-27	169.13	Call	Bond Future	970.9400	1205.2800	0.9709	1.2053	0
13/08/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2038 On 04-November-27			Bond Future	173.1911	173.4291	173.1911	173.4291	0
13/08/2026	2038 On 04-November-27	170.50	Call	Bond Future	2691.0700	2929.0700	2.6911	2.9291	0
13/08/2026	2038 On 04-November-27	170.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2040 On 05-November-26			Bond Future	9.0931	9.1194	101.7623	101.5629	33,092
13/08/2026	2040 On 05-November-26	8.85	Call	Bond Future	1357.8400	1296.3000	1.3578	1.2963	14,000
13/08/2026	2040 On 05-November-26	8.85	Put	Bond Future	3221.6300	3359.4700	3.2216	3.3595	0

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13/08/2026	2040 On 05-November-26	9.91	Call	Bond Future	6490.8400	6334.4100	6.4908	6.3344	2,300
13/08/2026	2040 On 05-November-26	9.91	Put	Bond Future	569.3700	612.3200	0.5694	0.6123	0
13/08/2026	2040 On 05-November-26	10.67	Call	Bond Future	11144.7600	10960.3500	11.1448	10.9604	0
13/08/2026	2040 On 05-November-26	10.67	Put	Bond Future	155.9200	170.8900	0.1559	0.1709	2,300
13/08/2026	2040 On 05-November-26	11.06	Call	Bond Future	13516.2700	13325.3400	13.5163	13.3253	0
13/08/2026	2040 On 05-November-26	11.06	Put	Bond Future	79.5600	88.0100	0.0796	0.0880	0
13/08/2026	2040 On 05-November-26	11.27	Call	Bond Future	14769.1600	14575.9300	14.7692	14.5759	0
13/08/2026	2040 On 05-November-26	11.27	Put	Bond Future	54.9200	61.0700	0.0549	0.0611	2,300
13/08/2026	2040 On 04-February-27			Bond Future	9.1418	9.1691	99.1543	98.9514	54,058
13/08/2026	2040 On 04-February-27	8.78	Call	Bond Future	1747.0400	1681.2600	1.7470	1.6813	2,300
13/08/2026	2040 On 04-February-27	8.78	Put	Bond Future	4495.9100	4633.0900	4.4959	4.6331	0
13/08/2026	2040 On 04-February-27	9.67	Call	Bond Future	5478.6400	5346.1800	5.4786	5.3462	0
13/08/2026	2040 On 04-February-27	9.67	Put	Bond Future	1649.1700	1719.6700	1.6492	1.7197	2,300
13/08/2026	2040 On 04-February-27	9.93	Call	Bond Future	6878.4300	6731.7800	6.8784	6.7318	0
13/08/2026	2040 On 04-February-27	9.93	Put	Bond Future	1240.5100	1296.8200	1.2405	1.2968	0
13/08/2026	2040 On 04-February-27	10.17	Call	Bond Future	8224.4200	8067.1200	8.2244	8.0671	0
13/08/2026	2040 On 04-February-27	10.17	Put	Bond Future	960.1800	1005.8400	0.9602	1.0058	2,300
13/08/2026	2040 On 06-May-27			Bond Future	9.1829	9.2111	101.1048	100.8980	0
13/08/2026	2040 On 06-May-27	8.88	Call	Bond Future	2429.2700	2351.0500	2.4293	2.3511	0
13/08/2026	2040 On 06-May-27	8.88	Put	Bond Future	4690.4800	4819.0100	4.6905	4.8190	0
13/08/2026	2040 On 05-August-27			Bond Future	9.2322	9.2614	98.5647	98.3539	0
13/08/2026	2040 On 05-August-27	9.33	Call	Bond Future	4435.8300	4326.8300	4.4358	4.3268	0
13/08/2026	2040 On 05-August-27	9.33	Put	Bond Future	3731.9100	3833.7300	3.7319	3.8337	0
13/08/2026	2040 On 04-November-27			Bond Future	9.2933	9.3236	100.3284	100.1135	0
13/08/2026	2040 On 04-November-27	9.21	Call	Bond Future	4323.9300	4221.8400	4.3239	4.2218	0
13/08/2026	2040 On 04-November-27	9.21	Put	Bond Future	4918.7600	5031.6400	4.9188	5.0316	0
13/08/2026	2043 On 05-November-26			Bond Future	127.6802	127.8091	127.6802	127.8091	0
13/08/2026	2043 On 05-November-26	112.84	Call	Bond Future	14842.1398	14970.9976	14.8421	14.9710	0
13/08/2026	2043 On 05-November-26	112.84	Put	Bond Future	1.8998	1.8676	0.0019	0.0019	0
13/08/2026	2043 On 04-February-27			Bond Future	127.1378	127.2693	127.1378	127.2693	3,116
13/08/2026	2043 On 04-February-27	117.63	Call	Bond Future	9686.5285	9812.2761	9.6865	9.8123	0
13/08/2026	2043 On 04-February-27	117.63	Put	Bond Future	178.7685	172.9961	0.1788	0.1730	0
13/08/2026	2043 On 06-May-27			Bond Future	129.6667	129.8012	129.6667	129.8012	0
13/08/2026	2043 On 06-May-27	127.48	Call	Bond Future	4314.9751	4404.6301	4.3150	4.4046	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2026	2043 On 06-May-27	127.48	Put	Bond Future	2128.2351	2083.4801	2.1282	2.0835	0
13/08/2026	2043 On 05-August-27			Bond Future	129.1966	129.3335	129.1966	129.3335	0
13/08/2026	2043 On 05-August-27	129.56	Call	Bond Future	3164.3656	3237.3209	3.1644	3.2373	0
13/08/2026	2043 On 05-August-27	129.56	Put	Bond Future	3527.7456	3463.8509	3.5277	3.4639	0
13/08/2026	2043 On 04-November-27			Bond Future	131.5413	131.6801	131.5413	131.6801	0
13/08/2026	2043 On 04-November-27	128.97	Call	Bond Future	5006.1581	5097.2693	5.0062	5.0973	0
13/08/2026	2043 On 04-November-27	128.97	Put	Bond Future	2434.8381	2387.1393	2.4348	2.3871	0
13/08/2026	2044 On 05-November-26			Bond Future	9.2208	9.2470	98.3764	98.1589	125,519
13/08/2026	2044 On 05-November-26	9.50	Call	Bond Future	3840.9100	3714.8800	3.8409	3.7149	0
13/08/2026	2044 On 05-November-26	9.50	Put	Bond Future	1566.2700	1657.7300	1.5663	1.6577	15,000
13/08/2026	2044 On 05-November-26	11.34	Call	Bond Future	15475.5600	15265.8600	15.4756	15.2659	0
13/08/2026	2044 On 05-November-26	11.34	Put	Bond Future	72.1700	79.9600	0.0722	0.0800	0
13/08/2026	2044 On 04-February-27			Bond Future	9.2673	9.2943	95.8305	95.6090	0
13/08/2026	2044 On 04-February-27	10.18	Call	Bond Future	8302.5800	8137.0700	8.3026	8.1371	0
13/08/2026	2044 On 04-February-27	10.18	Put	Bond Future	1240.9900	1296.9200	1.2410	1.2969	0
13/08/2026	2044 On 06-May-27			Bond Future	9.3069	9.3348	97.7156	97.4900	0
13/08/2026	2044 On 06-May-27	9.08	Call	Bond Future	2992.1100	2900.3300	2.9921	2.9003	0
13/08/2026	2044 On 06-May-27	9.08	Put	Bond Future	4858.4100	4992.2500	4.8584	4.9923	0
13/08/2026	2044 On 05-August-27			Bond Future	9.3536	9.3824	95.2347	95.0046	0
13/08/2026	2044 On 05-August-27	9.44	Call	Bond Future	4921.9200	4803.1600	4.9219	4.8032	0
13/08/2026	2044 On 05-August-27	9.44	Put	Bond Future	4233.7600	4345.0500	4.2338	4.3451	0
13/08/2026	2044 On 04-November-27			Bond Future	9.4102	9.4399	96.9388	96.7042	0
13/08/2026	2044 On 04-November-27	9.31	Call	Bond Future	4790.1400	4678.9200	4.7901	4.6789	0
13/08/2026	2044 On 04-November-27	9.31	Put	Bond Future	5587.1600	5710.5500	5.5872	5.7106	0
13/08/2026	2046 On 05-November-26			Bond Future	145.4618	145.4429	145.4618	145.4429	18,563
13/08/2026	2046 On 05-November-26	125.48	Call	Bond Future	19981.7700	19962.8700	19.9818	19.9629	0
13/08/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2046 On 04-February-27			Bond Future	148.2133	148.1942	148.2133	148.1942	0
13/08/2026	2046 On 04-February-27	131.09	Call	Bond Future	17123.2500	17104.1500	17.1233	17.1042	0
13/08/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2046 On 06-May-27			Bond Future	148.7386	148.7194	148.7386	148.7194	0
13/08/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2046 On 06-May-27	148.99	Put	Bond Future	251.4500	270.5600	0.2515	0.2706	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2026	2046 On 05-August-27			Bond Future	151.6713	151.6515	151.6713	151.6515	0
13/08/2026	2046 On 05-August-27	149.17	Call	Bond Future	2501.3100	2481.5300	2.5013	2.4815	0
13/08/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2046 On 04-November-27			Bond Future	151.9520	151.9312	151.9520	151.9312	0
13/08/2026	2046 On 04-November-27	151.95	Call	Bond Future	1.9700	0.0000	0.0020	0.0000	0
13/08/2026	2046 On 04-November-27	151.95	Put	Bond Future	0.0000	18.8400	0.0000	0.0188	0
13/08/2026	2050 On 05-November-26			Bond Future	149.4420	149.9264	149.4420	149.9264	18,702
13/08/2026	2050 On 05-November-26	123.84	Call	Bond Future	25602.0000	26086.3600	25.6020	26.0864	0
13/08/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2050 On 04-February-27			Bond Future	149.7310	150.2247	149.7310	150.2247	0
13/08/2026	2050 On 04-February-27	132.39	Call	Bond Future	17340.9600	17834.7300	17.3410	17.8347	0
13/08/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2050 On 06-May-27			Bond Future	152.7088	153.2126	152.7088	153.2126	0
13/08/2026	2050 On 06-May-27	150.46	Call	Bond Future	2248.7900	2752.6400	2.2488	2.7526	0
13/08/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2050 On 05-August-27			Bond Future	153.1226	153.6361	153.1226	153.6361	0
13/08/2026	2050 On 05-August-27	152.97	Call	Bond Future	152.6400	666.0600	0.1526	0.6661	0
13/08/2026	2050 On 05-August-27	152.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	2050 On 04-November-27			Bond Future	155.9040	156.4263	155.9040	156.4263	0
13/08/2026	2050 On 04-November-27	153.21	Call	Bond Future	2693.9700	3216.2800	2.6940	3.2163	0
13/08/2026	2050 On 04-November-27	153.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	AL37 On 06-August-26			Index Future	1302.3390	1302.3390	1302.3390	1,302.3390	0
13/08/2026	AL37 On 05-November-26			Index Future	1322.9570	1322.2370	1322.9570	1,322.2370	0
13/08/2026	AL37 On 04-February-27			Index Future	1347.6620	1346.9300	1347.6620	1,346.9300	0
13/08/2026	AL37 On 06-May-27			Index Future	1374.1450	1373.4020	1374.1450	1,373.4020	0
13/08/2026	AL37 On 05-August-27			Index Future	1400.6560	1399.8980	1400.6560	1,399.8980	0
13/08/2026	AL37 On 04-November-27			Index Future	1426.1240	1425.3470	1426.1240	1,425.3470	0
13/08/2026	AL7T On 06-August-26			Index Future	1700.7270	1700.7270	1700.7270	1,700.7270	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2026	AL7T On 05-November-26			Index Future	1724.2690	1723.0620	1724.2690	1,723.0620	0
13/08/2026	AL7T On 04-February-27			Index Future	1756.4680	1755.2410	1756.4680	1,755.2410	0
13/08/2026	AL7T On 06-May-27			Index Future	1790.9840	1789.7370	1790.9840	1,789.7370	0
13/08/2026	AL7T On 05-August-27			Index Future	1825.5370	1824.2650	1825.5370	1,824.2650	0
13/08/2026	AL7T On 04-November-27			Index Future	1858.7310	1857.4290	1858.7310	1,857.4290	0
13/08/2026	ALBI On 06-August-26			Index Future	1433.8150	1433.8150	1433.8150	1,433.8150	0
13/08/2026	ALBI On 05-November-26			Index Future	1451.9750	1450.2060	1451.9750	1,450.2060	75
13/08/2026	ALBI On 04-February-27			Index Future	1479.0890	1477.2890	1479.0890	1,477.2890	0
13/08/2026	ALBI On 06-May-27			Index Future	1508.1550	1506.3230	1508.1550	1,506.3230	0
13/08/2026	ALBI On 05-August-27			Index Future	1537.2510	1535.3830	1537.2510	1,535.3830	0
13/08/2026	ALBI On 04-November-27			Index Future	1565.2030	1563.2950	1565.2030	1,563.2950	0
13/08/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/08/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/08/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/08/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	ES33 On 05-November-26			Bond Future	8.9069	8.9181	94.0463	93.9924	0
13/08/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8717.9500	8664.0400	8.7180	8.6640	0
13/08/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	ES33 On 04-February-27			Bond Future	8.9717	8.9835	95.8254	95.7706	0
13/08/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3328.8100	3273.9900	3.3288	3.2740	0
13/08/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	ES33 On 06-May-27			Bond Future	9.0167	9.0290	93.9352	93.8795	0
13/08/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	ES33 On 06-May-27	8.80	Put	Bond Future	990.0900	1045.8100	0.9901	1.0458	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2026	ES33 On 05-August-27			Bond Future	9.0718	9.0847	95.7869	95.7300	0
13/08/2026	ES33 On 05-August-27	9.27	Call	Bond Future	866.4300	809.5700	0.8664	0.8096	0
13/08/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	ES33 On 04-November-27			Bond Future	9.1587	9.1724	93.7314	93.6731	0
13/08/2026	ES33 On 04-November-27	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	ES33 On 04-November-27	9.06	Put	Bond Future	420.4700	478.7200	0.4205	0.4787	0
13/08/2026	ES42 On 05-November-26			Bond Future	9.5364	9.5628	92.0734	91.8749	0
13/08/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14108.5700	13910.1100	14.1086	13.9101	0
13/08/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	ES42 On 04-February-27			Bond Future	9.5939	9.6212	93.8153	93.6131	0
13/08/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4955.3400	4753.1900	4.9553	4.7532	0
13/08/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	ES42 On 06-May-27			Bond Future	9.6419	9.6701	91.4167	91.2108	0
13/08/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2325.6500	2531.5500	2.3257	2.5316	0
13/08/2026	ES42 On 05-August-27			Bond Future	9.6954	9.7245	93.2183	93.0083	0
13/08/2026	ES42 On 05-August-27	9.84	Call	Bond Future	1036.2800	826.2500	1.0363	0.8263	0
13/08/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	ES42 On 04-November-27			Bond Future	9.7657	9.7958	90.6453	90.4310	0
13/08/2026	ES42 On 04-November-27	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	ES42 On 04-November-27	9.66	Put	Bond Future	756.8800	971.1300	0.7569	0.9711	0
13/08/2026	GOVI On 06-August-26			GOVI	1407.0820	1407.0820	1407.0820	1,407.0820	0
13/08/2026	GOVI On 05-November-26			GOVI	1424.6730	1422.8570	1424.6730	1,422.8570	664
13/08/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1476730.0000	1458570.0000	147.6730	145.8570	0
13/08/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	GOVI On 04-February-27			GOVI	1451.2780	1449.4300	1451.2780	1,449.4300	60
13/08/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	822780.0000	804300.0000	82.2780	80.4300	0
13/08/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	GOVI On 06-May-27			GOVI	1479.7970	1477.9160	1479.7970	1,477.9160	0
13/08/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	527970.0000	509160.0000	52.7970	50.9160	0
13/08/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	GOVI On 05-August-27			GOVI	1508.3460	1506.4280	1508.3460	1,506.4280	0
13/08/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	433460.0000	414280.0000	43.3460	41.4280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	GOVI On 04-November-27			GOVI	1535.7720	1533.8140	1535.7720	1,533.8140	0
13/08/2026	GOVI On 04-November-27	1,514.00	Call	GOVI	217720.0000	198140.0000	21.7720	19.8140	0
13/08/2026	GOVI On 04-November-27	1,514.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/08/2026	I258 On 05-November-26			Bond Future	138.1569	138.1403	138.1569	138.1403	0
13/08/2026	I258 On 05-November-26	114.95	Call	Bond Future	23208.9446	23192.4726	23.2089	23.1925	0
13/08/2026	I258 On 05-November-26	114.95	Put	Bond Future	2.0446	2.2126	0.0020	0.0022	0
13/08/2026	I258 On 04-February-27			Bond Future	137.8127	137.7958	137.8127	137.7958	0
13/08/2026	I258 On 04-February-27	118.90	Call	Bond Future	19021.9863	19007.3579	19.0220	19.0074	0
13/08/2026	I258 On 04-February-27	118.90	Put	Bond Future	109.2863	111.5979	0.1093	0.1116	0
13/08/2026	I258 On 06-May-27			Bond Future	140.5539	140.5371	140.5539	140.5371	0
13/08/2026	I258 On 06-May-27	134.78	Call	Bond Future	8408.4755	8405.3345	8.4085	8.4053	0
13/08/2026	I258 On 06-May-27	134.78	Put	Bond Future	2634.6255	2648.1945	2.6346	2.6482	0
13/08/2026	I258 On 05-August-27			Bond Future	140.2984	140.2810	140.2984	140.2810	0
13/08/2026	I258 On 05-August-27	138.93	Call	Bond Future	6113.3635	6111.1668	6.1134	6.1112	0
13/08/2026	I258 On 05-August-27	138.93	Put	Bond Future	4744.9535	4760.1268	4.7450	4.7601	0
13/08/2026	I258 On 04-November-27			Bond Future	142.8451	142.8269	142.8451	142.8269	0
13/08/2026	I258 On 04-November-27	137.93	Call	Bond Future	8572.6457	8566.8306	8.5726	8.5668	0
13/08/2026	I258 On 04-November-27	137.93	Put	Bond Future	3657.5157	3669.9706	3.6575	3.6700	0
13/08/2026	IGOV On 06-August-26			Index Future	455.7060	455.7060	455.7060	455.7060	0
13/08/2026	IGOV On 05-November-26			Index Future	463.8110	464.2500	463.8110	464.2500	258
13/08/2026	IGOV On 04-February-27			Index Future	472.5840	473.0320	472.5840	473.0320	0
13/08/2026	IGOV On 06-May-27			Index Future	481.9810	482.4380	481.9810	482.4380	0
13/08/2026	IGOV On 05-August-27			Index Future	491.3870	491.8520	491.3870	491.8520	0
13/08/2026	IGOV On 04-November-27			Index Future	500.4270	500.9000	500.4270	500.9000	0
13/08/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/08/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/08/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/08/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/08/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/08/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/08/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/08/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/08/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/08/2026	R033 On 05-November-26			Bond Future	8.2461	8.2572	109.6840	109.6273	8,701
13/08/2026	R033 On 05-November-26	9.33	Call	Bond Future	5613.1100	5566.5900	5.6131	5.5666	0
13/08/2026	R033 On 05-November-26	9.33	Put	Bond Future	205.9600	216.2000	0.2060	0.2162	0
13/08/2026	R033 On 04-February-27			Bond Future	8.2842	8.2958	111.7325	111.6748	0
13/08/2026	R033 On 04-February-27	8.65	Call	Bond Future	3000.1200	2967.9700	3.0001	2.9680	0
13/08/2026	R033 On 04-February-27	8.65	Put	Bond Future	1198.5200	1224.0900	1.1985	1.2241	0
13/08/2026	R033 On 06-May-27			Bond Future	8.3022	8.3143	108.8855	108.8270	0
13/08/2026	R033 On 06-May-27	7.93	Call	Bond Future	1286.9900	1268.9600	1.2870	1.2690	0
13/08/2026	R033 On 06-May-27	7.93	Put	Bond Future	3094.9500	3135.4500	3.0950	3.1355	0
13/08/2026	R033 On 05-August-27			Bond Future	8.3297	8.3426	111.0072	110.9475	0
13/08/2026	R033 On 05-August-27	8.54	Call	Bond Future	2898.3000	2867.3500	2.8983	2.8674	0
13/08/2026	R033 On 05-August-27	8.54	Put	Bond Future	1929.7700	1958.5900	1.9298	1.9586	0
13/08/2026	R033 On 04-November-27			Bond Future	8.3874	8.4012	107.9554	107.8941	0
13/08/2026	R033 On 04-November-27	8.32	Call	Bond Future	2384.5900	2357.3400	2.3846	2.3573	0
13/08/2026	R033 On 04-November-27	8.32	Put	Bond Future	2685.0900	2719.0900	2.6851	2.7191	0
13/08/2026	R035 On 05-November-26			Bond Future	8.4218	8.4275	104.3876	104.3535	100,375
13/08/2026	R035 On 05-November-26	7.97	Call	Bond Future	622.9600	621.9800	0.6230	0.6220	600
13/08/2026	R035 On 05-November-26	7.97	Put	Bond Future	3376.5000	3409.6100	3.3765	3.4096	0
13/08/2026	R035 On 05-November-26	8.47	Call	Bond Future	1842.7400	1834.5900	1.8427	1.8346	0
13/08/2026	R035 On 05-November-26	8.47	Put	Bond Future	1554.4000	1580.3400	1.5544	1.5803	600
13/08/2026	R035 On 05-November-26	8.80	Call	Bond Future	3111.3600	3096.8800	3.1114	3.0969	200
13/08/2026	R035 On 05-November-26	8.80	Put	Bond Future	877.0900	896.7000	0.8771	0.8967	0
13/08/2026	R035 On 05-November-26	8.97	Call	Bond Future	3864.8800	3847.2800	3.8649	3.8473	0
13/08/2026	R035 On 05-November-26	8.97	Put	Bond Future	646.7700	663.2600	0.6468	0.6633	600
13/08/2026	R035 On 05-November-26	9.30	Call	Bond Future	5449.5500	5426.8000	5.4496	5.4268	0
13/08/2026	R035 On 05-November-26	9.30	Put	Bond Future	356.9600	368.3000	0.3570	0.3683	200
13/08/2026	R035 On 05-November-26	9.80	Call	Bond Future	7989.5600	7961.4400	7.9896	7.9614	0
13/08/2026	R035 On 05-November-26	9.80	Put	Bond Future	143.2300	149.2000	0.1432	0.1492	200
13/08/2026	R035 On 05-November-26	10.03	Call	Bond Future	9167.7800	9137.8700	9.1678	9.1379	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2026	R035 On 05-November-26	10.03	Put	Bond Future	88.6600	92.8400	0.0887	0.0928	0
13/08/2026	R035 On 04-February-27			Bond Future	8.4624	8.4684	106.3371	106.3024	0
13/08/2026	R035 On 04-February-27	7.70	Call	Bond Future	600.9000	598.0900	0.6009	0.5981	3,000
13/08/2026	R035 On 04-February-27	7.70	Put	Bond Future	5182.7200	5214.5500	5.1827	5.2146	0
13/08/2026	R035 On 04-February-27	7.86	Call	Bond Future	810.0400	805.9500	0.8100	0.8060	500
13/08/2026	R035 On 04-February-27	7.86	Put	Bond Future	4408.9400	4439.4900	4.4089	4.4395	0
13/08/2026	R035 On 04-February-27	8.20	Call	Bond Future	1474.1300	1466.3200	1.4741	1.4663	3,000
13/08/2026	R035 On 04-February-27	8.20	Put	Bond Future	3022.3600	3049.1900	3.0224	3.0492	0
13/08/2026	R035 On 04-February-27	8.36	Call	Bond Future	1902.3100	1892.3900	1.9023	1.8924	500
13/08/2026	R035 On 04-February-27	8.36	Put	Bond Future	2503.1000	2527.8200	2.5031	2.5278	0
13/08/2026	R035 On 04-February-27	8.43	Call	Bond Future	2113.2600	2102.3900	2.1133	2.1024	1,050
13/08/2026	R035 On 04-February-27	8.43	Put	Bond Future	2303.0300	2326.8000	2.3030	2.3268	0
13/08/2026	R035 On 04-February-27	8.67	Call	Bond Future	2933.2600	2919.1000	2.9333	2.9191	0
13/08/2026	R035 On 04-February-27	8.67	Put	Bond Future	1729.7100	1750.1900	1.7297	1.7502	500
13/08/2026	R035 On 04-February-27	8.85	Call	Bond Future	3628.1200	3611.5900	3.6281	3.6116	0
13/08/2026	R035 On 04-February-27	8.85	Put	Bond Future	1395.5100	1413.6200	1.3955	1.4136	3,000
13/08/2026	R035 On 04-February-27	8.93	Call	Bond Future	3954.3700	3936.8300	3.9544	3.9368	0
13/08/2026	R035 On 04-February-27	8.93	Put	Bond Future	1268.7200	1285.8200	1.2687	1.2858	1,050
13/08/2026	R035 On 04-February-27	9.02	Call	Bond Future	4332.6000	4313.9800	4.3326	4.3140	0
13/08/2026	R035 On 04-February-27	9.02	Put	Bond Future	1140.4400	1156.4600	1.1404	1.1565	0
13/08/2026	R035 On 04-February-27	9.43	Call	Bond Future	6168.9700	6146.0700	6.1690	6.1461	0
13/08/2026	R035 On 04-February-27	9.43	Put	Bond Future	710.9200	722.6600	0.7109	0.7227	1,050
13/08/2026	R035 On 06-May-27			Bond Future	8.4825	8.4887	103.9219	103.8869	0
13/08/2026	R035 On 06-May-27	7.86	Call	Bond Future	1128.1000	1121.8600	1.1281	1.1219	500
13/08/2026	R035 On 06-May-27	7.86	Put	Bond Future	4760.5300	4789.3200	4.7605	4.7893	0
13/08/2026	R035 On 06-May-27	8.14	Call	Bond Future	1682.1500	1673.0700	1.6822	1.6731	900
13/08/2026	R035 On 06-May-27	8.14	Put	Bond Future	3660.7500	3686.7000	3.6608	3.6867	0
13/08/2026	R035 On 06-May-27	8.25	Call	Bond Future	1940.1700	1929.8600	1.9402	1.9299	500
13/08/2026	R035 On 06-May-27	8.25	Put	Bond Future	3278.0700	3302.7900	3.2781	3.3028	0
13/08/2026	R035 On 06-May-27	8.36	Call	Bond Future	2245.7300	2234.1500	2.2457	2.2342	500
13/08/2026	R035 On 06-May-27	8.36	Put	Bond Future	2947.9600	2971.4100	2.9480	2.9714	0
13/08/2026	R035 On 06-May-27	8.64	Call	Bond Future	3135.3100	3120.4800	3.1353	3.1205	0
13/08/2026	R035 On 06-May-27	8.64	Put	Bond Future	2241.8000	2262.0000	2.2418	2.2620	900
13/08/2026	R035 On 06-May-27	8.75	Call	Bond Future	3524.2600	3508.1900	3.5243	3.5082	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2026	R035 On 06-May-27	8.75	Put	Bond Future	2012.5300	2031.4900	2.0125	2.0315	0
13/08/2026	R035 On 06-May-27	8.78	Call	Bond Future	3634.5600	3618.1600	3.6346	3.6182	0
13/08/2026	R035 On 06-May-27	8.78	Put	Bond Future	1955.0600	1973.6900	1.9551	1.9737	500
13/08/2026	R035 On 06-May-27	9.14	Call	Bond Future	5051.5100	5031.4400	5.0515	5.0314	0
13/08/2026	R035 On 06-May-27	9.14	Put	Bond Future	1386.4700	1401.4300	1.3865	1.4014	900
13/08/2026	R035 On 06-May-27	9.27	Call	Bond Future	5598.2200	5576.9800	5.5982	5.5770	0
13/08/2026	R035 On 06-May-27	9.27	Put	Bond Future	1228.5600	1242.3500	1.2286	1.2424	500
13/08/2026	R035 On 05-August-27			Bond Future	8.5105	8.5169	105.9472	105.9114	0
13/08/2026	R035 On 05-August-27	8.25	Call	Bond Future	2099.2900	2087.7400	2.0993	2.0877	500
13/08/2026	R035 On 05-August-27	8.25	Put	Bond Future	3560.9400	3585.2000	3.5609	3.5852	0
13/08/2026	R035 On 05-August-27	8.72	Call	Bond Future	3516.0600	3499.4600	3.5161	3.4995	0
13/08/2026	R035 On 05-August-27	8.72	Put	Bond Future	2359.5100	2378.7200	2.3595	2.3787	0
13/08/2026	R035 On 05-August-27	8.75	Call	Bond Future	3619.3100	3602.3900	3.6193	3.6024	500
13/08/2026	R035 On 05-August-27	8.75	Put	Bond Future	2298.5200	2317.4100	2.2985	2.3174	0
13/08/2026	R035 On 05-August-27	9.42	Call	Bond Future	6237.1700	6214.3800	6.2372	6.2144	0
13/08/2026	R035 On 05-August-27	9.42	Put	Bond Future	1335.9700	1348.9900	1.3360	1.3490	500
13/08/2026	R035 On 04-November-27			Bond Future	8.5664	8.5732	103.3447	103.3079	0
13/08/2026	R035 On 04-November-27	8.51	Call	Bond Future	2945.7000	2930.8000	2.9457	2.9308	0
13/08/2026	R035 On 04-November-27	8.51	Put	Bond Future	3251.3700	3273.2900	3.2514	3.2733	0
13/08/2026	R038 On 05-November-26			Bond Future	8.8798	8.8959	115.3196	115.1944	4,232
13/08/2026	R038 On 05-November-26	10.72	Call	Bond Future	13202.3100	13084.1000	13.2023	13.0841	0
13/08/2026	R038 On 05-November-26	10.72	Put	Bond Future	88.6700	95.6100	0.0887	0.0956	0
13/08/2026	R038 On 04-February-27			Bond Future	8.9294	8.9461	117.4733	117.3460	0
13/08/2026	R038 On 04-February-27	9.60	Call	Bond Future	6322.9900	6237.1000	6.3230	6.2371	0
13/08/2026	R038 On 04-February-27	9.60	Put	Bond Future	1375.0400	1416.5000	1.3750	1.4165	0
13/08/2026	R038 On 06-May-27			Bond Future	8.9657	8.9831	114.2979	114.1683	0
13/08/2026	R038 On 06-May-27	8.71	Call	Bond Future	2522.4800	2474.0200	2.5225	2.4740	0
13/08/2026	R038 On 06-May-27	8.71	Put	Bond Future	4455.1000	4536.2300	4.4551	4.5362	0
13/08/2026	R038 On 05-August-27			Bond Future	9.0094	9.0274	116.5251	116.3928	0
13/08/2026	R038 On 05-August-27	9.15	Call	Bond Future	4584.4300	4516.6900	4.5844	4.5167	0
13/08/2026	R038 On 05-August-27	9.15	Put	Bond Future	3560.3900	3624.8800	3.5604	3.6249	0
13/08/2026	R038 On 04-November-27			Bond Future	9.0729	9.0917	113.1307	112.9957	0
13/08/2026	R038 On 04-November-27	9.00	Call	Bond Future	4096.3100	4033.9900	4.0963	4.0340	0
13/08/2026	R038 On 04-November-27	9.00	Put	Bond Future	4620.7900	4693.4400	4.6208	4.6934	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2026	R053 On 05-November-26			Bond Future	9.1057	9.1319	126.3150	126.0010	57,273
13/08/2026	R053 On 05-November-26	8.38	Call	Bond Future	668.1000	632.4200	0.6681	0.6324	530
13/08/2026	R053 On 05-November-26	8.38	Put	Bond Future	9926.7700	10205.0900	9.9268	10.2051	0
13/08/2026	R053 On 05-November-26	8.85	Call	Bond Future	2109.1400	2013.6400	2.1091	2.0136	530
13/08/2026	R053 On 05-November-26	8.85	Put	Bond Future	5246.7200	5465.2200	5.2467	5.4652	0
13/08/2026	R053 On 05-November-26	9.35	Call	Bond Future	5247.1400	5069.4800	5.2471	5.0695	0
13/08/2026	R053 On 05-November-26	9.35	Put	Bond Future	2367.5300	2503.8700	2.3675	2.5039	530
13/08/2026	R053 On 05-November-26	11.21	Call	Bond Future	21658.5200	21357.0400	21.6585	21.3570	0
13/08/2026	R053 On 05-November-26	11.21	Put	Bond Future	119.3000	131.8200	0.1193	0.1318	0
13/08/2026	R053 On 04-February-27			Bond Future	9.1462	9.1732	128.6742	128.3544	0
13/08/2026	R053 On 04-February-27	9.99	Call	Bond Future	11308.2900	11073.6500	11.3083	11.0737	0
13/08/2026	R053 On 04-February-27	9.99	Put	Bond Future	1907.3700	1992.4800	1.9074	1.9925	0
13/08/2026	R053 On 06-May-27			Bond Future	9.1770	9.2047	125.3406	125.0150	0
13/08/2026	R053 On 06-May-27	8.92	Call	Bond Future	4127.1700	3997.7000	4.1272	3.9977	0
13/08/2026	R053 On 06-May-27	8.92	Put	Bond Future	7225.0300	7421.1700	7.2250	7.4212	0
13/08/2026	R053 On 05-August-27			Bond Future	9.2126	9.2410	127.7829	127.4508	0
13/08/2026	R053 On 05-August-27	9.28	Call	Bond Future	6969.0300	6798.6600	6.9690	6.7987	0
13/08/2026	R053 On 05-August-27	9.28	Put	Bond Future	6184.0800	6345.7500	6.1841	6.3458	0
13/08/2026	R053 On 04-November-27			Bond Future	9.2609	9.2903	124.2124	123.8739	0
13/08/2026	R053 On 04-November-27	9.16	Call	Bond Future	6548.2900	6387.4100	6.5483	6.3874	0
13/08/2026	R053 On 04-November-27	9.16	Put	Bond Future	7725.9000	7903.5900	7.7259	7.9036	0
13/08/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
13/08/2026	R186 On 05-November-26	8.12	Call	Bond Future	25.5500	25.7000	0.0256	0.0257	0
13/08/2026	R186 On 05-November-26	8.12	Put	Bond Future	25.5500	25.7000	0.0256	0.0257	0
13/08/2026	R202 On 05-November-26			Bond Future	308.5950	309.0441	308.5950	309.0441	732
13/08/2026	R202 On 05-November-26	280.46	Call	Bond Future	28134.9500	28584.1200	28.1350	28.5841	0
13/08/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	R202 On 04-February-27			Bond Future	308.8227	309.2805	308.8227	309.2805	513
13/08/2026	R202 On 04-February-27	294.73	Call	Bond Future	14092.7200	14550.5000	14.0927	14.5505	0
13/08/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	R202 On 06-May-27			Bond Future	314.9643	315.4321	314.9643	315.4321	0
13/08/2026	R202 On 06-May-27	306.99	Call	Bond Future	7974.3200	8442.1000	7.9743	8.4421	0
13/08/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2026	R202 On 05-August-27			Bond Future	315.4353	315.9119	315.4353	315.9119	0
13/08/2026	R202 On 05-August-27	312.97	Call	Bond Future	2465.3400	2941.9100	2.4653	2.9419	0
13/08/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	R202 On 04-November-27			Bond Future	321.1654	321.6495	321.1654	321.6495	0
13/08/2026	R202 On 04-November-27	315.68	Call	Bond Future	5485.4300	5969.4700	5.4854	5.9695	0
13/08/2026	R202 On 04-November-27	315.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	R209 On 05-November-26			Bond Future	8.5852	8.5961	85.8480	85.7858	45,439
13/08/2026	R209 On 05-November-26	10.32	Call	Bond Future	9335.1500	9277.5200	9.3352	9.2775	0
13/08/2026	R209 On 05-November-26	10.32	Put	Bond Future	74.2000	78.8300	0.0742	0.0788	0
13/08/2026	R209 On 04-February-27			Bond Future	8.6242	8.6354	87.4513	87.3880	0
13/08/2026	R209 On 04-February-27	8.03	Call	Bond Future	831.4300	819.3800	0.8314	0.8194	3,237
13/08/2026	R209 On 04-February-27	8.03	Put	Bond Future	4263.8500	4315.1600	4.2639	4.3152	0
13/08/2026	R209 On 04-February-27	8.96	Call	Bond Future	3335.7800	3301.5300	3.3358	3.3015	0
13/08/2026	R209 On 04-February-27	8.96	Put	Bond Future	1469.6900	1498.8000	1.4697	1.4988	3,237
13/08/2026	R209 On 04-February-27	9.28	Call	Bond Future	4614.8500	4574.0500	4.6149	4.5741	0
13/08/2026	R209 On 04-February-27	9.28	Put	Bond Future	1018.5500	1041.1100	1.0186	1.0411	0
13/08/2026	R209 On 06-May-27			Bond Future	8.6493	8.6610	86.0182	85.9538	0
13/08/2026	R209 On 06-May-27	8.25	Call	Bond Future	1560.6300	1541.0400	1.5606	1.5410	4,620
13/08/2026	R209 On 06-May-27	8.25	Put	Bond Future	3806.5500	3851.3300	3.8066	3.8513	0
13/08/2026	R209 On 06-May-27	8.41	Call	Bond Future	1926.1500	1903.1700	1.9262	1.9032	0
13/08/2026	R209 On 06-May-27	8.41	Put	Bond Future	3263.3900	3304.7800	3.2634	3.3048	0
13/08/2026	R209 On 06-May-27	9.32	Call	Bond Future	4984.1700	4943.2300	4.9842	4.9432	0
13/08/2026	R209 On 06-May-27	9.32	Put	Bond Future	1372.7900	1396.2200	1.3728	1.3962	4,620
13/08/2026	R209 On 05-August-27			Bond Future	8.6814	8.6935	87.6945	87.6288	0
13/08/2026	R209 On 05-August-27	8.87	Call	Bond Future	3417.8200	3384.3400	3.4178	3.3843	0
13/08/2026	R209 On 05-August-27	8.87	Put	Bond Future	2401.9700	2434.1700	2.4020	2.4342	0
13/08/2026	R209 On 04-November-27			Bond Future	8.7332	8.7459	86.1164	86.0492	0
13/08/2026	R209 On 04-November-27	8.67	Call	Bond Future	2937.8600	2907.7800	2.9379	2.9078	0
13/08/2026	R209 On 04-November-27	8.67	Put	Bond Future	3274.4000	3311.5300	3.2744	3.3115	0
13/08/2026	R210 On 05-November-26			Bond Future	271.9203	271.9342	271.9203	271.9342	307
13/08/2026	R210 On 05-November-26	253.33	Call	Bond Future	18590.2500	18604.2200	18.5903	18.6042	0
13/08/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	R210 On 04-February-27			Bond Future	277.0639	277.0784	277.0639	277.0784	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2026	R210 On 04-February-27	266.03	Call	Bond Future	11033.8500	11048.3500	11.0339	11.0484	0
13/08/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	R210 On 06-May-27			Bond Future	278.9017	278.9171	278.9017	278.9171	0
13/08/2026	R210 On 06-May-27	271.13	Call	Bond Future	7771.6700	7787.1000	7.7717	7.7871	0
13/08/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	R210 On 05-August-27			Bond Future	284.4009	284.4164	284.4009	284.4164	0
13/08/2026	R210 On 05-August-27	276.01	Call	Bond Future	8390.9400	8406.4200	8.3909	8.4064	0
13/08/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	R210 On 04-November-27			Bond Future	285.8176	285.8322	285.8176	285.8322	0
13/08/2026	R210 On 04-November-27	284.11	Call	Bond Future	1707.5800	1722.1800	1.7076	1.7222	0
13/08/2026	R210 On 04-November-27	284.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	R213 On 05-November-26			Bond Future	7.9794	7.9958	97.8472	97.7897	30,994
13/08/2026	R213 On 05-November-26	8.75	Call	Bond Future	2912.5000	2869.0300	2.9125	2.8690	0
13/08/2026	R213 On 05-November-26	8.75	Put	Bond Future	254.6200	268.6600	0.2546	0.2687	0
13/08/2026	R213 On 04-February-27			Bond Future	8.0143	8.0319	99.6745	99.6161	33,457
13/08/2026	R213 On 04-February-27	8.14	Call	Bond Future	1446.6100	1417.5700	1.4466	1.4176	0
13/08/2026	R213 On 04-February-27	8.14	Put	Bond Future	1028.9500	1058.3600	1.0290	1.0584	0
13/08/2026	R213 On 06-May-27			Bond Future	8.0152	8.0339	98.0802	98.0208	0
13/08/2026	R213 On 06-May-27	7.56	Call	Bond Future	715.7600	698.2300	0.7158	0.6982	0
13/08/2026	R213 On 06-May-27	7.56	Put	Bond Future	2167.7600	2209.6000	2.1678	2.2096	0
13/08/2026	R213 On 06-May-27	8.13	Call	Bond Future	1596.7900	1567.0900	1.5968	1.5671	2,830
13/08/2026	R213 On 06-May-27	8.13	Put	Bond Future	1234.5400	1264.2100	1.2345	1.2642	0
13/08/2026	R213 On 06-May-27	9.25	Call	Bond Future	4259.7500	4213.5900	4.2598	4.2136	0
13/08/2026	R213 On 06-May-27	9.25	Put	Bond Future	450.0600	463.2700	0.4501	0.4633	2,830
13/08/2026	R213 On 05-August-27			Bond Future	8.0267	8.0470	99.9918	99.9312	0
13/08/2026	R213 On 05-August-27	7.95	Call	Bond Future	1359.8400	1332.8600	1.3598	1.3329	1,200
13/08/2026	R213 On 05-August-27	7.95	Put	Bond Future	1588.9500	1622.5500	1.5890	1.6226	0
13/08/2026	R213 On 05-August-27	8.27	Call	Bond Future	1930.3500	1897.4200	1.9304	1.8974	0
13/08/2026	R213 On 05-August-27	8.27	Put	Bond Future	1208.0800	1235.7300	1.2081	1.2357	0
13/08/2026	R213 On 05-August-27	8.58	Call	Bond Future	2570.6800	2532.7700	2.5707	2.5328	0
13/08/2026	R213 On 05-August-27	8.58	Put	Bond Future	937.6000	960.2700	0.9376	0.9603	1,200
13/08/2026	R213 On 04-November-27			Bond Future	8.0881	8.1103	98.2345	98.1724	0
13/08/2026	R213 On 04-November-27	8.02	Call	Bond Future	1541.6100	1513.2100	1.5416	1.5132	0
13/08/2026	R213 On 04-November-27	8.02	Put	Bond Future	1732.5000	1766.1800	1.7325	1.7662	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2026	R214 On 05-November-26			Bond Future	9.1274	9.1537	80.5023	80.3258	23,962
13/08/2026	R214 On 05-November-26	10.97	Call	Bond Future	11241.9100	11074.6300	11.2419	11.0746	0
13/08/2026	R214 On 05-November-26	10.97	Put	Bond Future	90.7200	99.9200	0.0907	0.0999	0
13/08/2026	R214 On 04-February-27			Bond Future	9.1759	9.2030	82.0057	81.8260	0
13/08/2026	R214 On 04-February-27	9.90	Call	Bond Future	5811.2900	5684.4400	5.8113	5.6844	0
13/08/2026	R214 On 04-February-27	9.90	Put	Bond Future	1197.1200	1249.9500	1.1971	1.2500	0
13/08/2026	R214 On 06-May-27			Bond Future	9.2102	9.2381	80.3179	80.1349	0
13/08/2026	R214 On 06-May-27	8.88	Call	Bond Future	2108.6700	2040.7300	2.1087	2.0407	0
13/08/2026	R214 On 06-May-27	8.88	Put	Bond Future	4321.3500	4436.4600	4.3214	4.4365	0
13/08/2026	R214 On 05-August-27			Bond Future	9.2507	9.2794	81.8833	81.6966	0
13/08/2026	R214 On 05-August-27	9.32	Call	Bond Future	3888.4400	3793.1400	3.8884	3.7931	0
13/08/2026	R214 On 05-August-27	9.32	Put	Bond Future	3439.6500	3531.0500	3.4397	3.5311	0
13/08/2026	R214 On 04-November-27			Bond Future	9.3092	9.3390	80.0543	79.8640	0
13/08/2026	R214 On 04-November-27	9.21	Call	Bond Future	3675.4500	3585.5800	3.6755	3.5856	0
13/08/2026	R214 On 04-November-27	9.21	Put	Bond Future	4315.0400	4415.4500	4.3150	4.4155	0
13/08/2026	R248 On 05-November-26			Bond Future	9.1845	9.2107	97.6607	97.4256	286,155
13/08/2026	R248 On 05-November-26	9.50	Call	Bond Future	4361.4500	4220.9500	4.3615	4.2210	0
13/08/2026	R248 On 05-November-26	9.50	Put	Bond Future	1591.0600	1685.6300	1.5911	1.6856	400
13/08/2026	R248 On 05-November-26	11.31	Call	Bond Future	16523.9700	16298.1100	16.5240	16.2981	0
13/08/2026	R248 On 05-November-26	11.31	Put	Bond Future	88.0900	97.3000	0.0881	0.0973	0
13/08/2026	R248 On 04-February-27			Bond Future	9.2300	9.2569	99.4844	99.2451	0
13/08/2026	R248 On 04-February-27	10.11	Call	Bond Future	8735.2100	8558.0400	8.7352	8.5580	0
13/08/2026	R248 On 04-February-27	10.11	Put	Bond Future	1390.9800	1453.1400	1.3910	1.4531	0
13/08/2026	R248 On 06-May-27			Bond Future	9.2623	9.2900	96.9981	96.7543	260
13/08/2026	R248 On 06-May-27	9.05	Call	Bond Future	3297.5100	3196.8300	3.2975	3.1968	0
13/08/2026	R248 On 06-May-27	9.05	Put	Bond Future	5199.1400	5342.2400	5.1991	5.3422	0
13/08/2026	R248 On 05-August-27			Bond Future	9.3000	9.3286	98.8884	98.6398	0
13/08/2026	R248 On 05-August-27	9.37	Call	Bond Future	5263.2500	5135.7600	5.2633	5.1358	0
13/08/2026	R248 On 05-August-27	9.37	Put	Bond Future	4655.1200	4776.2500	4.6551	4.7763	0
13/08/2026	R248 On 04-November-27			Bond Future	9.3537	9.3831	96.2225	95.9691	0
13/08/2026	R248 On 04-November-27	9.26	Call	Bond Future	4972.5000	4851.7500	4.9725	4.8518	0
13/08/2026	R248 On 04-November-27	9.26	Put	Bond Future	5787.2800	5919.9900	5.7873	5.9200	0
13/08/2026	R2R9 On 05-November-26			Bond Future	9.0107	9.0217	107.4658	107.3813	15,682

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96495.7000	96411.2700	96.4957	96.4113	0
13/08/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	R2R9 On 04-February-27			Bond Future	9.0617	9.0731	109.4728	109.3870	0
13/08/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7207.6600	7148.8900	7.2077	7.1489	0
13/08/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1187.3600	1214.4700	1.1874	1.2145	0
13/08/2026	R2R9 On 06-May-27			Bond Future	9.1003	9.1121	106.6444	106.5571	0
13/08/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2520.9200	2490.5200	2.5209	2.4905	0
13/08/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4562.0000	4618.8700	4.5620	4.6189	0
13/08/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2903.6600	2870.0400	2.9037	2.8700	250
13/08/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4107.7000	4161.3500	4.1077	4.1614	0
13/08/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	6058.6000	6006.2400	6.0586	6.0062	0
13/08/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2142.0600	2176.9700	2.1421	2.1770	250
13/08/2026	R2R9 On 05-August-27			Bond Future	9.1459	9.1581	108.7224	108.6334	0
13/08/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2905.3300	2873.3200	2.9053	2.8733	910
13/08/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5330.3800	5387.3800	5.3304	5.3874	0
13/08/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3164.4200	3130.3700	3.1644	3.1304	180
13/08/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	4987.1100	5042.0700	4.9871	5.0421	0
13/08/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4522.0000	4478.8100	4.5220	4.4788	0
13/08/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3690.9100	3736.7300	3.6909	3.7367	0
13/08/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5724.0400	5674.4800	5.7240	5.6745	0
13/08/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	2962.0600	3001.5100	2.9621	3.0015	910
13/08/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6436.8000	6383.9700	6.4368	6.3840	0
13/08/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2623.5000	2659.6800	2.6235	2.6597	180
13/08/2026	R2R9 On 04-November-27			Bond Future	9.2099	9.2226	105.6926	105.6015	0
13/08/2026	R2R9 On 04-November-27	9.12	Call	Bond Future	4106.8300	4066.5800	4.1068	4.0666	0
13/08/2026	R2R9 On 04-November-27	9.12	Put	Bond Future	4755.6100	4806.4400	4.7556	4.8064	0
13/08/2026	R4R2 On 05-November-26			Bond Future	9.1962	9.2123	108.6883	108.5499	4,116
13/08/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97465.6900	97327.3500	97.4657	97.3274	0
13/08/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2026	R4R2 On 04-February-27			Bond Future	9.2481	9.2647	110.7182	110.5773	0
13/08/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8434.7800	8333.6800	8.4348	8.3337	0
13/08/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1324.9800	1364.7500	1.3250	1.3648	0
13/08/2026	R4R2 On 06-May-27			Bond Future	9.2887	9.3058	107.7882	107.6449	0
13/08/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2841.7100	2789.1300	2.8417	2.7891	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5297.8800	5388.6000	5.2979	5.3886	0
13/08/2026	R4R2 On 05-August-27			Bond Future	9.3355	9.3533	109.8885	109.7423	0
13/08/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	5150.3200	5076.8000	5.1503	5.0768	0
13/08/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4293.2700	4365.9300	4.2933	4.3659	0
13/08/2026	R4R2 On 04-November-27			Bond Future	9.3987	9.4171	106.7534	106.6043	0
13/08/2026	R4R2 On 04-November-27	9.28	Call	Bond Future	4609.6100	4542.0100	4.6096	4.5420	0
13/08/2026	R4R2 On 04-November-27	9.28	Put	Bond Future	5580.6200	5662.1900	5.5806	5.6622	0
13/08/2026	RR87 On 05-November-26			Bond Future	6.8594	6.8556	102.7086	102.7091	0
13/08/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0028	0.0032	0.0000	0.0000	0
13/08/2026	RR87 On 05-November-26	5.27	Put	Bond Future	182.2928	181.8532	0.1823	0.1819	0
13/08/2026	RR88 On 05-November-26			Bond Future	7.3695	7.3451	105.9054	105.9308	0
13/08/2026	RR88 On 05-November-26	6.71	Call	Bond Future	11.6363	13.6171	0.0116	0.0136	0
13/08/2026	RR88 On 05-November-26	6.71	Put	Bond Future	703.1863	679.7771	0.7032	0.6798	0
13/08/2026	RR88 On 04-February-27			Bond Future	7.3118	7.2799	104.0428	104.0696	0
13/08/2026	RR88 On 04-February-27	7.78	Call	Bond Future	544.4307	563.9754	0.5444	0.5640	0
13/08/2026	RR88 On 04-February-27	7.78	Put	Bond Future	151.7507	144.5054	0.1518	0.1445	0
13/08/2026	RR88 On 06-May-27			Bond Future	7.0434	6.9977	106.0891	106.1167	0
13/08/2026	RR88 On 06-May-27	7.89	Call	Bond Future	605.6696	627.3269	0.6057	0.6273	0
13/08/2026	RR88 On 06-May-27	7.89	Put	Bond Future	97.7596	91.8369	0.0978	0.0918	0
13/08/2026	RR88 On 05-August-27			Bond Future	6.4539	6.3768	102.8495	102.8775	0
13/08/2026	RR88 On 05-August-27	8.07	Call	Bond Future	617.3376	642.0752	0.6173	0.6421	0
13/08/2026	RR88 On 05-August-27	8.07	Put	Bond Future	33.2876	29.9852	0.0333	0.0300	0
13/08/2026	RR88 On 04-November-27			Bond Future	4.6451	4.4101	104.6904	104.7186	0
13/08/2026	RR88 On 04-November-27	6.65	Call	Bond Future	321.6853	342.0467	0.3217	0.3420	0
13/08/2026	RR88 On 04-November-27	6.65	Put	Bond Future	81.9853	74.1967	0.0820	0.0742	0
13/08/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/08/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0