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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
17/08/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	2029 On 05-November-26			Bond Future	153.5226	153.6022	153.5226	153.6022	13,269
17/08/2026	2029 On 05-November-26	147.56	Call	Bond Future	5962.6100	6042.1500	5.9626	6.0422	0
17/08/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2029 On 04-February-27			Bond Future	156.4268	156.5080	156.4268	156.5080	0
17/08/2026	2029 On 04-February-27	149.72	Call	Bond Future	6706.7700	6788.0400	6.7068	6.7880	0
17/08/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2029 On 06-May-27			Bond Future	157.9245	158.0075	157.9245	158.0075	0
17/08/2026	2029 On 06-May-27	153.32	Call	Bond Future	4604.5000	4687.4500	4.6045	4.6875	0
17/08/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2029 On 05-August-27			Bond Future	161.0682	161.1528	161.0682	161.1528	0
17/08/2026	2029 On 05-August-27	156.72	Call	Bond Future	4348.1500	4432.7500	4.3482	4.4328	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2029 On 04-November-27			Bond Future	162.4323	162.5178	162.4323	162.5178	0
17/08/2026	2029 On 04-November-27	161.12	Call	Bond Future	1312.3100	1397.7700	1.3123	1.3978	0
17/08/2026	2029 On 04-November-27	161.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2030 On 05-November-26			Bond Future	7.8438	7.8173	102.6356	102.7102	153,195
17/08/2026	2030 On 05-November-26	8.39	Call	Bond Future	1766.3300	1835.6500	1.7663	1.8357	0
17/08/2026	2030 On 05-November-26	8.39	Put	Bond Future	246.0900	240.8900	0.2461	0.2409	0
17/08/2026	2030 On 04-February-27			Bond Future	7.8659	7.8368	100.5450	100.6211	22,442
17/08/2026	2030 On 04-February-27	7.82	Call	Bond Future	843.9900	889.1600	0.8440	0.8892	0
17/08/2026	2030 On 04-February-27	7.82	Put	Bond Future	963.9400	933.0200	0.9639	0.9330	0
17/08/2026	2030 On 06-May-27			Bond Future	7.8818	7.8497	102.4756	102.5533	0
17/08/2026	2030 On 06-May-27	7.27	Call	Bond Future	390.4500	416.5100	0.3905	0.4165	0
17/08/2026	2030 On 06-May-27	7.27	Put	Bond Future	1881.9900	1830.3900	1.8820	1.8304	0
17/08/2026	2030 On 05-August-27			Bond Future	7.8874	7.8515	100.4832	100.5624	0
17/08/2026	2030 On 05-August-27	8.11	Call	Bond Future	1393.0100	1443.6200	1.3930	1.4436	0
17/08/2026	2030 On 05-August-27	8.11	Put	Bond Future	902.7100	874.1100	0.9027	0.8741	0
17/08/2026	2030 On 04-November-27			Bond Future	7.9433	7.9033	102.2900	102.3703	0
17/08/2026	2030 On 04-November-27	7.84	Call	Bond Future	983.2800	1025.5400	0.9833	1.0255	0
17/08/2026	2030 On 04-November-27	7.84	Put	Bond Future	1190.9600	1152.9200	1.1910	1.1529	0
17/08/2026	2031 On 05-November-26			Bond Future	119.3964	119.4303	119.3964	119.4303	17,178
17/08/2026	2031 On 05-November-26	111.49	Call	Bond Future	7906.4200	7940.3400	7.9064	7.9403	0
17/08/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2031 On 04-February-27			Bond Future	119.1443	119.1789	119.1443	119.1789	681
17/08/2026	2031 On 04-February-27	116.18	Call	Bond Future	3028.1700	3062.7500	3.0282	3.0628	0
17/08/2026	2031 On 04-February-27	116.18	Put	Bond Future	63.9100	63.8900	0.0639	0.0639	0
17/08/2026	2031 On 06-May-27			Bond Future	121.4591	121.4946	121.4591	121.4946	0
17/08/2026	2031 On 06-May-27	116.87	Call	Bond Future	4607.3900	4642.7600	4.6074	4.6428	0
17/08/2026	2031 On 06-May-27	116.87	Put	Bond Future	18.2500	18.1700	0.0183	0.0182	0
17/08/2026	2031 On 05-August-27			Bond Future	121.3075	121.3434	121.3075	121.3434	0
17/08/2026	2031 On 05-August-27	121.41	Call	Bond Future	873.3500	894.8300	0.8734	0.8948	0
17/08/2026	2031 On 05-August-27	121.41	Put	Bond Future	975.8100	961.3900	0.9758	0.9614	0
17/08/2026	2031 On 04-November-27			Bond Future	123.5183	123.5545	123.5183	123.5545	0
17/08/2026	2031 On 04-November-27	121.34	Call	Bond Future	2388.8800	2420.9400	2.3889	2.4209	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2026	2031 On 04-November-27	121.34	Put	Bond Future	210.5500	206.4600	0.2106	0.2065	0
17/08/2026	2032 On 05-November-26			Bond Future	8.1775	8.1412	101.2257	101.3819	198,550
17/08/2026	2032 On 05-November-26	9.16	Call	Bond Future	4311.2700	4462.5000	4.3113	4.4625	0
17/08/2026	2032 On 05-November-26	9.16	Put	Bond Future	196.1100	191.1800	0.1961	0.1912	0
17/08/2026	2032 On 04-February-27			Bond Future	8.2158	8.1772	103.1164	103.2756	0
17/08/2026	2032 On 04-February-27	7.58	Call	Bond Future	489.5400	538.3400	0.4895	0.5383	500
17/08/2026	2032 On 04-February-27	7.58	Put	Bond Future	3157.3200	3046.8800	3.1573	3.0469	0
17/08/2026	2032 On 04-February-27	8.08	Call	Bond Future	1223.5200	1309.0000	1.2235	1.3090	500
17/08/2026	2032 On 04-February-27	8.08	Put	Bond Future	1785.9500	1712.1900	1.7860	1.7122	0
17/08/2026	2032 On 04-February-27	8.36	Call	Bond Future	1870.8400	1975.9000	1.8708	1.9759	0
17/08/2026	2032 On 04-February-27	8.36	Put	Bond Future	1277.4300	1223.2500	1.2774	1.2233	500
17/08/2026	2032 On 04-February-27	8.48	Call	Bond Future	2190.5400	2302.8600	2.1905	2.3029	0
17/08/2026	2032 On 04-February-27	8.48	Put	Bond Future	1106.7800	1059.8600	1.1068	1.0599	0
17/08/2026	2032 On 06-May-27			Bond Future	8.2435	8.2025	100.9355	101.0979	0
17/08/2026	2032 On 06-May-27	7.58	Call	Bond Future	687.9800	741.4400	0.6880	0.7414	500
17/08/2026	2032 On 06-May-27	7.58	Put	Bond Future	3358.1800	3249.2100	3.3582	3.2492	0
17/08/2026	2032 On 06-May-27	7.80	Call	Bond Future	966.0000	1032.6200	0.9660	1.0326	0
17/08/2026	2032 On 06-May-27	7.80	Put	Bond Future	2741.2300	2645.4200	2.7412	2.6454	0
17/08/2026	2032 On 06-May-27	7.94	Call	Bond Future	1177.0800	1252.3100	1.1771	1.2523	500
17/08/2026	2032 On 06-May-27	7.94	Put	Bond Future	2387.7700	2300.5700	2.3878	2.3006	0
17/08/2026	2032 On 06-May-27	8.08	Call	Bond Future	1428.4400	1512.4300	1.4284	1.5124	500
17/08/2026	2032 On 06-May-27	8.08	Put	Bond Future	2078.4300	1999.9900	2.0784	2.0000	0
17/08/2026	2032 On 06-May-27	8.44	Call	Bond Future	2236.4300	2341.3400	2.2364	2.3413	500
17/08/2026	2032 On 06-May-27	8.44	Put	Bond Future	1462.0600	1404.5400	1.4621	1.4045	0
17/08/2026	2032 On 06-May-27	8.47	Call	Bond Future	2311.6700	2418.1400	2.3117	2.4181	0
17/08/2026	2032 On 06-May-27	8.47	Put	Bond Future	1419.7300	1363.7700	1.4197	1.3638	500
17/08/2026	2032 On 06-May-27	8.93	Call	Bond Future	3595.0400	3721.4500	3.5950	3.7215	0
17/08/2026	2032 On 06-May-27	8.93	Put	Bond Future	921.5700	885.5500	0.9216	0.8856	500
17/08/2026	2032 On 05-August-27			Bond Future	8.2656	8.2219	102.9222	103.0878	0
17/08/2026	2032 On 05-August-27	7.94	Call	Bond Future	1324.9800	1400.9600	1.3250	1.4010	500
17/08/2026	2032 On 05-August-27	7.94	Put	Bond Future	2567.9100	2478.2400	2.5679	2.4782	0
17/08/2026	2032 On 05-August-27	8.42	Call	Bond Future	2278.6600	2380.2000	2.2787	2.3802	0
17/08/2026	2032 On 05-August-27	8.42	Put	Bond Future	1695.8800	1631.7700	1.6959	1.6318	0
17/08/2026	2032 On 05-August-27	8.44	Call	Bond Future	2325.2700	2427.7900	2.3253	2.4278	500

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17/08/2026	2032 On 05-August-27	8.44	Put	Bond Future	1667.3000	1604.1700	1.6673	1.6042	0
17/08/2026	2032 On 05-August-27	9.08	Call	Bond Future	4017.1600	4144.9800	4.0172	4.1450	0
17/08/2026	2032 On 05-August-27	9.08	Put	Bond Future	989.6500	951.8200	0.9897	0.9518	500
17/08/2026	2032 On 04-November-27			Bond Future	8.3251	8.2785	100.6159	100.7842	0
17/08/2026	2032 On 04-November-27	8.20	Call	Bond Future	1799.3900	1887.1300	1.7994	1.8871	0
17/08/2026	2032 On 04-November-27	8.20	Put	Bond Future	2252.3300	2171.7800	2.2523	2.1718	0
17/08/2026	2033 On 05-November-26			Bond Future	148.6754	149.1047	148.6754	149.1047	16,218
17/08/2026	2033 On 05-November-26	137.26	Call	Bond Future	11415.3500	11844.6800	11.4154	11.8447	0
17/08/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2033 On 04-February-27			Bond Future	151.4877	151.9254	151.4877	151.9254	0
17/08/2026	2033 On 04-February-27	142.71	Call	Bond Future	8777.6800	9215.4300	8.7777	9.2154	0
17/08/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2033 On 06-May-27			Bond Future	152.7834	153.2297	152.7834	153.2297	0
17/08/2026	2033 On 06-May-27	151.21	Call	Bond Future	1573.4100	2019.6800	1.5734	2.0197	0
17/08/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2033 On 05-August-27			Bond Future	155.8247	156.2799	155.8247	156.2799	0
17/08/2026	2033 On 05-August-27	153.15	Call	Bond Future	2674.7000	3129.9300	2.6747	3.1299	0
17/08/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2033 On 04-November-27			Bond Future	156.9848	157.4476	156.9848	157.4476	0
17/08/2026	2033 On 04-November-27	156.56	Call	Bond Future	424.7700	887.6300	0.4248	0.8876	0
17/08/2026	2033 On 04-November-27	156.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2037 On 05-November-26			Bond Future	8.8207	8.7748	100.2020	100.5037	223,957
17/08/2026	2037 On 05-November-26	9.46	Call	Bond Future	4686.7800	4955.6100	4.6868	4.9556	4,490
17/08/2026	2037 On 05-November-26	9.46	Put	Bond Future	613.2100	580.2700	0.6132	0.5803	0
17/08/2026	2037 On 05-November-26	10.23	Call	Bond Future	8840.6400	9137.7000	8.8406	9.1377	0
17/08/2026	2037 On 05-November-26	10.23	Put	Bond Future	155.8700	151.1600	0.1559	0.1512	4,490
17/08/2026	2037 On 05-November-26	10.62	Call	Bond Future	10977.6000	11278.2700	10.9776	11.2783	0
17/08/2026	2037 On 05-November-26	10.62	Put	Bond Future	73.2400	72.1400	0.0732	0.0721	0
17/08/2026	2037 On 05-November-26	10.83	Call	Bond Future	12117.4700	12418.9500	12.1175	12.4190	0
17/08/2026	2037 On 05-November-26	10.83	Put	Bond Future	48.8100	48.5200	0.0488	0.0485	4,490
17/08/2026	2037 On 04-February-27			Bond Future	8.8662	8.8184	97.8155	98.1230	1,550
17/08/2026	2037 On 04-February-27	8.44	Call	Bond Future	1237.1100	1360.7900	1.2371	1.3608	4,490
17/08/2026	2037 On 04-February-27	8.44	Put	Bond Future	4028.1000	3844.1900	4.0281	3.8442	0

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17/08/2026	2037 On 04-February-27	9.31	Call	Bond Future	4277.3700	4508.5500	4.2774	4.5086	0
17/08/2026	2037 On 04-February-27	9.31	Put	Bond Future	1478.4800	1402.0700	1.4785	1.4021	4,490
17/08/2026	2037 On 04-February-27	9.51	Call	Bond Future	5206.3000	5453.6800	5.2063	5.4537	0
17/08/2026	2037 On 04-February-27	9.51	Put	Bond Future	1181.0100	1120.8000	1.1810	1.1208	0
17/08/2026	2037 On 04-February-27	9.81	Call	Bond Future	6673.8500	6939.7300	6.6739	6.9397	0
17/08/2026	2037 On 04-February-27	9.81	Put	Bond Future	848.2700	806.5600	0.8483	0.8066	4,490
17/08/2026	2037 On 06-May-27			Bond Future	8.9102	8.8606	99.6937	100.0073	0
17/08/2026	2037 On 06-May-27	8.58	Call	Bond Future	1934.8700	2078.3200	1.9349	2.0783	0
17/08/2026	2037 On 06-May-27	8.58	Put	Bond Future	4046.7100	3876.5400	4.0467	3.8765	0
17/08/2026	2037 On 05-August-27			Bond Future	8.9531	8.9015	97.3959	97.7157	0
17/08/2026	2037 On 05-August-27	9.05	Call	Bond Future	3679.7400	3870.7600	3.6797	3.8708	0
17/08/2026	2037 On 05-August-27	9.05	Put	Bond Future	3083.6600	2954.8900	3.0837	2.9549	0
17/08/2026	2037 On 04-November-27			Bond Future	9.0122	8.9585	99.1465	99.4718	0
17/08/2026	2037 On 04-November-27	8.84	Call	Bond Future	3080.3400	3248.0900	3.0803	3.2481	0
17/08/2026	2037 On 04-November-27	8.84	Put	Bond Future	4129.3700	3971.8300	4.1294	3.9718	0
17/08/2026	2038 On 05-November-26			Bond Future	164.9099	165.0497	164.9099	165.0497	4,103
17/08/2026	2038 On 05-November-26	146.31	Call	Bond Future	18599.8500	18739.6900	18.5999	18.7397	0
17/08/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2038 On 04-February-27			Bond Future	165.7499	165.8926	165.7499	165.8926	0
17/08/2026	2038 On 04-February-27	153.83	Call	Bond Future	11919.9200	12062.5700	11.9199	12.0626	0
17/08/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2038 On 06-May-27			Bond Future	168.9701	169.1156	168.9701	169.1156	0
17/08/2026	2038 On 06-May-27	166.10	Call	Bond Future	2870.0500	3015.5800	2.8701	3.0156	0
17/08/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2038 On 05-August-27			Bond Future	170.0009	170.1491	170.0009	170.1491	0
17/08/2026	2038 On 05-August-27	169.13	Call	Bond Future	870.8900	1019.1200	0.8709	1.0191	0
17/08/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2038 On 04-November-27			Bond Future	173.1012	173.2517	173.1012	173.2517	0
17/08/2026	2038 On 04-November-27	170.50	Call	Bond Future	2601.1600	2751.7200	2.6012	2.7517	0
17/08/2026	2038 On 04-November-27	170.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2040 On 05-November-26			Bond Future	9.2011	9.1451	100.9492	101.3697	33,092
17/08/2026	2040 On 05-November-26	8.75	Call	Bond Future	788.0700	936.3200	0.7881	0.9363	0
17/08/2026	2040 On 05-November-26	8.75	Put	Bond Future	4246.0300	3973.7500	4.2460	3.9738	0

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17/08/2026	2040 On 05-November-26	8.85	Call	Bond Future	1016.9800	1190.4700	1.0170	1.1905	14,000
17/08/2026	2040 On 05-November-26	8.85	Put	Bond Future	3693.8600	3446.8200	3.6939	3.4468	0
17/08/2026	2040 On 05-November-26	9.91	Call	Bond Future	5786.9600	6160.7600	5.7870	6.1608	2,300
17/08/2026	2040 On 05-November-26	9.91	Put	Bond Future	678.5800	631.8500	0.6786	0.6319	0
17/08/2026	2040 On 05-November-26	10.67	Call	Bond Future	10364.9800	10776.2800	10.3650	10.7763	0
17/08/2026	2040 On 05-November-26	10.67	Put	Bond Future	189.2300	180.0000	0.1892	0.1800	2,300
17/08/2026	2040 On 05-November-26	11.06	Call	Bond Future	12721.4100	13138.5000	12.7214	13.1385	0
17/08/2026	2040 On 05-November-26	11.06	Put	Bond Future	97.7900	94.3500	0.0978	0.0944	0
17/08/2026	2040 On 05-November-26	11.27	Call	Bond Future	13969.1700	14387.8400	13.9692	14.3878	0
17/08/2026	2040 On 05-November-26	11.27	Put	Bond Future	68.0200	66.1600	0.0680	0.0662	2,300
17/08/2026	2040 On 04-February-27			Bond Future	9.2536	9.1956	98.3261	98.7548	54,058
17/08/2026	2040 On 04-February-27	8.78	Call	Bond Future	1380.0600	1543.6900	1.3801	1.5437	2,300
17/08/2026	2040 On 04-February-27	8.78	Put	Bond Future	4957.1100	4692.1200	4.9571	4.6921	0
17/08/2026	2040 On 04-February-27	9.67	Call	Bond Future	4848.1700	5161.8700	4.8482	5.1619	0
17/08/2026	2040 On 04-February-27	9.67	Put	Bond Future	1846.8800	1731.9600	1.8469	1.7320	2,300
17/08/2026	2040 On 04-February-27	9.93	Call	Bond Future	6206.8400	6549.2400	6.2068	6.5492	0
17/08/2026	2040 On 04-February-27	9.93	Put	Bond Future	1397.1000	1310.8800	1.3971	1.3109	0
17/08/2026	2040 On 04-February-27	10.17	Call	Bond Future	7523.8800	7886.6600	7.5239	7.8867	0
17/08/2026	2040 On 04-February-27	10.17	Put	Bond Future	1087.8200	1021.9800	1.0878	1.0220	2,300
17/08/2026	2040 On 06-May-27			Bond Future	9.3049	9.2449	100.2143	100.6511	0
17/08/2026	2040 On 06-May-27	8.88	Call	Bond Future	2069.4300	2254.9500	2.0694	2.2550	0
17/08/2026	2040 On 06-May-27	8.88	Put	Bond Future	5221.1600	4969.8000	5.2212	4.9698	0
17/08/2026	2040 On 05-August-27			Bond Future	9.3558	9.2936	97.6762	98.1217	0
17/08/2026	2040 On 05-August-27	9.33	Call	Bond Future	3909.2300	4158.7600	3.9092	4.1588	0
17/08/2026	2040 On 05-August-27	9.33	Put	Bond Future	4093.8300	3897.8400	4.0938	3.8978	0
17/08/2026	2040 On 04-November-27			Bond Future	9.4202	9.3559	99.4314	99.8846	0
17/08/2026	2040 On 04-November-27	9.21	Call	Bond Future	3610.7900	3840.5600	3.6108	3.8406	0
17/08/2026	2040 On 04-November-27	9.21	Put	Bond Future	5102.6000	4879.1700	5.1026	4.8792	0
17/08/2026	2043 On 05-November-26			Bond Future	127.4131	127.3969	127.4131	127.3969	0
17/08/2026	2043 On 05-November-26	112.84	Call	Bond Future	14575.7342	14560.1471	14.5757	14.5601	0
17/08/2026	2043 On 05-November-26	112.84	Put	Bond Future	2.6642	3.2871	0.0027	0.0033	0
17/08/2026	2043 On 04-February-27			Bond Future	126.8657	126.8494	126.8657	126.8494	3,116
17/08/2026	2043 On 04-February-27	117.63	Call	Bond Future	9418.0140	9409.8532	9.4180	9.4099	0
17/08/2026	2043 On 04-February-27	117.63	Put	Bond Future	182.3240	190.4832	0.1823	0.1905	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2026	2043 On 06-May-27			Bond Future	129.3307	129.3141	129.3307	129.3141	0
17/08/2026	2043 On 06-May-27	127.48	Call	Bond Future	4047.9693	4054.7008	4.0480	4.0547	0
17/08/2026	2043 On 06-May-27	127.48	Put	Bond Future	2197.2893	2220.6308	2.1973	2.2206	0
17/08/2026	2043 On 05-August-27			Bond Future	128.8786	128.8613	128.8786	128.8613	0
17/08/2026	2043 On 05-August-27	129.56	Call	Bond Future	2985.3931	2991.0951	2.9854	2.9911	0
17/08/2026	2043 On 05-August-27	129.56	Put	Bond Future	3666.8331	3689.8351	3.6668	3.6898	0
17/08/2026	2043 On 04-November-27			Bond Future	131.2268	131.2088	131.2268	131.2088	0
17/08/2026	2043 On 04-November-27	128.97	Call	Bond Future	4779.2255	4779.7448	4.7792	4.7797	0
17/08/2026	2043 On 04-November-27	128.97	Put	Bond Future	2522.4755	2540.9848	2.5225	2.5410	0
17/08/2026	2044 On 05-November-26			Bond Future	9.3490	9.2828	97.3217	97.8640	125,519
17/08/2026	2044 On 05-November-26	9.50	Call	Bond Future	3114.3200	3487.8300	3.1143	3.4878	0
17/08/2026	2044 On 05-November-26	9.50	Put	Bond Future	1894.3600	1725.6400	1.8944	1.7256	15,000
17/08/2026	2044 On 05-November-26	11.34	Call	Bond Future	14452.0300	14988.8900	14.4520	14.9889	0
17/08/2026	2044 On 05-November-26	11.34	Put	Bond Future	103.3200	97.9500	0.1033	0.0980	0
17/08/2026	2044 On 04-February-27			Bond Future	9.3995	9.3312	94.7561	95.3087	0
17/08/2026	2044 On 04-February-27	10.18	Call	Bond Future	7415.1900	7864.1200	7.4152	7.8641	0
17/08/2026	2044 On 04-February-27	10.18	Put	Bond Future	1427.9500	1324.3400	1.4280	1.3243	0
17/08/2026	2044 On 06-May-27			Bond Future	9.4488	9.3784	96.5757	97.1390	0
17/08/2026	2044 On 06-May-27	9.08	Call	Bond Future	2512.2500	2762.9000	2.5123	2.7629	0
17/08/2026	2044 On 06-May-27	9.08	Put	Bond Future	5518.4000	5205.8200	5.5184	5.2058	0
17/08/2026	2044 On 05-August-27			Bond Future	9.4977	9.4250	94.0913	94.6656	0
17/08/2026	2044 On 05-August-27	9.44	Call	Bond Future	4251.3000	4567.6700	4.2513	4.5677	0
17/08/2026	2044 On 05-August-27	9.44	Put	Bond Future	4706.5200	4448.5700	4.7065	4.4486	0
17/08/2026	2044 On 04-November-27			Bond Future	9.5579	9.4829	95.7820	96.3665	0
17/08/2026	2044 On 04-November-27	9.31	Call	Bond Future	3933.1600	4224.5200	3.9332	4.2245	0
17/08/2026	2044 On 04-November-27	9.31	Put	Bond Future	5886.9800	5593.8800	5.8870	5.5939	0
17/08/2026	2046 On 05-November-26			Bond Future	145.0615	145.0424	145.0615	145.0424	18,563
17/08/2026	2046 On 05-November-26	125.48	Call	Bond Future	19581.4900	19562.3700	19.5815	19.5624	0
17/08/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2046 On 04-February-27			Bond Future	147.8057	147.7864	147.8057	147.7864	0
17/08/2026	2046 On 04-February-27	131.09	Call	Bond Future	16715.6700	16696.3800	16.7157	16.6964	0
17/08/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2046 On 06-May-27			Bond Future	148.2554	148.2360	148.2554	148.2360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2046 On 06-May-27	148.99	Put	Bond Future	734.6100	754.0400	0.7346	0.7540	0
17/08/2026	2046 On 05-August-27			Bond Future	151.2066	151.1868	151.2066	151.1868	0
17/08/2026	2046 On 05-August-27	149.17	Call	Bond Future	2036.6300	2016.8400	2.0366	2.0168	0
17/08/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2046 On 04-November-27			Bond Future	151.4898	151.4687	151.4898	151.4687	0
17/08/2026	2046 On 04-November-27	151.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2046 On 04-November-27	151.95	Put	Bond Future	460.2200	481.2700	0.4602	0.4813	0
17/08/2026	2050 On 05-November-26			Bond Future	148.7173	148.6983	148.7173	148.6983	18,702
17/08/2026	2050 On 05-November-26	123.84	Call	Bond Future	24877.3100	24858.2900	24.8773	24.8583	0
17/08/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2050 On 04-February-27			Bond Future	148.9927	148.9734	148.9927	148.9734	0
17/08/2026	2050 On 04-February-27	132.39	Call	Bond Future	16602.7100	16583.4100	16.6027	16.5834	0
17/08/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2050 On 06-May-27			Bond Future	151.8875	151.8680	151.8875	151.8680	0
17/08/2026	2050 On 06-May-27	150.46	Call	Bond Future	1427.5300	1407.9700	1.4275	1.4080	0
17/08/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2050 On 05-August-27			Bond Future	152.3136	152.2935	152.3136	152.2935	0
17/08/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	2050 On 05-August-27	152.97	Put	Bond Future	656.4200	676.4800	0.6564	0.6765	0
17/08/2026	2050 On 04-November-27			Bond Future	155.0911	155.0701	155.0911	155.0701	0
17/08/2026	2050 On 04-November-27	153.21	Call	Bond Future	1881.0900	1860.0700	1.8811	1.8601	0
17/08/2026	2050 On 04-November-27	153.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	AL37 On 06-August-26			Index Future	1302.3390	1302.3390	1302.3390	1,302.3390	0
17/08/2026	AL37 On 05-November-26			Index Future	1321.1900	1322.7310	1321.1900	1,322.7310	0
17/08/2026	AL37 On 04-February-27			Index Future	1345.8600	1347.4360	1345.8600	1,347.4360	0
17/08/2026	AL37 On 06-May-27			Index Future	1371.6890	1373.3000	1371.6890	1,373.3000	0
17/08/2026	AL37 On 05-August-27			Index Future	1398.4060	1400.0500	1398.4060	1,400.0500	0
17/08/2026	AL37 On 04-November-27			Index Future	1423.9360	1425.5970	1423.9360	1,425.5970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2026	AL7T On 06-August-26			Index Future	1700.7270	1700.7270	1700.7270	1,700.7270	0
17/08/2026	AL7T On 05-November-26			Index Future	1715.4470	1719.9140	1715.4470	1,719.9140	0
17/08/2026	AL7T On 04-February-27			Index Future	1747.4780	1752.0360	1747.4780	1,752.0360	0
17/08/2026	AL7T On 06-May-27			Index Future	1781.0150	1785.6670	1781.0150	1,785.6670	0
17/08/2026	AL7T On 05-August-27			Index Future	1815.7050	1820.4490	1815.7050	1,820.4490	0
17/08/2026	AL7T On 04-November-27			Index Future	1848.8540	1853.6670	1848.8540	1,853.6670	0
17/08/2026	ALBI On 06-August-26			Index Future	1433.8150	1433.8150	1433.8150	1,433.8150	0
17/08/2026	ALBI On 05-November-26			Index Future	1443.4420	1447.8770	1443.4420	1,447.8770	75
17/08/2026	ALBI On 04-February-27			Index Future	1470.3940	1474.9180	1470.3940	1,474.9180	0
17/08/2026	ALBI On 06-May-27			Index Future	1498.6140	1503.2290	1498.6140	1,503.2290	0
17/08/2026	ALBI On 05-August-27			Index Future	1527.8030	1532.5100	1527.8030	1,532.5100	0
17/08/2026	ALBI On 04-November-27			Index Future	1555.6960	1560.4740	1555.6960	1,560.4740	0
17/08/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/08/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/08/2026	C210 On 31-March-28			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
17/08/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/08/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	ES33 On 05-November-26			Bond Future	8.9904	8.9443	93.6448	93.8665	0
17/08/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8316.3800	8538.0700	8.3164	8.5381	0
17/08/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	ES33 On 04-February-27			Bond Future	9.0595	9.0109	95.4163	95.6424	0
17/08/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2919.7400	3145.8000	2.9197	3.1458	0
17/08/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	ES33 On 06-May-27			Bond Future	9.1185	9.0674	93.4747	93.7053	0
17/08/2026	ES33 On 06-May-27	8.80	Call	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
17/08/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1450.6000	1220.0400	1.4506	1.2200	0
17/08/2026	ES33 On 05-August-27			Bond Future	9.1747	9.1210	95.3355	95.5707	0
17/08/2026	ES33 On 05-August-27	9.27	Call	Bond Future	415.1100	650.2700	0.4151	0.6503	0
17/08/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	ES33 On 04-November-27			Bond Future	9.2656	9.2090	93.2789	93.5180	0
17/08/2026	ES33 On 04-November-27	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	ES33 On 04-November-27	9.06	Put	Bond Future	873.0100	633.8900	0.8730	0.6339	0
17/08/2026	ES42 On 05-November-26			Bond Future	9.6441	9.5882	91.2693	91.6854	0
17/08/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13304.5200	13720.5500	13.3045	13.7206	0
17/08/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	ES42 On 04-February-27			Bond Future	9.7050	9.6473	92.9963	93.4203	0
17/08/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4136.3600	4560.3800	4.1364	4.5604	0
17/08/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	ES42 On 06-May-27			Bond Future	9.7627	9.7030	90.5386	90.9710	0
17/08/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3203.7100	2771.3100	3.2037	2.7713	0
17/08/2026	ES42 On 05-August-27			Bond Future	9.8177	9.7560	92.3411	92.7821	0
17/08/2026	ES42 On 05-August-27	9.84	Call	Bond Future	159.0700	600.1200	0.1591	0.6001	0
17/08/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	ES42 On 04-November-27			Bond Future	9.8911	9.8274	89.7590	90.2077	0
17/08/2026	ES42 On 04-November-27	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	ES42 On 04-November-27	9.66	Put	Bond Future	1643.1800	1194.4700	1.6432	1.1945	0
17/08/2026	GOVI On 06-August-26			GOVI	1407.0820	1407.0820	1407.0820	1,407.0820	0
17/08/2026	GOVI On 05-November-26			GOVI	1416.0100	1420.4920	1416.0100	1,420.4920	664
17/08/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1390100.0000	1434920.0000	139.0100	143.4920	0
17/08/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	GOVI On 04-February-27			GOVI	1442.4490	1447.0220	1442.4490	1,447.0220	60
17/08/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	734490.0000	780220.0000	73.4490	78.0220	0
17/08/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	GOVI On 06-May-27			GOVI	1470.1320	1474.7970	1470.1320	1,474.7970	0
17/08/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	431320.0000	477970.0000	43.1320	47.7970	0
17/08/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	GOVI On 05-August-27			GOVI	1498.7670	1503.5250	1498.7670	1,503.5250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	337670.0000	385250.0000	33.7670	38.5250	0
17/08/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	GOVI On 04-November-27			GOVI	1526.1300	1530.9600	1526.1300	1,530.9600	0
17/08/2026	GOVI On 04-November-27	1,514.00	Call	GOVI	121300.0000	169600.0000	12.1300	16.9600	0
17/08/2026	GOVI On 04-November-27	1,514.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/08/2026	I258 On 05-November-26			Bond Future	137.7132	137.6964	137.7132	137.6964	0
17/08/2026	I258 On 05-November-26	114.95	Call	Bond Future	22765.5825	22749.3617	22.7656	22.7494	0
17/08/2026	I258 On 05-November-26	114.95	Put	Bond Future	2.3525	2.9417	0.0024	0.0029	0
17/08/2026	I258 On 04-February-27			Bond Future	137.3607	137.3438	137.3607	137.3438	0
17/08/2026	I258 On 04-February-27	118.90	Call	Bond Future	18568.0317	18557.2756	18.5680	18.5573	0
17/08/2026	I258 On 04-February-27	118.90	Put	Bond Future	107.3717	113.4856	0.1074	0.1135	0
17/08/2026	I258 On 06-May-27			Bond Future	140.0294	140.0122	140.0294	140.0122	0
17/08/2026	I258 On 06-May-27	134.78	Call	Bond Future	7946.2971	7960.0009	7.9463	7.9600	0
17/08/2026	I258 On 06-May-27	134.78	Put	Bond Future	2696.8871	2727.7609	2.6969	2.7278	0
17/08/2026	I258 On 05-August-27			Bond Future	139.7903	139.7726	139.7903	139.7726	0
17/08/2026	I258 On 05-August-27	138.93	Call	Bond Future	5688.2227	5700.7476	5.6882	5.7007	0
17/08/2026	I258 On 05-August-27	138.93	Put	Bond Future	4827.9127	4858.1776	4.8279	4.8582	0
17/08/2026	I258 On 04-November-27			Bond Future	142.3378	142.3192	142.3378	142.3192	0
17/08/2026	I258 On 04-November-27	137.93	Call	Bond Future	8079.6682	8085.6782	8.0797	8.0857	0
17/08/2026	I258 On 04-November-27	137.93	Put	Bond Future	3671.8582	3696.5182	3.6719	3.6965	0
17/08/2026	IGOV On 06-August-26			Index Future	455.7060	455.7060	455.7060	455.7060	0
17/08/2026	IGOV On 05-November-26			Index Future	462.7990	462.9030	462.7990	462.9030	258
17/08/2026	IGOV On 04-February-27			Index Future	471.5520	471.6600	471.5520	471.6600	0
17/08/2026	IGOV On 06-May-27			Index Future	480.7110	480.8220	480.7110	480.8220	0
17/08/2026	IGOV On 05-August-27			Index Future	490.1820	490.2950	490.1820	490.2950	0
17/08/2026	IGOV On 04-November-27			Index Future	499.2360	499.3470	499.2360	499.3470	0
17/08/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/08/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/08/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/08/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/08/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/08/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/08/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/08/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/08/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/08/2026	R033 On 05-November-26			Bond Future	8.2992	8.2526	109.4112	109.6508	8,850
17/08/2026	R033 On 05-November-26	9.33	Call	Bond Future	5353.2900	5582.5500	5.3533	5.5826	0
17/08/2026	R033 On 05-November-26	9.33	Put	Bond Future	219.0000	208.6300	0.2190	0.2086	0
17/08/2026	R033 On 04-February-27			Bond Future	8.3401	8.2910	111.4547	111.6990	0
17/08/2026	R033 On 04-February-27	8.65	Call	Bond Future	2794.3700	2966.8000	2.7944	2.9668	0
17/08/2026	R033 On 04-February-27	8.65	Put	Bond Future	1270.5900	1198.6900	1.2706	1.1987	0
17/08/2026	R033 On 06-May-27			Bond Future	8.3718	8.3198	108.5514	108.8005	0
17/08/2026	R033 On 06-May-27	7.93	Call	Bond Future	1179.2300	1279.5600	1.1792	1.2796	0
17/08/2026	R033 On 06-May-27	7.93	Put	Bond Future	3321.2700	3172.4700	3.3213	3.1725	0
17/08/2026	R033 On 05-August-27			Bond Future	8.3987	8.3438	110.6881	110.9421	0
17/08/2026	R033 On 05-August-27	8.54	Call	Bond Future	2761.6700	2914.5200	2.7617	2.9145	0
17/08/2026	R033 On 05-August-27	8.54	Put	Bond Future	2112.2500	2011.0800	2.1123	2.0111	0
17/08/2026	R033 On 04-November-27			Bond Future	8.4587	8.4005	107.6387	107.8970	0
17/08/2026	R033 On 04-November-27	8.32	Call	Bond Future	2205.3100	2337.8800	2.2053	2.3379	0
17/08/2026	R033 On 04-November-27	8.32	Put	Bond Future	2822.4600	2696.7400	2.8225	2.6967	0
17/08/2026	R035 On 05-November-26			Bond Future	8.5001	8.4591	103.9198	104.1646	100,117
17/08/2026	R035 On 05-November-26	7.97	Call	Bond Future	437.5300	512.0300	0.4375	0.5120	600
17/08/2026	R035 On 05-November-26	7.97	Put	Bond Future	3658.9100	3488.6300	3.6589	3.4886	0
17/08/2026	R035 On 05-November-26	8.47	Call	Bond Future	1518.6600	1671.4400	1.5187	1.6714	0
17/08/2026	R035 On 05-November-26	8.47	Put	Bond Future	1698.1600	1606.1600	1.6982	1.6062	600
17/08/2026	R035 On 05-November-26	8.80	Call	Bond Future	2723.2200	2917.6600	2.7232	2.9177	200
17/08/2026	R035 On 05-November-26	8.80	Put	Bond Future	956.7900	906.4500	0.9568	0.9065	0
17/08/2026	R035 On 05-November-26	8.97	Call	Bond Future	3456.1300	3665.7300	3.4561	3.6657	0
17/08/2026	R035 On 05-November-26	8.97	Put	Bond Future	705.8600	670.6800	0.7059	0.6707	600
17/08/2026	R035 On 05-November-26	9.30	Call	Bond Future	5014.4700	5243.0900	5.0145	5.2431	0
17/08/2026	R035 On 05-November-26	9.30	Put	Bond Future	389.7200	373.5600	0.3897	0.3736	200
17/08/2026	R035 On 05-November-26	9.80	Call	Bond Future	7533.4400	7774.4900	7.5334	7.7745	0
17/08/2026	R035 On 05-November-26	9.80	Put	Bond Future	154.9500	151.2200	0.1550	0.1512	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2026	R035 On 05-November-26	10.03	Call	Bond Future	8712.3300	8955.6400	8.7123	8.9556	0
17/08/2026	R035 On 05-November-26	10.03	Put	Bond Future	101.0500	99.5800	0.1011	0.0996	0
17/08/2026	R035 On 04-February-27			Bond Future	8.5442	8.5013	105.8606	106.1101	0
17/08/2026	R035 On 04-February-27	7.70	Call	Bond Future	475.6700	533.1600	0.4757	0.5332	3,000
17/08/2026	R035 On 04-February-27	7.70	Put	Bond Future	5533.9400	5341.9400	5.5339	5.3419	0
17/08/2026	R035 On 04-February-27	7.86	Call	Bond Future	650.4600	722.4000	0.6505	0.7224	500
17/08/2026	R035 On 04-February-27	7.86	Put	Bond Future	4725.8100	4548.2600	4.7258	4.5483	0
17/08/2026	R035 On 04-February-27	8.20	Call	Bond Future	1230.5700	1339.5400	1.2306	1.3395	3,000
17/08/2026	R035 On 04-February-27	8.20	Put	Bond Future	3255.2500	3114.7300	3.2553	3.1147	0
17/08/2026	R035 On 04-February-27	8.36	Call	Bond Future	1620.9000	1748.6000	1.6209	1.7486	500
17/08/2026	R035 On 04-February-27	8.36	Put	Bond Future	2698.1400	2576.3500	2.6981	2.5764	0
17/08/2026	R035 On 04-February-27	8.43	Call	Bond Future	1816.5400	1952.3200	1.8165	1.9523	1,050
17/08/2026	R035 On 04-February-27	8.43	Put	Bond Future	2482.7600	2369.0500	2.4828	2.3691	0
17/08/2026	R035 On 04-February-27	8.67	Call	Bond Future	2591.2400	2752.8200	2.5912	2.7528	0
17/08/2026	R035 On 04-February-27	8.67	Put	Bond Future	1864.1400	1776.2300	1.8641	1.7762	500
17/08/2026	R035 On 04-February-27	8.85	Call	Bond Future	3260.8800	3439.1000	3.2609	3.4391	0
17/08/2026	R035 On 04-February-27	8.85	Put	Bond Future	1504.7200	1433.4500	1.5047	1.4335	3,000
17/08/2026	R035 On 04-February-27	8.93	Call	Bond Future	3578.3700	3763.1500	3.5784	3.7632	0
17/08/2026	R035 On 04-February-27	8.93	Put	Bond Future	1369.1700	1304.4600	1.3692	1.3045	1,050
17/08/2026	R035 On 04-February-27	9.02	Call	Bond Future	3947.1600	4138.7200	3.9472	4.1387	0
17/08/2026	R035 On 04-February-27	9.02	Put	Bond Future	1231.4500	1173.5200	1.2315	1.1735	0
17/08/2026	R035 On 04-February-27	9.43	Call	Bond Future	5750.4700	5965.6100	5.7505	5.9656	0
17/08/2026	R035 On 04-February-27	9.43	Put	Bond Future	768.8700	734.5200	0.7689	0.7345	1,050
17/08/2026	R035 On 06-May-27			Bond Future	8.5764	8.5315	103.3883	103.6427	0
17/08/2026	R035 On 06-May-27	7.86	Call	Bond Future	943.4600	1023.5800	0.9435	1.0236	500
17/08/2026	R035 On 06-May-27	7.86	Put	Bond Future	5109.5000	4935.1800	5.1095	4.9352	0
17/08/2026	R035 On 06-May-27	8.14	Call	Bond Future	1435.0900	1540.6900	1.4351	1.5407	900
17/08/2026	R035 On 06-May-27	8.14	Put	Bond Future	3947.3000	3798.4600	3.9473	3.7985	0
17/08/2026	R035 On 06-May-27	8.25	Call	Bond Future	1667.7800	1783.7500	1.6678	1.7838	500
17/08/2026	R035 On 06-May-27	8.25	Put	Bond Future	3539.2900	3400.8200	3.5393	3.4008	0
17/08/2026	R035 On 06-May-27	8.36	Call	Bond Future	1949.2300	2076.0000	1.9492	2.0760	500
17/08/2026	R035 On 06-May-27	8.36	Put	Bond Future	3185.0700	3057.4000	3.1851	3.0574	0
17/08/2026	R035 On 06-May-27	8.64	Call	Bond Future	2785.1400	2937.9200	2.7851	2.9379	0
17/08/2026	R035 On 06-May-27	8.64	Put	Bond Future	2425.2400	2323.5800	2.4252	2.3236	900

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2026	R035 On 06-May-27	8.75	Call	Bond Future	3157.1600	3319.2800	3.1572	3.3193	500
17/08/2026	R035 On 06-May-27	8.75	Put	Bond Future	2179.0400	2086.7200	2.1790	2.0867	0
17/08/2026	R035 On 06-May-27	8.78	Call	Bond Future	3263.9800	3428.5500	3.2640	3.4286	0
17/08/2026	R035 On 06-May-27	8.78	Put	Bond Future	2118.0900	2028.2200	2.1181	2.0282	500
17/08/2026	R035 On 06-May-27	9.14	Call	Bond Future	4642.6600	4832.6800	4.6427	4.8327	0
17/08/2026	R035 On 06-May-27	9.14	Put	Bond Future	1511.2300	1446.8100	1.5112	1.4468	900
17/08/2026	R035 On 06-May-27	9.27	Call	Bond Future	5177.7600	5375.2800	5.1778	5.3753	0
17/08/2026	R035 On 06-May-27	9.27	Put	Bond Future	1341.7100	1284.7900	1.3417	1.2848	500
17/08/2026	R035 On 05-August-27			Bond Future	8.6050	8.5581	105.4232	105.6827	0
17/08/2026	R035 On 05-August-27	8.25	Call	Bond Future	1915.3000	2032.7800	1.9153	2.0328	500
17/08/2026	R035 On 05-August-27	8.25	Put	Bond Future	3900.9200	3758.9600	3.9009	3.7590	0
17/08/2026	R035 On 05-August-27	8.72	Call	Bond Future	3250.6600	3407.0100	3.2507	3.4070	0
17/08/2026	R035 On 05-August-27	8.72	Put	Bond Future	2618.0800	2514.9900	2.6181	2.5150	0
17/08/2026	R035 On 05-August-27	8.75	Call	Bond Future	3348.7500	3507.3700	3.3488	3.5074	500
17/08/2026	R035 On 05-August-27	8.75	Put	Bond Future	2551.9300	2451.1100	2.5519	2.4511	0
17/08/2026	R035 On 05-August-27	9.42	Call	Bond Future	5865.4700	6065.1500	5.8655	6.0652	0
17/08/2026	R035 On 05-August-27	9.42	Put	Bond Future	1488.2400	1428.4800	1.4882	1.4285	500
17/08/2026	R035 On 04-November-27			Bond Future	8.6639	8.6149	102.8191	103.0829	0
17/08/2026	R035 On 04-November-27	8.51	Call	Bond Future	2671.7100	2808.3000	2.6717	2.8083	0
17/08/2026	R035 On 04-November-27	8.51	Put	Bond Future	3502.9800	3375.8000	3.5030	3.3758	0
17/08/2026	R038 On 05-November-26			Bond Future	8.9676	8.9217	114.6410	114.9947	4,232
17/08/2026	R038 On 05-November-26	10.72	Call	Bond Future	12538.8500	12890.8900	12.5389	12.8909	0
17/08/2026	R038 On 05-November-26	10.72	Put	Bond Future	103.7800	102.1000	0.1038	0.1021	0
17/08/2026	R038 On 04-February-27			Bond Future	9.0206	8.9729	116.7823	117.1429	0
17/08/2026	R038 On 04-February-27	9.60	Call	Bond Future	5765.1500	6049.1500	5.7652	6.0492	0
17/08/2026	R038 On 04-February-27	9.60	Put	Bond Future	1508.2600	1431.6600	1.5083	1.4317	0
17/08/2026	R038 On 06-May-27			Bond Future	9.0676	9.0181	113.5400	113.9076	0
17/08/2026	R038 On 06-May-27	8.71	Call	Bond Future	2218.9700	2384.1800	2.2190	2.3842	0
17/08/2026	R038 On 06-May-27	8.71	Put	Bond Future	4909.4900	4707.1100	4.9095	4.7071	0
17/08/2026	R038 On 05-August-27			Bond Future	9.1122	9.0607	115.7749	116.1497	0
17/08/2026	R038 On 05-August-27	9.15	Call	Bond Future	4122.3400	4339.9700	4.1223	4.3400	0
17/08/2026	R038 On 05-August-27	9.15	Put	Bond Future	3848.4900	3691.2600	3.8485	3.6913	0
17/08/2026	R038 On 04-November-27			Bond Future	9.1786	9.1251	112.3757	112.7569	0
17/08/2026	R038 On 04-November-27	9.00	Call	Bond Future	3645.8300	3842.4300	3.6458	3.8424	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2026	R038 On 04-November-27	9.00	Put	Bond Future	4925.3500	4740.7300	4.9254	4.7407	0
17/08/2026	R053 On 05-November-26			Bond Future	9.2286	9.1676	124.8516	125.5744	57,273
17/08/2026	R053 On 05-November-26	8.38	Call	Bond Future	426.3600	545.0300	0.4264	0.5450	530
17/08/2026	R053 On 05-November-26	8.38	Put	Bond Future	11148.3800	10544.2300	11.1484	10.5442	0
17/08/2026	R053 On 05-November-26	8.85	Call	Bond Future	1515.6200	1800.5500	1.5156	1.8006	530
17/08/2026	R053 On 05-November-26	8.85	Put	Bond Future	6116.5500	5678.6600	6.1166	5.6787	0
17/08/2026	R053 On 05-November-26	9.35	Call	Bond Future	4247.5900	4740.1500	4.2476	4.7402	0
17/08/2026	R053 On 05-November-26	9.35	Put	Bond Future	2831.3300	2601.0700	2.8313	2.6011	530
17/08/2026	R053 On 05-November-26	11.21	Call	Bond Future	20227.9600	20944.2900	20.2280	20.9443	0
17/08/2026	R053 On 05-November-26	11.21	Put	Bond Future	152.0900	145.6000	0.1521	0.1456	0
17/08/2026	R053 On 04-February-27			Bond Future	9.2727	9.2099	127.1836	127.9201	0
17/08/2026	R053 On 04-February-27	9.99	Call	Bond Future	10081.3400	10673.2600	10.0813	10.6733	0
17/08/2026	R053 On 04-February-27	9.99	Put	Bond Future	2170.9400	2026.3700	2.1709	2.0264	0
17/08/2026	R053 On 06-May-27			Bond Future	9.3121	9.2475	123.7628	124.5136	0
17/08/2026	R053 On 06-May-27	8.92	Call	Bond Future	3471.8300	3801.3300	3.4718	3.8013	0
17/08/2026	R053 On 06-May-27	8.92	Put	Bond Future	8147.4700	7726.1800	8.1475	7.7262	0
17/08/2026	R053 On 05-August-27			Bond Future	9.3494	9.2829	126.1989	126.9645	0
17/08/2026	R053 On 05-August-27	9.28	Call	Bond Future	6028.6800	6450.2500	6.0287	6.4503	0
17/08/2026	R053 On 05-August-27	9.28	Put	Bond Future	6827.6500	6483.7000	6.8277	6.4837	0
17/08/2026	R053 On 04-November-27			Bond Future	9.4010	9.3326	122.6093	123.3883	0
17/08/2026	R053 On 04-November-27	9.16	Call	Bond Future	5679.5200	6072.0500	5.6795	6.0721	0
17/08/2026	R053 On 04-November-27	9.16	Put	Bond Future	8460.2800	8073.8300	8.4603	8.0738	0
17/08/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
17/08/2026	R186 On 05-November-26	8.12	Call	Bond Future	24.9300	25.4000	0.0249	0.0254	0
17/08/2026	R186 On 05-November-26	8.12	Put	Bond Future	24.9300	25.4000	0.0249	0.0254	0
17/08/2026	R202 On 05-November-26			Bond Future	307.8703	307.6366	307.8703	307.6366	732
17/08/2026	R202 On 05-November-26	280.46	Call	Bond Future	27410.3300	27176.5700	27.4103	27.1766	0
17/08/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	R202 On 04-February-27			Bond Future	308.0848	307.8470	308.0848	307.8470	513
17/08/2026	R202 On 04-February-27	294.73	Call	Bond Future	13354.7700	13117.0000	13.3548	13.1170	0
17/08/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	R202 On 06-May-27			Bond Future	314.0701	313.8281	314.0701	313.8281	0
17/08/2026	R202 On 06-May-27	306.99	Call	Bond Future	7080.0900	6838.1300	7.0801	6.8381	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	R202 On 05-August-27			Bond Future	314.5829	314.3356	314.5829	314.3356	0
17/08/2026	R202 On 05-August-27	312.97	Call	Bond Future	1612.8600	1365.5500	1.6129	1.3656	0
17/08/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	R202 On 04-November-27			Bond Future	320.3198	320.0669	320.3198	320.0669	0
17/08/2026	R202 On 04-November-27	315.68	Call	Bond Future	4639.8100	4386.8500	4.6398	4.3869	0
17/08/2026	R202 On 04-November-27	315.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	R209 On 05-November-26			Bond Future	8.6681	8.6221	85.3739	85.6366	45,062
17/08/2026	R209 On 05-November-26	10.32	Call	Bond Future	8874.7300	9135.6300	8.8747	9.1356	0
17/08/2026	R209 On 05-November-26	10.32	Put	Bond Future	87.9300	86.1400	0.0879	0.0861	0
17/08/2026	R209 On 04-February-27			Bond Future	8.7102	8.6624	86.9684	87.2362	0
17/08/2026	R209 On 04-February-27	8.03	Call	Bond Future	679.3600	758.6400	0.6794	0.7586	3,237
17/08/2026	R209 On 04-February-27	8.03	Put	Bond Future	4594.6800	4406.2400	4.5947	4.4062	0
17/08/2026	R209 On 04-February-27	8.96	Call	Bond Future	2994.2100	3178.6600	2.9942	3.1787	0
17/08/2026	R209 On 04-February-27	8.96	Put	Bond Future	1611.0200	1527.7500	1.6110	1.5278	3,237
17/08/2026	R209 On 04-February-27	9.28	Call	Bond Future	4236.2100	4446.5400	4.2362	4.4465	0
17/08/2026	R209 On 04-February-27	9.28	Put	Bond Future	1122.8100	1065.4200	1.1228	1.0654	0
17/08/2026	R209 On 06-May-27			Bond Future	8.7459	8.6963	85.4861	85.7591	0
17/08/2026	R209 On 06-May-27	8.25	Call	Bond Future	1319.1200	1426.9600	1.3191	1.4270	4,620
17/08/2026	R209 On 06-May-27	8.25	Put	Bond Future	4097.1000	3931.9900	4.0971	3.9320	0
17/08/2026	R209 On 06-May-27	8.41	Call	Bond Future	1662.1100	1786.2600	1.6621	1.7863	0
17/08/2026	R209 On 06-May-27	8.41	Put	Bond Future	3531.4100	3382.6100	3.5314	3.3826	0
17/08/2026	R209 On 06-May-27	9.32	Call	Bond Future	4601.5000	4804.5000	4.6015	4.8045	0
17/08/2026	R209 On 06-May-27	9.32	Put	Bond Future	1522.1800	1452.2300	1.5222	1.4522	4,620
17/08/2026	R209 On 05-August-27			Bond Future	8.7787	8.7271	87.1687	87.4470	0
17/08/2026	R209 On 05-August-27	8.87	Call	Bond Future	3171.2900	3336.9300	3.1713	3.3369	0
17/08/2026	R209 On 05-August-27	8.87	Put	Bond Future	2681.1800	2568.5100	2.6812	2.5685	0
17/08/2026	R209 On 04-November-27			Bond Future	8.8332	8.7796	85.5875	85.8706	0
17/08/2026	R209 On 04-November-27	8.67	Call	Bond Future	2677.7500	2824.2400	2.6778	2.8242	0
17/08/2026	R209 On 04-November-27	8.67	Put	Bond Future	3543.1600	3406.5900	3.5432	3.4066	0
17/08/2026	R210 On 05-November-26			Bond Future	271.9565	271.9274	271.9565	271.9274	306
17/08/2026	R210 On 05-November-26	253.33	Call	Bond Future	18626.5200	18597.4200	18.6265	18.5974	0
17/08/2026	R210 On 05-November-26	253.33	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
17/08/2026	R210 On 04-February-27			Bond Future	277.1011	277.0719	277.1011	277.0719	300
17/08/2026	R210 On 04-February-27	266.03	Call	Bond Future	11071.1200	11041.8800	11.0711	11.0419	0
17/08/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	R210 On 06-May-27			Bond Future	278.8134	278.7836	278.8134	278.7836	0
17/08/2026	R210 On 06-May-27	271.13	Call	Bond Future	7683.3800	7653.6400	7.6834	7.6536	0
17/08/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	R210 On 05-August-27			Bond Future	284.3635	284.3332	284.3635	284.3332	0
17/08/2026	R210 On 05-August-27	276.01	Call	Bond Future	8353.5100	8323.2200	8.3535	8.3232	0
17/08/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	R210 On 04-November-27			Bond Future	285.7996	285.7674	285.7996	285.7674	0
17/08/2026	R210 On 04-November-27	284.11	Call	Bond Future	1689.5600	1657.3700	1.6896	1.6574	0
17/08/2026	R210 On 04-November-27	284.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	R213 On 05-November-26			Bond Future	8.0179	7.9865	97.7125	97.8224	30,967
17/08/2026	R213 On 05-November-26	8.75	Call	Bond Future	2758.0300	2862.2900	2.7580	2.8623	0
17/08/2026	R213 On 05-November-26	8.75	Put	Bond Future	234.9200	229.2400	0.2349	0.2292	0
17/08/2026	R213 On 04-February-27			Bond Future	8.0555	8.0218	99.5374	99.6495	33,457
17/08/2026	R213 On 04-February-27	8.14	Call	Bond Future	1361.2800	1433.4900	1.3613	1.4335	0
17/08/2026	R213 On 04-February-27	8.14	Put	Bond Future	1080.8000	1040.8800	1.0808	1.0409	0
17/08/2026	R213 On 06-May-27			Bond Future	8.0737	8.0375	97.8953	98.0097	0
17/08/2026	R213 On 06-May-27	7.56	Call	Bond Future	649.6800	693.1100	0.6497	0.6931	0
17/08/2026	R213 On 06-May-27	7.56	Put	Bond Future	2286.6200	2215.6700	2.2866	2.2157	0
17/08/2026	R213 On 06-May-27	8.13	Call	Bond Future	1488.4100	1557.4200	1.4884	1.5574	2,830
17/08/2026	R213 On 06-May-27	8.13	Put	Bond Future	1311.1000	1265.7300	1.3111	1.2657	0
17/08/2026	R213 On 06-May-27	9.25	Call	Bond Future	4100.6100	4200.0400	4.1006	4.2000	0
17/08/2026	R213 On 06-May-27	9.25	Put	Bond Future	475.8600	460.9100	0.4759	0.4609	2,830
17/08/2026	R213 On 05-August-27			Bond Future	8.0837	8.0445	99.8221	99.9387	0
17/08/2026	R213 On 05-August-27	7.95	Call	Bond Future	1274.4300	1335.5000	1.2744	1.3355	1,200
17/08/2026	R213 On 05-August-27	7.95	Put	Bond Future	1673.2000	1617.6200	1.6732	1.6176	0
17/08/2026	R213 On 05-August-27	8.27	Call	Bond Future	1828.7900	1901.7700	1.8288	1.9018	0
17/08/2026	R213 On 05-August-27	8.27	Put	Bond Future	1276.1800	1232.5100	1.2762	1.2325	0
17/08/2026	R213 On 05-August-27	8.58	Call	Bond Future	2457.0800	2539.6900	2.4571	2.5397	0
17/08/2026	R213 On 05-August-27	8.58	Put	Bond Future	993.6600	959.6200	0.9937	0.9596	1,200
17/08/2026	R213 On 04-November-27			Bond Future	8.1473	8.1049	98.0690	98.1874	0
17/08/2026	R213 On 04-November-27	8.02	Call	Bond Future	1363.3500	1425.0200	1.3634	1.4250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2026	R213 On 04-November-27	8.02	Put	Bond Future	1719.7200	1662.9700	1.7197	1.6630	0
17/08/2026	R214 On 05-November-26			Bond Future	9.2351	9.1792	79.7823	80.1549	24,212
17/08/2026	R214 On 05-November-26	10.97	Call	Bond Future	10541.8300	10910.2200	10.5418	10.9102	0
17/08/2026	R214 On 05-November-26	10.97	Put	Bond Future	110.6600	106.3800	0.1107	0.1064	0
17/08/2026	R214 On 04-February-27			Bond Future	9.2870	9.2293	81.2723	81.6521	0
17/08/2026	R214 On 04-February-27	9.90	Call	Bond Future	5220.0400	5518.0700	5.2200	5.5181	0
17/08/2026	R214 On 04-February-27	9.90	Put	Bond Future	1339.2500	1257.4800	1.3393	1.2575	0
17/08/2026	R214 On 06-May-27			Bond Future	9.3304	9.2709	79.5333	79.9206	0
17/08/2026	R214 On 06-May-27	8.88	Call	Bond Future	1796.1300	1958.1500	1.7961	1.9582	0
17/08/2026	R214 On 06-May-27	8.88	Put	Bond Future	4793.3900	4568.1600	4.7934	4.5682	0
17/08/2026	R214 On 05-August-27			Bond Future	9.3722	9.3108	81.0988	81.4936	0
17/08/2026	R214 On 05-August-27	9.32	Call	Bond Future	3425.7600	3644.7300	3.4258	3.6447	0
17/08/2026	R214 On 05-August-27	9.32	Put	Bond Future	3761.4200	3585.5800	3.7614	3.5856	0
17/08/2026	R214 On 04-November-27			Bond Future	9.4337	9.3704	79.2617	79.6634	0
17/08/2026	R214 On 04-November-27	9.21	Call	Bond Future	3218.7900	3422.3600	3.2188	3.4224	0
17/08/2026	R214 On 04-November-27	9.21	Put	Bond Future	4651.0100	4452.8200	4.6510	4.4528	0
17/08/2026	R248 On 05-November-26			Bond Future	9.3126	9.2515	96.5204	97.0609	286,155
17/08/2026	R248 On 05-November-26	9.50	Call	Bond Future	3555.3200	3940.3000	3.5553	3.9403	0
17/08/2026	R248 On 05-November-26	9.50	Put	Bond Future	1925.1400	1769.6300	1.9251	1.7696	400
17/08/2026	R248 On 05-November-26	11.31	Call	Bond Future	15409.2100	15945.0800	15.4092	15.9451	0
17/08/2026	R248 On 05-November-26	11.31	Put	Bond Future	113.5400	108.9200	0.1135	0.1089	0
17/08/2026	R248 On 04-February-27			Bond Future	9.3618	9.2990	98.3231	98.8738	0
17/08/2026	R248 On 04-February-27	10.11	Call	Bond Future	7780.4400	8226.1000	7.7804	8.2261	0
17/08/2026	R248 On 04-February-27	10.11	Put	Bond Future	1597.5700	1492.4700	1.5976	1.4925	0
17/08/2026	R248 On 06-May-27			Bond Future	9.4031	9.3384	95.7695	96.3310	260
17/08/2026	R248 On 06-May-27	9.05	Call	Bond Future	2768.4000	3023.2200	2.7684	3.0232	0
17/08/2026	R248 On 06-May-27	9.05	Put	Bond Future	5898.5900	5591.9600	5.8986	5.5920	0
17/08/2026	R248 On 05-August-27			Bond Future	9.4427	9.3762	97.6546	98.2271	0
17/08/2026	R248 On 05-August-27	9.37	Call	Bond Future	4539.8500	4854.4800	4.5399	4.8545	0
17/08/2026	R248 On 05-August-27	9.37	Put	Bond Future	5165.5900	4907.7300	5.1656	4.9077	0
17/08/2026	R248 On 04-November-27			Bond Future	9.4998	9.4313	94.9737	95.5562	0
17/08/2026	R248 On 04-November-27	9.26	Call	Bond Future	4289.4900	4583.2000	4.2895	4.5832	0
17/08/2026	R248 On 04-November-27	9.26	Put	Bond Future	6353.1300	6064.2900	6.3531	6.0643	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2026	R2R9 On 05-November-26			Bond Future	9.1087	9.0577	106.7153	107.1049	15,682
17/08/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95745.2700	96134.8500	95.7453	96.1349	0
17/08/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	R2R9 On 04-February-27			Bond Future	9.1632	9.1104	108.7085	109.1056	0
17/08/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6576.7400	6900.2300	6.5767	6.9002	0
17/08/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1320.7400	1247.2200	1.3207	1.2472	0
17/08/2026	R2R9 On 06-May-27			Bond Future	9.2122	9.1574	105.8156	106.2203	0
17/08/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2189.8400	2368.1300	2.1898	2.3681	0
17/08/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5059.7700	4833.2900	5.0598	4.8333	0
17/08/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2535.3500	2729.7700	2.5354	2.7298	250
17/08/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4568.2400	4357.8900	4.5682	4.3579	0
17/08/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5502.5000	5786.9600	5.5025	5.7870	0
17/08/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2414.8100	2294.5000	2.4148	2.2945	250
17/08/2026	R2R9 On 05-August-27			Bond Future	9.2590	9.2022	107.8984	108.3111	0
17/08/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2499.0500	2678.1800	2.4991	2.6782	910
17/08/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5748.1600	5514.5600	5.7482	5.5146	0
17/08/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2739.8200	2929.2400	2.7398	2.9292	180
17/08/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5386.5700	5163.2600	5.3866	5.1633	0
17/08/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4029.3700	4263.9700	4.0294	4.2640	0
17/08/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4022.3400	3844.2100	4.0223	3.8442	0
17/08/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5190.9500	5455.9500	5.1910	5.4560	0
17/08/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3253.0300	3105.3000	3.2530	3.1053	910
17/08/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5888.5200	6168.5600	5.8885	6.1686	0
17/08/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2899.2800	2766.5900	2.8993	2.7666	180
17/08/2026	R2R9 On 04-November-27			Bond Future	9.3261	9.2672	104.8617	105.2815	0
17/08/2026	R2R9 On 04-November-27	9.12	Call	Bond Future	3626.5900	3840.0700	3.6266	3.8401	0
17/08/2026	R2R9 On 04-November-27	9.12	Put	Bond Future	5106.2800	4899.9400	5.1063	4.8999	0
17/08/2026	R4R2 On 05-November-26			Bond Future	9.3144	9.2533	107.6788	108.1992	4,116
17/08/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96456.2300	96976.5900	96.4562	96.9766	0
17/08/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/08/2026	R4R2 On 04-February-27			Bond Future	9.3702	9.3070	109.6900	110.2203	0
17/08/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7584.5300	8014.4500	7.5845	8.0145	0
17/08/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1502.8800	1402.5300	1.5029	1.4025	0
17/08/2026	R4R2 On 06-May-27			Bond Future	9.4209	9.3556	106.6898	107.2304	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2404.3700	2634.9100	2.4044	2.6349	0
17/08/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5958.8900	5648.9000	5.9589	5.6489	0
17/08/2026	R4R2 On 05-August-27			Bond Future	9.4697	9.4021	108.7899	109.3411	0
17/08/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4497.5100	4805.0400	4.4975	4.8050	0
17/08/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4739.0100	4495.3400	4.7390	4.4953	0
17/08/2026	R4R2 On 04-November-27			Bond Future	9.5365	9.4666	105.6431	106.2040	0
17/08/2026	R4R2 On 04-November-27	9.28	Call	Bond Future	3999.4200	4277.3300	3.9994	4.2773	0
17/08/2026	R4R2 On 04-November-27	9.28	Put	Bond Future	6080.7200	5797.8000	6.0807	5.7978	0
17/08/2026	RR87 On 05-November-26			Bond Future	7.0256	7.0234	102.6896	102.6899	0
17/08/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0001	0.0001	0.0000	0.0000	0
17/08/2026	RR87 On 05-November-26	5.27	Put	Bond Future	201.3201	201.0601	0.2013	0.2011	0
17/08/2026	RR88 On 05-November-26			Bond Future	7.3891	7.3894	105.8849	105.8846	0
17/08/2026	RR88 On 05-November-26	6.71	Call	Bond Future	7.5145	8.2421	0.0075	0.0082	0
17/08/2026	RR88 On 05-November-26	6.71	Put	Bond Future	719.5745	720.5821	0.7196	0.7206	0
17/08/2026	RR88 On 04-February-27			Bond Future	7.3372	7.3373	104.0215	104.0214	0
17/08/2026	RR88 On 04-February-27	7.78	Call	Bond Future	516.9899	519.1725	0.5170	0.5192	0
17/08/2026	RR88 On 04-February-27	7.78	Put	Bond Future	145.6599	147.9725	0.1457	0.1480	0
17/08/2026	RR88 On 06-May-27			Bond Future	7.1602	7.1602	106.0188	106.0188	0
17/08/2026	RR88 On 06-May-27	7.89	Call	Bond Future	547.1283	548.3961	0.5471	0.5484	0
17/08/2026	RR88 On 06-May-27	7.89	Put	Bond Future	109.5283	110.8161	0.1095	0.1108	0
17/08/2026	RR88 On 05-August-27			Bond Future	6.5947	6.5946	102.7983	102.7984	0
17/08/2026	RR88 On 05-August-27	8.07	Call	Bond Future	571.9456	572.4555	0.5719	0.5725	0
17/08/2026	RR88 On 05-August-27	8.07	Put	Bond Future	39.0256	39.5255	0.0390	0.0395	0
17/08/2026	RR88 On 04-November-27			Bond Future	5.0141	5.0170	104.6462	104.6459	0
17/08/2026	RR88 On 04-November-27	6.65	Call	Bond Future	200.4225	200.1784	0.2004	0.2002	0
17/08/2026	RR88 On 04-November-27	6.65	Put	Bond Future	4.9325	5.0284	0.0049	0.0050	0
17/08/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/08/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0