



Johannesburg Stock Exchange
One Exchange Square, Gwen Lane, Sandown, South Africa
Private Bag X991174, Sandton 2146
T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
Registration Number: 2005/022939/06
VAT Number: 4080119391

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
18/08/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	2029 On 05-November-26			Bond Future	153.3854	153.5226	153.3854	153.5226	13,269
18/08/2026	2029 On 05-November-26	147.56	Call	Bond Future	5825.3800	5962.6100	5.8254	5.9626	0
18/08/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2029 On 04-February-27			Bond Future	156.2867	156.4268	156.2867	156.4268	0
18/08/2026	2029 On 04-February-27	149.72	Call	Bond Future	6566.7000	6706.7700	6.5667	6.7068	0
18/08/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2029 On 06-May-27			Bond Future	157.7819	157.9245	157.7819	157.9245	0
18/08/2026	2029 On 06-May-27	153.32	Call	Bond Future	4461.8600	4604.5000	4.4619	4.6045	0
18/08/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2029 On 05-August-27			Bond Future	160.9227	161.0682	160.9227	161.0682	0
18/08/2026	2029 On 05-August-27	156.72	Call	Bond Future	4202.6500	4348.1500	4.2027	4.3482	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2029 On 04-November-27			Bond Future	162.2851	162.4323	162.2851	162.4323	0
18/08/2026	2029 On 04-November-27	161.12	Call	Bond Future	1165.1300	1312.3100	1.1651	1.3123	0
18/08/2026	2029 On 04-November-27	161.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2030 On 05-November-26			Bond Future	7.8865	7.8438	102.5159	102.6356	153,195
18/08/2026	2030 On 05-November-26	8.39	Call	Bond Future	1669.7900	1766.3300	1.6698	1.7663	0
18/08/2026	2030 On 05-November-26	8.39	Put	Bond Future	269.2600	246.0900	0.2693	0.2461	0
18/08/2026	2030 On 04-February-27			Bond Future	7.9126	7.8659	100.4229	100.5450	22,442
18/08/2026	2030 On 04-February-27	7.82	Call	Bond Future	783.6400	843.9900	0.7836	0.8440	0
18/08/2026	2030 On 04-February-27	7.82	Put	Bond Future	1025.7100	963.9400	1.0257	0.9639	0
18/08/2026	2030 On 06-May-27			Bond Future	7.9334	7.8818	102.3510	102.4756	0
18/08/2026	2030 On 06-May-27	7.27	Call	Bond Future	356.3200	390.4500	0.3563	0.3905	0
18/08/2026	2030 On 06-May-27	7.27	Put	Bond Future	1972.4300	1881.9900	1.9724	1.8820	0
18/08/2026	2030 On 05-August-27			Bond Future	7.9449	7.8874	100.3561	100.4832	0
18/08/2026	2030 On 05-August-27	8.11	Call	Bond Future	1319.5700	1393.0100	1.3196	1.3930	0
18/08/2026	2030 On 05-August-27	8.11	Put	Bond Future	956.3400	902.7100	0.9563	0.9027	0
18/08/2026	2030 On 04-November-27			Bond Future	8.0076	7.9433	102.1609	102.2900	0
18/08/2026	2030 On 04-November-27	7.84	Call	Bond Future	922.0300	983.2800	0.9220	0.9833	0
18/08/2026	2030 On 04-November-27	7.84	Put	Bond Future	1258.7200	1190.9600	1.2587	1.1910	0
18/08/2026	2031 On 05-November-26			Bond Future	119.3147	119.3964	119.3147	119.3964	17,178
18/08/2026	2031 On 05-November-26	111.49	Call	Bond Future	7824.6500	7906.4200	7.8247	7.9064	0
18/08/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2031 On 04-February-27			Bond Future	119.0613	119.1443	119.0613	119.1443	681
18/08/2026	2031 On 04-February-27	116.18	Call	Bond Future	2950.4100	3028.1700	2.9504	3.0282	0
18/08/2026	2031 On 04-February-27	116.18	Put	Bond Future	69.1100	63.9100	0.0691	0.0639	0
18/08/2026	2031 On 06-May-27			Bond Future	121.3745	121.4591	121.3745	121.4591	0
18/08/2026	2031 On 06-May-27	116.87	Call	Bond Future	4524.3400	4607.3900	4.5243	4.6074	0
18/08/2026	2031 On 06-May-27	116.87	Put	Bond Future	19.8800	18.2500	0.0199	0.0183	0
18/08/2026	2031 On 05-August-27			Bond Future	121.2216	121.3075	121.2216	121.3075	0
18/08/2026	2031 On 05-August-27	121.41	Call	Bond Future	830.9100	873.3500	0.8309	0.8734	0
18/08/2026	2031 On 05-August-27	121.41	Put	Bond Future	1019.2800	975.8100	1.0193	0.9758	0
18/08/2026	2031 On 04-November-27			Bond Future	123.4313	123.5183	123.4313	123.5183	0
18/08/2026	2031 On 04-November-27	121.34	Call	Bond Future	2316.2500	2388.8800	2.3163	2.3889	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2026	2031 On 04-November-27	121.34	Put	Bond Future	225.0000	210.5500	0.2250	0.2106	0
18/08/2026	2032 On 05-November-26			Bond Future	8.2295	8.1775	101.0024	101.2257	198,550
18/08/2026	2032 On 05-November-26	9.16	Call	Bond Future	4110.0600	4311.2700	4.1101	4.3113	0
18/08/2026	2032 On 05-November-26	9.16	Put	Bond Future	218.2100	196.1100	0.2182	0.1961	0
18/08/2026	2032 On 04-February-27			Bond Future	8.2710	8.2158	102.8887	103.1164	0
18/08/2026	2032 On 04-February-27	7.58	Call	Bond Future	434.7600	489.5400	0.4348	0.4895	500
18/08/2026	2032 On 04-February-27	7.58	Put	Bond Future	3330.2100	3157.3200	3.3302	3.1573	0
18/08/2026	2032 On 04-February-27	8.08	Call	Bond Future	1120.2000	1223.5200	1.1202	1.2235	500
18/08/2026	2032 On 04-February-27	8.08	Put	Bond Future	1910.3000	1785.9500	1.9103	1.7860	0
18/08/2026	2032 On 04-February-27	8.36	Call	Bond Future	1739.6200	1870.8400	1.7396	1.8708	0
18/08/2026	2032 On 04-February-27	8.36	Put	Bond Future	1373.8800	1277.4300	1.3739	1.2774	500
18/08/2026	2032 On 04-February-27	8.48	Call	Bond Future	2048.5600	2190.5400	2.0486	2.1905	0
18/08/2026	2032 On 04-February-27	8.48	Put	Bond Future	1192.4700	1106.7800	1.1925	1.1068	0
18/08/2026	2032 On 06-May-27			Bond Future	8.3022	8.2435	100.7033	100.9355	0
18/08/2026	2032 On 06-May-27	7.58	Call	Bond Future	624.3000	687.9800	0.6243	0.6880	500
18/08/2026	2032 On 06-May-27	7.58	Put	Bond Future	3526.6400	3358.1800	3.5266	3.3582	0
18/08/2026	2032 On 06-May-27	7.80	Call	Bond Future	884.8500	966.0000	0.8849	0.9660	0
18/08/2026	2032 On 06-May-27	7.80	Put	Bond Future	2892.2200	2741.2300	2.8922	2.7412	0
18/08/2026	2032 On 06-May-27	7.94	Call	Bond Future	1084.1900	1177.0800	1.0842	1.1771	500
18/08/2026	2032 On 06-May-27	7.94	Put	Bond Future	2527.0200	2387.7700	2.5270	2.3878	0
18/08/2026	2032 On 06-May-27	8.08	Call	Bond Future	1323.4100	1428.4400	1.3234	1.4284	500
18/08/2026	2032 On 06-May-27	8.08	Put	Bond Future	2205.5400	2078.4300	2.2055	2.0784	0
18/08/2026	2032 On 06-May-27	8.44	Call	Bond Future	2101.5300	2236.4300	2.1015	2.2364	500
18/08/2026	2032 On 06-May-27	8.44	Put	Bond Future	1559.3000	1462.0600	1.5593	1.4621	0
18/08/2026	2032 On 06-May-27	8.47	Call	Bond Future	2174.4700	2311.6700	2.1745	2.3117	0
18/08/2026	2032 On 06-May-27	8.47	Put	Bond Future	1514.6700	1419.7300	1.5147	1.4197	500
18/08/2026	2032 On 06-May-27	8.93	Call	Bond Future	3427.8700	3595.0400	3.4279	3.5950	0
18/08/2026	2032 On 06-May-27	8.93	Put	Bond Future	986.5400	921.5700	0.9865	0.9216	500
18/08/2026	2032 On 05-August-27			Bond Future	8.3282	8.2656	102.6855	102.9222	0
18/08/2026	2032 On 05-August-27	7.94	Call	Bond Future	1228.9100	1324.9800	1.2289	1.3250	500
18/08/2026	2032 On 05-August-27	7.94	Put	Bond Future	2708.5700	2567.9100	2.7086	2.5679	0
18/08/2026	2032 On 05-August-27	8.42	Call	Bond Future	2146.4000	2278.6600	2.1464	2.2787	0
18/08/2026	2032 On 05-August-27	8.42	Put	Bond Future	1800.3500	1695.8800	1.8004	1.6959	0
18/08/2026	2032 On 05-August-27	8.44	Call	Bond Future	2191.6000	2325.2700	2.1916	2.3253	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2026	2032 On 05-August-27	8.44	Put	Bond Future	1770.3600	1667.3000	1.7704	1.6673	0
18/08/2026	2032 On 05-August-27	9.08	Call	Bond Future	3845.8200	4017.1600	3.8458	4.0172	0
18/08/2026	2032 On 05-August-27	9.08	Put	Bond Future	1055.0400	989.6500	1.0550	0.9897	500
18/08/2026	2032 On 04-November-27			Bond Future	8.3918	8.3251	100.3752	100.6159	0
18/08/2026	2032 On 04-November-27	8.20	Call	Bond Future	1685.2700	1799.3900	1.6853	1.7994	0
18/08/2026	2032 On 04-November-27	8.20	Put	Bond Future	2378.8800	2252.3300	2.3789	2.2523	0
18/08/2026	2033 On 05-November-26			Bond Future	148.4282	148.6754	148.4282	148.6754	16,218
18/08/2026	2033 On 05-November-26	137.26	Call	Bond Future	11168.2400	11415.3500	11.1682	11.4154	0
18/08/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2033 On 04-February-27			Bond Future	151.2358	151.4877	151.2358	151.4877	0
18/08/2026	2033 On 04-February-27	142.71	Call	Bond Future	8525.7500	8777.6800	8.5258	8.7777	0
18/08/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2033 On 06-May-27			Bond Future	152.5267	152.7834	152.5267	152.7834	0
18/08/2026	2033 On 06-May-27	151.21	Call	Bond Future	1316.7100	1573.4100	1.3167	1.5734	0
18/08/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2033 On 05-August-27			Bond Future	155.5629	155.8247	155.5629	155.8247	0
18/08/2026	2033 On 05-August-27	153.15	Call	Bond Future	2412.8800	2674.7000	2.4129	2.6747	0
18/08/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2033 On 04-November-27			Bond Future	156.7191	156.9848	156.7191	156.9848	0
18/08/2026	2033 On 04-November-27	156.56	Call	Bond Future	159.0800	424.7700	0.1591	0.4248	0
18/08/2026	2033 On 04-November-27	156.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2037 On 05-November-26			Bond Future	8.8666	8.8207	99.9016	100.2020	223,957
18/08/2026	2037 On 05-November-26	9.46	Call	Bond Future	4440.7300	4686.7800	4.4407	4.6868	4,490
18/08/2026	2037 On 05-November-26	9.46	Put	Bond Future	667.5200	613.2100	0.6675	0.6132	0
18/08/2026	2037 On 05-November-26	10.23	Call	Bond Future	8554.3800	8840.6400	8.5544	8.8406	0
18/08/2026	2037 On 05-November-26	10.23	Put	Bond Future	169.9700	155.8700	0.1700	0.1559	4,490
18/08/2026	2037 On 05-November-26	10.62	Call	Bond Future	10683.8300	10977.6000	10.6838	10.9776	0
18/08/2026	2037 On 05-November-26	10.62	Put	Bond Future	79.8300	73.2400	0.0798	0.0732	0
18/08/2026	2037 On 05-November-26	10.83	Call	Bond Future	11821.4500	12117.4700	11.8215	12.1175	0
18/08/2026	2037 On 05-November-26	10.83	Put	Bond Future	53.1500	48.8100	0.0532	0.0488	4,490
18/08/2026	2037 On 04-February-27			Bond Future	8.9139	8.8662	97.5093	97.8155	1,550
18/08/2026	2037 On 04-February-27	8.44	Call	Bond Future	1132.7400	1237.1100	1.1327	1.2371	4,490
18/08/2026	2037 On 04-February-27	8.44	Put	Bond Future	4229.8600	4028.1000	4.2299	4.0281	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2026	2037 On 04-February-27	9.31	Call	Bond Future	4065.7700	4277.3700	4.0658	4.2774	0
18/08/2026	2037 On 04-February-27	9.31	Put	Bond Future	1573.0100	1478.4800	1.5730	1.4785	4,490
18/08/2026	2037 On 04-February-27	9.51	Call	Bond Future	4977.1500	5206.3000	4.9772	5.2063	0
18/08/2026	2037 On 04-February-27	9.51	Put	Bond Future	1257.9900	1181.0100	1.2580	1.1810	0
18/08/2026	2037 On 04-February-27	9.81	Call	Bond Future	6423.9400	6673.8500	6.4239	6.6739	0
18/08/2026	2037 On 04-February-27	9.81	Put	Bond Future	904.4900	848.2700	0.9045	0.8483	4,490
18/08/2026	2037 On 06-May-27			Bond Future	8.9598	8.9102	99.3816	99.6937	0
18/08/2026	2037 On 06-May-27	8.58	Call	Bond Future	1808.0700	1934.8700	1.8081	1.9349	0
18/08/2026	2037 On 06-May-27	8.58	Put	Bond Future	4232.0100	4046.7100	4.2320	4.0467	0
18/08/2026	2037 On 05-August-27			Bond Future	9.0048	8.9531	97.0776	97.3959	0
18/08/2026	2037 On 05-August-27	9.05	Call	Bond Future	3503.7900	3679.7400	3.5038	3.6797	0
18/08/2026	2037 On 05-August-27	9.05	Put	Bond Future	3225.9500	3083.6600	3.2260	3.0837	0
18/08/2026	2037 On 04-November-27			Bond Future	9.0658	9.0122	98.8229	99.1465	0
18/08/2026	2037 On 04-November-27	8.84	Call	Bond Future	2926.1500	3080.3400	2.9262	3.0803	0
18/08/2026	2037 On 04-November-27	8.84	Put	Bond Future	4298.8000	4129.3700	4.2988	4.1294	0
18/08/2026	2038 On 05-November-26			Bond Future	165.4955	164.9099	165.4955	164.9099	4,103
18/08/2026	2038 On 05-November-26	146.31	Call	Bond Future	19185.5200	18599.8500	19.1855	18.5999	0
18/08/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2038 On 04-February-27			Bond Future	166.3468	165.7499	166.3468	165.7499	0
18/08/2026	2038 On 04-February-27	153.83	Call	Bond Future	12516.7700	11919.9200	12.5168	11.9199	0
18/08/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2038 On 06-May-27			Bond Future	169.5784	168.9701	169.5784	168.9701	0
18/08/2026	2038 On 06-May-27	166.10	Call	Bond Future	3478.3900	2870.0500	3.4784	2.8701	0
18/08/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2038 On 05-August-27			Bond Future	170.6217	170.0009	170.6217	170.0009	0
18/08/2026	2038 On 05-August-27	169.13	Call	Bond Future	1491.6500	870.8900	1.4917	0.8709	0
18/08/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2038 On 04-November-27			Bond Future	173.7340	173.1012	173.7340	173.1012	0
18/08/2026	2038 On 04-November-27	170.50	Call	Bond Future	3234.0200	2601.1600	3.2340	2.6012	0
18/08/2026	2038 On 04-November-27	170.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2040 On 05-November-26			Bond Future	9.2314	9.2011	100.7232	100.9492	33,092
18/08/2026	2040 On 05-November-26	8.75	Call	Bond Future	720.5500	788.0700	0.7206	0.7881	1
18/08/2026	2040 On 05-November-26	8.75	Put	Bond Future	4404.5500	4246.0300	4.4046	4.2460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2026	2040 On 05-November-26	8.85	Call	Bond Future	936.6500	1016.9800	0.9367	1.0170	14,000
18/08/2026	2040 On 05-November-26	8.85	Put	Bond Future	3839.5700	3693.8600	3.8396	3.6939	0
18/08/2026	2040 On 05-November-26	9.91	Call	Bond Future	5594.4200	5786.9600	5.5944	5.7870	2,300
18/08/2026	2040 On 05-November-26	9.91	Put	Bond Future	712.0800	678.5800	0.7121	0.6786	0
18/08/2026	2040 On 05-November-26	10.67	Call	Bond Future	10147.5000	10364.9800	10.1475	10.3650	0
18/08/2026	2040 On 05-November-26	10.67	Put	Bond Future	197.7900	189.2300	0.1978	0.1892	2,300
18/08/2026	2040 On 05-November-26	11.06	Call	Bond Future	12499.4300	12721.4100	12.4994	12.7214	0
18/08/2026	2040 On 05-November-26	11.06	Put	Bond Future	101.8500	97.7900	0.1019	0.0978	0
18/08/2026	2040 On 05-November-26	11.27	Call	Bond Future	13745.8000	13969.1700	13.7458	13.9692	0
18/08/2026	2040 On 05-November-26	11.27	Put	Bond Future	70.6900	68.0200	0.0707	0.0680	2,300
18/08/2026	2040 On 04-February-27			Bond Future	9.2849	9.2536	98.0957	98.3261	54,058
18/08/2026	2040 On 04-February-27	8.78	Call	Bond Future	1300.9100	1380.0600	1.3009	1.3801	2,300
18/08/2026	2040 On 04-February-27	8.78	Put	Bond Future	5108.3600	4957.1100	5.1084	4.9571	0
18/08/2026	2040 On 04-February-27	9.67	Call	Bond Future	4687.8000	4848.1700	4.6878	4.8482	0
18/08/2026	2040 On 04-February-27	9.67	Put	Bond Future	1916.9100	1846.8800	1.9169	1.8469	2,300
18/08/2026	2040 On 04-February-27	9.93	Call	Bond Future	6030.1000	6206.8400	6.0301	6.2068	0
18/08/2026	2040 On 04-February-27	9.93	Put	Bond Future	1450.7600	1397.1000	1.4508	1.3971	0
18/08/2026	2040 On 04-February-27	10.17	Call	Bond Future	7335.3000	7523.8800	7.3353	7.5239	0
18/08/2026	2040 On 04-February-27	10.17	Put	Bond Future	1129.6400	1087.8200	1.1296	1.0878	2,300
18/08/2026	2040 On 06-May-27			Bond Future	9.3373	9.3049	99.9793	100.2143	0
18/08/2026	2040 On 06-May-27	8.88	Call	Bond Future	1977.1700	2069.4300	1.9772	2.0694	0
18/08/2026	2040 On 06-May-27	8.88	Put	Bond Future	5363.8600	5221.1600	5.3639	5.2212	0
18/08/2026	2040 On 05-August-27			Bond Future	9.3894	9.3558	97.4365	97.6762	0
18/08/2026	2040 On 05-August-27	9.33	Call	Bond Future	3781.7600	3909.2300	3.7818	3.9092	0
18/08/2026	2040 On 05-August-27	9.33	Put	Bond Future	4205.9800	4093.8300	4.2060	4.0938	0
18/08/2026	2040 On 04-November-27			Bond Future	9.4550	9.4202	99.1878	99.4314	0
18/08/2026	2040 On 04-November-27	9.21	Call	Bond Future	3493.4300	3610.7900	3.4934	3.6108	0
18/08/2026	2040 On 04-November-27	9.21	Put	Bond Future	5228.8400	5102.6000	5.2288	5.1026	0
18/08/2026	2043 On 05-November-26			Bond Future	127.4292	127.4131	127.4292	127.4131	0
18/08/2026	2043 On 05-November-26	112.84	Call	Bond Future	14591.6889	14575.7342	14.5917	14.5757	0
18/08/2026	2043 On 05-November-26	112.84	Put	Bond Future	2.4589	2.6642	0.0025	0.0027	0
18/08/2026	2043 On 04-February-27			Bond Future	126.8825	126.8657	126.8825	126.8657	3,116
18/08/2026	2043 On 04-February-27	117.63	Call	Bond Future	9431.4424	9418.0140	9.4314	9.4180	0
18/08/2026	2043 On 04-February-27	117.63	Put	Bond Future	178.9124	182.3240	0.1789	0.1823	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2026	2043 On 06-May-27			Bond Future	129.3478	129.3307	129.3478	129.3307	0
18/08/2026	2043 On 06-May-27	127.48	Call	Bond Future	4052.7702	4047.9693	4.0528	4.0480	0
18/08/2026	2043 On 06-May-27	127.48	Put	Bond Future	2184.9502	2197.2893	2.1850	2.1973	0
18/08/2026	2043 On 05-August-27			Bond Future	128.8965	128.8786	128.8965	128.8786	0
18/08/2026	2043 On 05-August-27	129.56	Call	Bond Future	2989.3321	2985.3931	2.9893	2.9854	0
18/08/2026	2043 On 05-August-27	129.56	Put	Bond Future	3652.8321	3666.8331	3.6528	3.6668	0
18/08/2026	2043 On 04-November-27			Bond Future	131.2454	131.2268	131.2454	131.2268	0
18/08/2026	2043 On 04-November-27	128.97	Call	Bond Future	4786.8210	4779.2255	4.7868	4.7792	0
18/08/2026	2043 On 04-November-27	128.97	Put	Bond Future	2511.4210	2522.4755	2.5114	2.5225	0
18/08/2026	2044 On 05-November-26			Bond Future	9.3843	9.3490	97.0341	97.3217	125,519
18/08/2026	2044 On 05-November-26	9.50	Call	Bond Future	2931.7800	3114.3200	2.9318	3.1143	0
18/08/2026	2044 On 05-November-26	9.50	Put	Bond Future	1999.4300	1894.3600	1.9994	1.8944	15,000
18/08/2026	2044 On 05-November-26	11.34	Call	Bond Future	14169.6700	14452.0300	14.1697	14.4520	0
18/08/2026	2044 On 05-November-26	11.34	Put	Bond Future	108.5700	103.3200	0.1086	0.1033	0
18/08/2026	2044 On 04-February-27			Bond Future	9.4360	9.3995	94.4631	94.7561	0
18/08/2026	2044 On 04-February-27	10.18	Call	Bond Future	7185.5500	7415.1900	7.1856	7.4152	0
18/08/2026	2044 On 04-February-27	10.18	Put	Bond Future	1491.3900	1427.9500	1.4914	1.4280	0
18/08/2026	2044 On 06-May-27			Bond Future	9.4864	9.4488	96.2768	96.5757	0
18/08/2026	2044 On 06-May-27	9.08	Call	Bond Future	2388.8700	2512.2500	2.3889	2.5123	0
18/08/2026	2044 On 06-May-27	9.08	Put	Bond Future	5693.9500	5518.4000	5.6940	5.5184	0
18/08/2026	2044 On 05-August-27			Bond Future	9.5365	9.4977	93.7865	94.0913	0
18/08/2026	2044 On 05-August-27	9.44	Call	Bond Future	4091.9300	4251.3000	4.0919	4.2513	0
18/08/2026	2044 On 05-August-27	9.44	Put	Bond Future	4851.9600	4706.5200	4.8520	4.7065	0
18/08/2026	2044 On 04-November-27			Bond Future	9.5979	9.5579	95.4721	95.7820	0
18/08/2026	2044 On 04-November-27	9.31	Call	Bond Future	3786.5200	3933.1600	3.7865	3.9332	0
18/08/2026	2044 On 04-November-27	9.31	Put	Bond Future	6050.2500	5886.9800	6.0503	5.8870	0
18/08/2026	2046 On 05-November-26			Bond Future	145.0805	145.0615	145.0805	145.0615	18,563
18/08/2026	2046 On 05-November-26	125.48	Call	Bond Future	19600.4500	19581.4900	19.6005	19.5815	0
18/08/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2046 On 04-February-27			Bond Future	147.8247	147.8057	147.8247	147.8057	0
18/08/2026	2046 On 04-February-27	131.09	Call	Bond Future	16734.7300	16715.6700	16.7347	16.7157	0
18/08/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2046 On 06-May-27			Bond Future	148.2754	148.2554	148.2754	148.2554	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2046 On 06-May-27	148.99	Put	Bond Future	714.6400	734.6100	0.7146	0.7346	0
18/08/2026	2046 On 05-August-27			Bond Future	151.2269	151.2066	151.2269	151.2066	0
18/08/2026	2046 On 05-August-27	149.17	Call	Bond Future	2056.9000	2036.6300	2.0569	2.0366	0
18/08/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2046 On 04-November-27			Bond Future	151.5114	151.4898	151.5114	151.4898	0
18/08/2026	2046 On 04-November-27	151.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2046 On 04-November-27	151.95	Put	Bond Future	438.5700	460.2200	0.4386	0.4602	0
18/08/2026	2050 On 05-November-26			Bond Future	148.7362	148.7173	148.7362	148.7173	18,702
18/08/2026	2050 On 05-November-26	123.84	Call	Bond Future	24896.2000	24877.3100	24.8962	24.8773	0
18/08/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2050 On 04-February-27			Bond Future	149.0125	148.9927	149.0125	148.9927	0
18/08/2026	2050 On 04-February-27	132.39	Call	Bond Future	16622.5100	16602.7100	16.6225	16.6027	0
18/08/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2050 On 06-May-27			Bond Future	151.9075	151.8875	151.9075	151.8875	0
18/08/2026	2050 On 06-May-27	150.46	Call	Bond Future	1447.5000	1427.5300	1.4475	1.4275	0
18/08/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2050 On 05-August-27			Bond Future	152.3344	152.3136	152.3344	152.3136	0
18/08/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	2050 On 05-August-27	152.97	Put	Bond Future	635.6100	656.4200	0.6356	0.6564	0
18/08/2026	2050 On 04-November-27			Bond Future	155.1126	155.0911	155.1126	155.0911	0
18/08/2026	2050 On 04-November-27	153.21	Call	Bond Future	1902.6200	1881.0900	1.9026	1.8811	0
18/08/2026	2050 On 04-November-27	153.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	AL37 On 06-August-26			Index Future	1302.3390	1302.3390	1302.3390	1,302.3390	0
18/08/2026	AL37 On 05-November-26			Index Future	1318.8880	1321.1900	1318.8880	1,321.1900	0
18/08/2026	AL37 On 04-February-27			Index Future	1343.5120	1345.8600	1343.5120	1,345.8600	0
18/08/2026	AL37 On 06-May-27			Index Future	1369.2950	1371.6890	1369.2950	1,371.6890	0
18/08/2026	AL37 On 05-August-27			Index Future	1395.9660	1398.4060	1395.9660	1,398.4060	0
18/08/2026	AL37 On 04-November-27			Index Future	1421.4560	1423.9360	1421.4560	1,423.9360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2026	AL7T On 06-August-26			Index Future	1700.7270	1700.7270	1700.7270	1,700.7270	0
18/08/2026	AL7T On 05-November-26			Index Future	1710.6850	1715.4470	1710.6850	1,715.4470	0
18/08/2026	AL7T On 04-February-27			Index Future	1742.6240	1747.4780	1742.6240	1,747.4780	0
18/08/2026	AL7T On 06-May-27			Index Future	1776.0660	1781.0150	1776.0660	1,781.0150	0
18/08/2026	AL7T On 05-August-27			Index Future	1810.6600	1815.7050	1810.6600	1,815.7050	0
18/08/2026	AL7T On 04-November-27			Index Future	1843.7210	1848.8540	1843.7210	1,848.8540	0
18/08/2026	ALBI On 06-August-26			Index Future	1433.8150	1433.8150	1433.8150	1,433.8150	0
18/08/2026	ALBI On 05-November-26			Index Future	1439.9220	1443.4420	1439.9220	1,443.4420	75
18/08/2026	ALBI On 04-February-27			Index Future	1466.8060	1470.3940	1466.8060	1,470.3940	0
18/08/2026	ALBI On 06-May-27			Index Future	1494.9550	1498.6140	1494.9550	1,498.6140	0
18/08/2026	ALBI On 05-August-27			Index Future	1524.0730	1527.8030	1524.0730	1,527.8030	0
18/08/2026	ALBI On 04-November-27			Index Future	1551.9020	1555.6960	1551.9020	1,555.6960	0
18/08/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/08/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/08/2026	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
18/08/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/08/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	ES33 On 05-November-26			Bond Future	9.0366	8.9904	93.4239	93.6448	0
18/08/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8095.4900	8316.3800	8.0955	8.3164	0
18/08/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	ES33 On 04-February-27			Bond Future	9.1080	9.0595	95.1912	95.4163	0
18/08/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2694.5900	2919.7400	2.6946	2.9197	0
18/08/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	ES33 On 06-May-27			Bond Future	9.1695	9.1185	93.2451	93.4747	0
18/08/2026	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
18/08/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1680.2200	1450.6000	1.6802	1.4506	0
18/08/2026	ES33 On 05-August-27			Bond Future	9.2284	9.1747	95.1013	95.3355	0
18/08/2026	ES33 On 05-August-27	9.27	Call	Bond Future	180.9100	415.1100	0.1809	0.4151	0
18/08/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	ES33 On 04-November-27			Bond Future	9.3221	9.2656	93.0407	93.2789	0
18/08/2026	ES33 On 04-November-27	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	ES33 On 04-November-27	9.06	Put	Bond Future	1111.2000	873.0100	1.1112	0.8730	0
18/08/2026	ES42 On 05-November-26			Bond Future	9.6794	9.6441	91.0082	91.2693	0
18/08/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13043.4200	13304.5200	13.0434	13.3045	0
18/08/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	ES42 On 04-February-27			Bond Future	9.7415	9.7050	92.7301	92.9963	0
18/08/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3870.1500	4136.3600	3.8702	4.1364	0
18/08/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	ES42 On 06-May-27			Bond Future	9.8004	9.7627	90.2672	90.5386	0
18/08/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3475.1900	3203.7100	3.4752	3.2037	0
18/08/2026	ES42 On 05-August-27			Bond Future	9.8566	9.8177	92.0642	92.3411	0
18/08/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0.0000	159.0700	0.0000	0.1591	0
18/08/2026	ES42 On 05-August-27	9.84	Put	Bond Future	117.8100	0.0000	0.1178	0.0000	0
18/08/2026	ES42 On 04-November-27			Bond Future	9.9313	9.8911	89.4774	89.7590	0
18/08/2026	ES42 On 04-November-27	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	ES42 On 04-November-27	9.66	Put	Bond Future	1924.7800	1643.1800	1.9248	1.6432	0
18/08/2026	GOVI On 06-August-26			GOVI	1407.0820	1407.0820	1407.0820	1,407.0820	0
18/08/2026	GOVI On 05-November-26			GOVI	1412.5030	1416.0100	1412.5030	1,416.0100	664
18/08/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1355030.0000	1390100.0000	135.5030	139.0100	0
18/08/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	GOVI On 04-February-27			GOVI	1438.8750	1442.4490	1438.8750	1,442.4490	58
18/08/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	698750.0000	734490.0000	69.8750	73.4490	0
18/08/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	GOVI On 06-May-27			GOVI	1466.4880	1470.1320	1466.4880	1,470.1320	0
18/08/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	394880.0000	431320.0000	39.4880	43.1320	0
18/08/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	GOVI On 05-August-27			GOVI	1495.0510	1498.7670	1495.0510	1,498.7670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	300510.0000	337670.0000	30.0510	33.7670	0
18/08/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	GOVI On 04-November-27			GOVI	1522.3500	1526.1300	1522.3500	1,526.1300	0
18/08/2026	GOVI On 04-November-27	1,514.00	Call	GOVI	83500.0000	121300.0000	8.3500	12.1300	0
18/08/2026	GOVI On 04-November-27	1,514.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/08/2026	I258 On 05-November-26			Bond Future	137.7300	137.7132	137.7300	137.7132	0
18/08/2026	I258 On 05-November-26	114.95	Call	Bond Future	22782.1356	22765.5825	22.7821	22.7656	0
18/08/2026	I258 On 05-November-26	114.95	Put	Bond Future	2.1656	2.3525	0.0022	0.0024	0
18/08/2026	I258 On 04-February-27			Bond Future	137.3783	137.3607	137.3783	137.3607	0
18/08/2026	I258 On 04-February-27	118.90	Call	Bond Future	18583.3193	18568.0317	18.5833	18.5680	0
18/08/2026	I258 On 04-February-27	118.90	Put	Bond Future	105.0593	107.3717	0.1051	0.1074	0
18/08/2026	I258 On 06-May-27			Bond Future	140.0473	140.0294	140.0473	140.0294	0
18/08/2026	I258 On 06-May-27	134.78	Call	Bond Future	7950.0306	7946.2971	7.9500	7.9463	0
18/08/2026	I258 On 06-May-27	134.78	Put	Bond Future	2682.7106	2696.8871	2.6827	2.6969	0
18/08/2026	I258 On 05-August-27			Bond Future	139.8089	139.7903	139.8089	139.7903	0
18/08/2026	I258 On 05-August-27	138.93	Call	Bond Future	5690.9621	5688.2227	5.6910	5.6882	0
18/08/2026	I258 On 05-August-27	138.93	Put	Bond Future	4812.0221	4827.9127	4.8120	4.8279	0
18/08/2026	I258 On 04-November-27			Bond Future	142.3572	142.3378	142.3572	142.3378	0
18/08/2026	I258 On 04-November-27	137.93	Call	Bond Future	8086.1211	8079.6682	8.0861	8.0797	0
18/08/2026	I258 On 04-November-27	137.93	Put	Bond Future	3658.9211	3671.8582	3.6589	3.6719	0
18/08/2026	IGOV On 06-August-26			Index Future	455.7060	455.7060	455.7060	455.7060	0
18/08/2026	IGOV On 05-November-26			Index Future	462.9080	462.7990	462.9080	462.7990	258
18/08/2026	IGOV On 04-February-27			Index Future	471.6620	471.5520	471.6620	471.5520	0
18/08/2026	IGOV On 06-May-27			Index Future	480.8230	480.7110	480.8230	480.7110	0
18/08/2026	IGOV On 05-August-27			Index Future	490.2960	490.1820	490.2960	490.1820	0
18/08/2026	IGOV On 04-November-27			Index Future	499.3540	499.2360	499.3540	499.2360	0
18/08/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/08/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/08/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/08/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/08/2026	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
18/08/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/08/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/08/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/08/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/08/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/08/2026	R033 On 05-November-26			Bond Future	8.3562	8.2992	109.1188	109.4112	8,980
18/08/2026	R033 On 05-November-26	9.33	Call	Bond Future	5088.3500	5353.2900	5.0884	5.3533	0
18/08/2026	R033 On 05-November-26	9.33	Put	Bond Future	246.4300	219.0000	0.2464	0.2190	0
18/08/2026	R033 On 04-February-27			Bond Future	8.4003	8.3401	111.1567	111.4547	0
18/08/2026	R033 On 04-February-27	8.65	Call	Bond Future	2604.1800	2794.3700	2.6042	2.7944	0
18/08/2026	R033 On 04-February-27	8.65	Put	Bond Future	1378.3800	1270.5900	1.3784	1.2706	0
18/08/2026	R033 On 06-May-27			Bond Future	8.4354	8.3718	108.2476	108.5514	0
18/08/2026	R033 On 06-May-27	7.93	Call	Bond Future	1072.9100	1179.2300	1.0729	1.1792	0
18/08/2026	R033 On 06-May-27	7.93	Put	Bond Future	3518.7700	3321.2700	3.5188	3.3213	0
18/08/2026	R033 On 05-August-27			Bond Future	8.4660	8.3987	110.3782	110.6881	0
18/08/2026	R033 On 05-August-27	8.54	Call	Bond Future	2589.8600	2761.6700	2.5899	2.7617	0
18/08/2026	R033 On 05-August-27	8.54	Put	Bond Future	2250.3300	2112.2500	2.2503	2.1123	0
18/08/2026	R033 On 04-November-27			Bond Future	8.5299	8.4587	107.3236	107.6387	0
18/08/2026	R033 On 04-November-27	8.32	Call	Bond Future	2056.8600	2205.3100	2.0569	2.2053	0
18/08/2026	R033 On 04-November-27	8.32	Put	Bond Future	2989.0800	2822.4600	2.9891	2.8225	0
18/08/2026	R035 On 05-November-26			Bond Future	8.5461	8.5001	103.6465	103.9198	100,117
18/08/2026	R035 On 05-November-26	7.97	Call	Bond Future	377.2100	437.5300	0.3772	0.4375	600
18/08/2026	R035 On 05-November-26	7.97	Put	Bond Future	3871.8200	3658.9100	3.8718	3.6589	0
18/08/2026	R035 On 05-November-26	8.47	Call	Bond Future	1378.4900	1518.6600	1.3785	1.5187	0
18/08/2026	R035 On 05-November-26	8.47	Put	Bond Future	1831.2200	1698.1600	1.8312	1.6982	600
18/08/2026	R035 On 05-November-26	8.80	Call	Bond Future	2533.7400	2723.2200	2.5337	2.7232	200
18/08/2026	R035 On 05-November-26	8.80	Put	Bond Future	1040.5400	956.7900	1.0405	0.9568	0
18/08/2026	R035 On 05-November-26	8.97	Call	Bond Future	3246.8600	3456.1300	3.2469	3.4561	0
18/08/2026	R035 On 05-November-26	8.97	Put	Bond Future	769.8200	705.8600	0.7698	0.7059	600
18/08/2026	R035 On 05-November-26	9.30	Call	Bond Future	4777.8200	5014.4700	4.7778	5.0145	0
18/08/2026	R035 On 05-November-26	9.30	Put	Bond Future	426.3000	389.7200	0.4263	0.3897	200
18/08/2026	R035 On 05-November-26	9.80	Call	Bond Future	7274.9000	7533.4400	7.2749	7.5334	0
18/08/2026	R035 On 05-November-26	9.80	Put	Bond Future	169.6400	154.9500	0.1696	0.1550	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2026	R035 On 05-November-26	10.03	Call	Bond Future	8448.6000	8712.3300	8.4486	8.7123	0
18/08/2026	R035 On 05-November-26	10.03	Put	Bond Future	110.5500	101.0500	0.1106	0.1011	0
18/08/2026	R035 On 04-February-27			Bond Future	8.5923	8.5442	105.5820	105.8606	0
18/08/2026	R035 On 04-February-27	7.70	Call	Bond Future	425.1000	475.6700	0.4251	0.4757	3,000
18/08/2026	R035 On 04-February-27	7.70	Put	Bond Future	5762.0000	5533.9400	5.7620	5.5339	0
18/08/2026	R035 On 04-February-27	7.86	Call	Bond Future	585.7400	650.4600	0.5857	0.6505	500
18/08/2026	R035 On 04-February-27	7.86	Put	Bond Future	4939.7200	4725.8100	4.9397	4.7258	0
18/08/2026	R035 On 04-February-27	8.20	Call	Bond Future	1127.9000	1230.5700	1.1279	1.2306	3,000
18/08/2026	R035 On 04-February-27	8.20	Put	Bond Future	3431.2100	3255.2500	3.4312	3.2553	0
18/08/2026	R035 On 04-February-27	8.36	Call	Bond Future	1498.1700	1620.9000	1.4982	1.6209	500
18/08/2026	R035 On 04-February-27	8.36	Put	Bond Future	2854.0400	2698.1400	2.8540	2.6981	0
18/08/2026	R035 On 04-February-27	8.43	Call	Bond Future	1685.0000	1816.5400	1.6850	1.8165	1,050
18/08/2026	R035 On 04-February-27	8.43	Put	Bond Future	2629.8500	2482.7600	2.6299	2.4828	0
18/08/2026	R035 On 04-February-27	8.67	Call	Bond Future	2430.8200	2591.2400	2.4308	2.5912	0
18/08/2026	R035 On 04-February-27	8.67	Put	Bond Future	1982.3500	1864.1400	1.9824	1.8641	500
18/08/2026	R035 On 04-February-27	8.85	Call	Bond Future	3081.1400	3260.8800	3.0811	3.2609	0
18/08/2026	R035 On 04-February-27	8.85	Put	Bond Future	1603.6100	1504.7200	1.6036	1.5047	3,000
18/08/2026	R035 On 04-February-27	8.93	Call	Bond Future	3390.8500	3578.3700	3.3909	3.5784	0
18/08/2026	R035 On 04-February-27	8.93	Put	Bond Future	1460.2800	1369.1700	1.4603	1.3692	1,050
18/08/2026	R035 On 04-February-27	9.02	Call	Bond Future	3751.4800	3947.1600	3.7515	3.9472	0
18/08/2026	R035 On 04-February-27	9.02	Put	Bond Future	1314.4000	1231.4500	1.3144	1.2315	0
18/08/2026	R035 On 04-February-27	9.43	Call	Bond Future	5525.3400	5750.4700	5.5253	5.7505	0
18/08/2026	R035 On 04-February-27	9.43	Put	Bond Future	822.3700	768.8700	0.8224	0.7689	1,050
18/08/2026	R035 On 06-May-27			Bond Future	8.6266	8.5764	103.1042	103.3883	0
18/08/2026	R035 On 06-May-27	7.86	Call	Bond Future	867.4700	943.4600	0.8675	0.9435	500
18/08/2026	R035 On 06-May-27	7.86	Put	Bond Future	5317.6500	5109.5000	5.3177	5.1095	0
18/08/2026	R035 On 06-May-27	8.14	Call	Bond Future	1332.3800	1435.0900	1.3324	1.4351	900
18/08/2026	R035 On 06-May-27	8.14	Put	Bond Future	4128.7300	3947.3000	4.1287	3.9473	0
18/08/2026	R035 On 06-May-27	8.25	Call	Bond Future	1553.9200	1667.7800	1.5539	1.6678	500
18/08/2026	R035 On 06-May-27	8.25	Put	Bond Future	3709.5700	3539.2900	3.7096	3.5393	0
18/08/2026	R035 On 06-May-27	8.36	Call	Bond Future	1823.6800	1949.2300	1.8237	1.9492	500
18/08/2026	R035 On 06-May-27	8.36	Put	Bond Future	3343.6600	3185.0700	3.3437	3.1851	0
18/08/2026	R035 On 06-May-27	8.64	Call	Bond Future	2630.7600	2785.1400	2.6308	2.7851	0
18/08/2026	R035 On 06-May-27	8.64	Put	Bond Future	2555.0000	2425.2400	2.5550	2.4252	900

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2026	R035 On 06-May-27	8.75	Call	Bond Future	2992.1800	3157.1600	2.9922	3.1572	500
18/08/2026	R035 On 06-May-27	8.75	Put	Bond Future	2298.2000	2179.0400	2.2982	2.1790	0
18/08/2026	R035 On 06-May-27	8.78	Call	Bond Future	3096.2300	3263.9800	3.0962	3.2640	0
18/08/2026	R035 On 06-May-27	8.78	Put	Bond Future	2234.4800	2118.0900	2.2345	2.1181	500
18/08/2026	R035 On 06-May-27	9.14	Call	Bond Future	4445.2900	4642.6600	4.4453	4.6427	0
18/08/2026	R035 On 06-May-27	9.14	Put	Bond Future	1598.0000	1511.2300	1.5980	1.5112	900
18/08/2026	R035 On 06-May-27	9.27	Call	Bond Future	4971.4500	5177.7600	4.9715	5.1778	0
18/08/2026	R035 On 06-May-27	9.27	Put	Bond Future	1419.5400	1341.7100	1.4195	1.3417	500
18/08/2026	R035 On 05-August-27			Bond Future	8.6576	8.6050	105.1335	105.4232	0
18/08/2026	R035 On 05-August-27	8.25	Call	Bond Future	1797.6300	1915.3000	1.7976	1.9153	500
18/08/2026	R035 On 05-August-27	8.25	Put	Bond Future	4073.0200	3900.9200	4.0730	3.9009	0
18/08/2026	R035 On 05-August-27	8.72	Call	Bond Future	3089.9400	3250.6600	3.0899	3.2507	0
18/08/2026	R035 On 05-August-27	8.72	Put	Bond Future	2747.1300	2618.0800	2.7471	2.6181	0
18/08/2026	R035 On 05-August-27	8.75	Call	Bond Future	3185.4600	3348.7500	3.1855	3.3488	500
18/08/2026	R035 On 05-August-27	8.75	Put	Bond Future	2678.4100	2551.9300	2.6784	2.5519	0
18/08/2026	R035 On 05-August-27	9.42	Call	Bond Future	5654.6200	5865.4700	5.6546	5.8655	0
18/08/2026	R035 On 05-August-27	9.42	Put	Bond Future	1567.1600	1488.2400	1.5672	1.4882	500
18/08/2026	R035 On 04-November-27			Bond Future	8.7189	8.6639	102.5246	102.8191	0
18/08/2026	R035 On 04-November-27	8.51	Call	Bond Future	2531.6100	2671.7100	2.5316	2.6717	0
18/08/2026	R035 On 04-November-27	8.51	Put	Bond Future	3657.3600	3502.9800	3.6574	3.5030	0
18/08/2026	R038 On 05-November-26			Bond Future	9.0135	8.9676	114.2891	114.6410	4,232
18/08/2026	R038 On 05-November-26	10.72	Call	Bond Future	12196.0100	12538.8500	12.1960	12.5389	0
18/08/2026	R038 On 05-November-26	10.72	Put	Bond Future	112.8400	103.7800	0.1128	0.1038	0
18/08/2026	R038 On 04-February-27			Bond Future	9.0682	9.0206	116.4236	116.7823	0
18/08/2026	R038 On 04-February-27	9.60	Call	Bond Future	5503.3600	5765.1500	5.5034	5.7652	0
18/08/2026	R038 On 04-February-27	9.60	Put	Bond Future	1605.1100	1508.2600	1.6051	1.5083	0
18/08/2026	R038 On 06-May-27			Bond Future	9.1171	9.0676	113.1743	113.5400	0
18/08/2026	R038 On 06-May-27	8.71	Call	Bond Future	2073.2600	2218.9700	2.0733	2.2190	0
18/08/2026	R038 On 06-May-27	8.71	Put	Bond Future	5129.5000	4909.4900	5.1295	4.9095	0
18/08/2026	R038 On 05-August-27			Bond Future	9.1637	9.1122	115.4020	115.7749	0
18/08/2026	R038 On 05-August-27	9.15	Call	Bond Future	3922.5200	4122.3400	3.9225	4.1223	0
18/08/2026	R038 On 05-August-27	9.15	Put	Bond Future	4021.5900	3848.4900	4.0216	3.8485	0
18/08/2026	R038 On 04-November-27			Bond Future	9.2321	9.1786	111.9964	112.3757	0
18/08/2026	R038 On 04-November-27	9.00	Call	Bond Future	3465.1400	3645.8300	3.4651	3.6458	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2026	R038 On 04-November-27	9.00	Put	Bond Future	5123.9600	4925.3500	5.1240	4.9254	0
18/08/2026	R053 On 05-November-26			Bond Future	9.2640	9.2286	124.4362	124.8516	57,273
18/08/2026	R053 On 05-November-26	8.38	Call	Bond Future	373.3200	426.3600	0.3733	0.4264	530
18/08/2026	R053 On 05-November-26	8.38	Put	Bond Future	11510.7200	11148.3800	11.5107	11.1484	0
18/08/2026	R053 On 05-November-26	8.85	Call	Bond Future	1376.6800	1515.6200	1.3767	1.5156	530
18/08/2026	R053 On 05-November-26	8.85	Put	Bond Future	6392.9900	6116.5500	6.3930	6.1166	0
18/08/2026	R053 On 05-November-26	9.35	Call	Bond Future	3989.6100	4247.5900	3.9896	4.2476	0
18/08/2026	R053 On 05-November-26	9.35	Put	Bond Future	2988.7300	2831.3300	2.9887	2.8313	530
18/08/2026	R053 On 05-November-26	11.21	Call	Bond Future	19820.4800	20227.9600	19.8205	20.2280	0
18/08/2026	R053 On 05-November-26	11.21	Put	Bond Future	159.9900	152.0900	0.1600	0.1521	0
18/08/2026	R053 On 04-February-27			Bond Future	9.3091	9.2727	126.7603	127.1836	0
18/08/2026	R053 On 04-February-27	9.99	Call	Bond Future	9755.0900	10081.3400	9.7551	10.0813	0
18/08/2026	R053 On 04-February-27	9.99	Put	Bond Future	2268.0600	2170.9400	2.2681	2.1709	0
18/08/2026	R053 On 06-May-27			Bond Future	9.3496	9.3121	123.3311	123.7628	0
18/08/2026	R053 On 06-May-27	8.92	Call	Bond Future	3297.2000	3471.8300	3.2972	3.4718	0
18/08/2026	R053 On 06-May-27	8.92	Put	Bond Future	8404.5400	8147.4700	8.4045	8.1475	0
18/08/2026	R053 On 05-August-27			Bond Future	9.3880	9.3494	125.7587	126.1989	0
18/08/2026	R053 On 05-August-27	9.28	Call	Bond Future	5799.4600	6028.6800	5.7995	6.0287	0
18/08/2026	R053 On 05-August-27	9.28	Put	Bond Future	7038.6600	6827.6500	7.0387	6.8277	0
18/08/2026	R053 On 04-November-27			Bond Future	9.4406	9.4010	122.1616	122.6093	0
18/08/2026	R053 On 04-November-27	9.16	Call	Bond Future	5466.0000	5679.5200	5.4660	5.6795	0
18/08/2026	R053 On 04-November-27	9.16	Put	Bond Future	8694.4300	8460.2800	8.6944	8.4603	0
18/08/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
18/08/2026	R186 On 05-November-26	8.12	Call	Bond Future	24.7800	24.9300	0.0248	0.0249	0
18/08/2026	R186 On 05-November-26	8.12	Put	Bond Future	24.7800	24.9300	0.0248	0.0249	0
18/08/2026	R202 On 05-November-26			Bond Future	307.9096	307.8703	307.9096	307.8703	732
18/08/2026	R202 On 05-November-26	280.46	Call	Bond Future	27449.6400	27410.3300	27.4496	27.4103	0
18/08/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	R202 On 04-February-27			Bond Future	308.1252	308.0848	308.1252	308.0848	513
18/08/2026	R202 On 04-February-27	294.73	Call	Bond Future	13395.1900	13354.7700	13.3952	13.3548	0
18/08/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	R202 On 06-May-27			Bond Future	314.1112	314.0701	314.1112	314.0701	0
18/08/2026	R202 On 06-May-27	306.99	Call	Bond Future	7121.2000	7080.0900	7.1212	7.0801	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	R202 On 05-August-27			Bond Future	314.6255	314.5829	314.6255	314.5829	0
18/08/2026	R202 On 05-August-27	312.97	Call	Bond Future	1655.5100	1612.8600	1.6555	1.6129	0
18/08/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	R202 On 04-November-27			Bond Future	320.3643	320.3198	320.3643	320.3198	0
18/08/2026	R202 On 04-November-27	315.68	Call	Bond Future	4684.2700	4639.8100	4.6843	4.6398	0
18/08/2026	R202 On 04-November-27	315.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	R209 On 05-November-26			Bond Future	8.7140	8.6681	85.1124	85.3739	45,062
18/08/2026	R209 On 05-November-26	10.32	Call	Bond Future	8621.1100	8874.7300	8.6211	8.8747	0
18/08/2026	R209 On 05-November-26	10.32	Put	Bond Future	95.7500	87.9300	0.0958	0.0879	0
18/08/2026	R209 On 04-February-27			Bond Future	8.7579	8.7102	86.7020	86.9684	0
18/08/2026	R209 On 04-February-27	8.03	Call	Bond Future	614.5500	679.3600	0.6146	0.6794	3,237
18/08/2026	R209 On 04-February-27	8.03	Put	Bond Future	4796.3000	4594.6800	4.7963	4.5947	0
18/08/2026	R209 On 04-February-27	8.96	Call	Bond Future	2827.7000	2994.2100	2.8277	2.9942	0
18/08/2026	R209 On 04-February-27	8.96	Put	Bond Future	1710.9400	1611.0200	1.7109	1.6110	3,237
18/08/2026	R209 On 04-February-27	9.28	Call	Bond Future	4042.2500	4236.2100	4.0423	4.2362	0
18/08/2026	R209 On 04-February-27	9.28	Put	Bond Future	1195.2800	1122.8100	1.1953	1.1228	0
18/08/2026	R209 On 06-May-27			Bond Future	8.7955	8.7459	85.2144	85.4861	0
18/08/2026	R209 On 06-May-27	8.25	Call	Bond Future	1224.9900	1319.1200	1.2250	1.3191	4,620
18/08/2026	R209 On 06-May-27	8.25	Put	Bond Future	4274.6600	4097.1000	4.2747	4.0971	0
18/08/2026	R209 On 06-May-27	8.41	Call	Bond Future	1552.3700	1662.1100	1.5524	1.6621	0
18/08/2026	R209 On 06-May-27	8.41	Put	Bond Future	3693.3600	3531.4100	3.6934	3.5314	0
18/08/2026	R209 On 06-May-27	9.32	Call	Bond Future	4412.4000	4601.5000	4.4124	4.6015	0
18/08/2026	R209 On 06-May-27	9.32	Put	Bond Future	1604.7700	1522.1800	1.6048	1.5222	4,620
18/08/2026	R209 On 05-August-27			Bond Future	8.8302	8.7787	86.8917	87.1687	0
18/08/2026	R209 On 05-August-27	8.87	Call	Bond Future	3018.7100	3171.2900	3.0187	3.1713	0
18/08/2026	R209 On 05-August-27	8.87	Put	Bond Future	2805.6100	2681.1800	2.8056	2.6812	0
18/08/2026	R209 On 04-November-27			Bond Future	8.8867	8.8332	85.3058	85.5875	0
18/08/2026	R209 On 04-November-27	8.67	Call	Bond Future	2542.9600	2677.7500	2.5430	2.6778	0
18/08/2026	R209 On 04-November-27	8.67	Put	Bond Future	3690.1400	3543.1600	3.6901	3.5432	0
18/08/2026	R210 On 05-November-26			Bond Future	271.8154	271.9565	271.8154	271.9565	306
18/08/2026	R210 On 05-November-26	253.33	Call	Bond Future	18485.3700	18626.5200	18.4854	18.6265	0
18/08/2026	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
18/08/2026	R210 On 04-February-27			Bond Future	276.9569	277.1011	276.9569	277.1011	300
18/08/2026	R210 On 04-February-27	266.03	Call	Bond Future	10926.9000	11071.1200	10.9269	11.0711	0
18/08/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	R210 On 06-May-27			Bond Future	278.6668	278.8134	278.6668	278.8134	0
18/08/2026	R210 On 06-May-27	271.13	Call	Bond Future	7536.8000	7683.3800	7.5368	7.6834	0
18/08/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	R210 On 05-August-27			Bond Future	284.2139	284.3635	284.2139	284.3635	0
18/08/2026	R210 On 05-August-27	276.01	Call	Bond Future	8203.9300	8353.5100	8.2039	8.3535	0
18/08/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	R210 On 04-November-27			Bond Future	285.6493	285.7996	285.6493	285.7996	0
18/08/2026	R210 On 04-November-27	284.11	Call	Bond Future	1539.3100	1689.5600	1.5393	1.6896	0
18/08/2026	R210 On 04-November-27	284.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	R213 On 05-November-26			Bond Future	8.0649	8.0179	97.5479	97.7125	30,967
18/08/2026	R213 On 05-November-26	8.75	Call	Bond Future	2617.4900	2758.0300	2.6175	2.7580	0
18/08/2026	R213 On 05-November-26	8.75	Put	Bond Future	258.9500	234.9200	0.2590	0.2349	0
18/08/2026	R213 On 04-February-27			Bond Future	8.1061	8.0555	99.3695	99.5374	33,457
18/08/2026	R213 On 04-February-27	8.14	Call	Bond Future	1268.4500	1361.2800	1.2685	1.3613	0
18/08/2026	R213 On 04-February-27	8.14	Put	Bond Future	1155.8500	1080.8000	1.1559	1.0808	0
18/08/2026	R213 On 06-May-27			Bond Future	8.1281	8.0737	97.7240	97.8953	0
18/08/2026	R213 On 06-May-27	7.56	Call	Bond Future	595.2300	649.6800	0.5952	0.6497	0
18/08/2026	R213 On 06-May-27	7.56	Put	Bond Future	2403.4000	2286.6200	2.4034	2.2866	0
18/08/2026	R213 On 06-May-27	8.13	Call	Bond Future	1397.1300	1488.4100	1.3971	1.4884	2,830
18/08/2026	R213 On 06-May-27	8.13	Put	Bond Future	1391.0500	1311.1000	1.3911	1.3111	0
18/08/2026	R213 On 06-May-27	9.25	Call	Bond Future	3960.9800	4100.6100	3.9610	4.1006	0
18/08/2026	R213 On 06-May-27	9.25	Put	Bond Future	507.4600	475.8600	0.5075	0.4759	2,830
18/08/2026	R213 On 05-August-27			Bond Future	8.1424	8.0837	99.6474	99.8221	0
18/08/2026	R213 On 05-August-27	7.95	Call	Bond Future	1192.9800	1274.4300	1.1930	1.2744	1,200
18/08/2026	R213 On 05-August-27	7.95	Put	Bond Future	1766.4000	1673.2000	1.7664	1.6732	0
18/08/2026	R213 On 05-August-27	8.27	Call	Bond Future	1729.5700	1828.7900	1.7296	1.8288	0
18/08/2026	R213 On 05-August-27	8.27	Put	Bond Future	1351.6100	1276.1800	1.3516	1.2762	0
18/08/2026	R213 On 05-August-27	8.58	Call	Bond Future	2343.0700	2457.0800	2.3431	2.4571	0
18/08/2026	R213 On 05-August-27	8.58	Put	Bond Future	1054.3000	993.6600	1.0543	0.9937	1,200
18/08/2026	R213 On 04-November-27			Bond Future	8.2109	8.1473	97.8916	98.0690	0
18/08/2026	R213 On 04-November-27	8.02	Call	Bond Future	1279.7500	1363.3500	1.2798	1.3634	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2026	R213 On 04-November-27	8.02	Put	Bond Future	1813.4900	1719.7200	1.8135	1.7197	0
18/08/2026	R214 On 05-November-26			Bond Future	9.2702	9.2351	79.5496	79.7823	24,212
18/08/2026	R214 On 05-November-26	10.97	Call	Bond Future	10315.1700	10541.8300	10.3152	10.5418	0
18/08/2026	R214 On 05-November-26	10.97	Put	Bond Future	116.6900	110.6600	0.1167	0.1107	0
18/08/2026	R214 On 04-February-27			Bond Future	9.3233	9.2870	81.0351	81.2723	0
18/08/2026	R214 On 04-February-27	9.90	Call	Bond Future	5043.0500	5220.0400	5.0431	5.2200	0
18/08/2026	R214 On 04-February-27	9.90	Put	Bond Future	1399.4800	1339.2500	1.3995	1.3393	0
18/08/2026	R214 On 06-May-27			Bond Future	9.3678	9.3304	79.2915	79.5333	0
18/08/2026	R214 On 06-May-27	8.88	Call	Bond Future	1703.7400	1796.1300	1.7037	1.7961	0
18/08/2026	R214 On 06-May-27	8.88	Put	Bond Future	4942.8600	4793.3900	4.9429	4.7934	0
18/08/2026	R214 On 05-August-27			Bond Future	9.4108	9.3722	80.8521	81.0988	0
18/08/2026	R214 On 05-August-27	9.32	Call	Bond Future	3296.9200	3425.7600	3.2969	3.4258	0
18/08/2026	R214 On 05-August-27	9.32	Put	Bond Future	3879.2400	3761.4200	3.8792	3.7614	0
18/08/2026	R214 On 04-November-27			Bond Future	9.4735	9.4337	79.0110	79.2617	0
18/08/2026	R214 On 04-November-27	9.21	Call	Bond Future	3098.9800	3218.7900	3.0990	3.2188	0
18/08/2026	R214 On 04-November-27	9.21	Put	Bond Future	4781.9000	4651.0100	4.7819	4.6510	0
18/08/2026	R248 On 05-November-26			Bond Future	9.3476	9.3126	96.2119	96.5204	286,155
18/08/2026	R248 On 05-November-26	9.50	Call	Bond Future	3353.5300	3555.3200	3.3535	3.5553	0
18/08/2026	R248 On 05-November-26	9.50	Put	Bond Future	2031.8800	1925.1400	2.0319	1.9251	400
18/08/2026	R248 On 05-November-26	11.31	Call	Bond Future	15106.3800	15409.2100	15.1064	15.4092	0
18/08/2026	R248 On 05-November-26	11.31	Put	Bond Future	119.2400	113.5400	0.1192	0.1135	0
18/08/2026	R248 On 04-February-27			Bond Future	9.3980	9.3618	98.0085	98.3231	0
18/08/2026	R248 On 04-February-27	10.11	Call	Bond Future	7536.1500	7780.4400	7.5362	7.7804	0
18/08/2026	R248 On 04-February-27	10.11	Put	Bond Future	1667.8200	1597.5700	1.6678	1.5976	0
18/08/2026	R248 On 06-May-27			Bond Future	9.4403	9.4031	95.4488	95.7695	260
18/08/2026	R248 On 06-May-27	9.05	Call	Bond Future	2633.8700	2768.4000	2.6339	2.7684	0
18/08/2026	R248 On 06-May-27	9.05	Put	Bond Future	6084.7600	5898.5900	6.0848	5.8986	0
18/08/2026	R248 On 05-August-27			Bond Future	9.4811	9.4427	97.3275	97.6546	0
18/08/2026	R248 On 05-August-27	9.37	Call	Bond Future	4369.8900	4539.8500	4.3699	4.5399	0
18/08/2026	R248 On 05-August-27	9.37	Put	Bond Future	5322.6500	5165.5900	5.3227	5.1656	0
18/08/2026	R248 On 04-November-27			Bond Future	9.5393	9.4998	94.6412	94.9737	0
18/08/2026	R248 On 04-November-27	9.26	Call	Bond Future	4130.7600	4289.4900	4.1308	4.2895	0
18/08/2026	R248 On 04-November-27	9.26	Put	Bond Future	6526.8800	6353.1300	6.5269	6.3531	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2026	R2R9 On 05-November-26			Bond Future	9.1544	9.1087	106.3672	106.7153	15,682
18/08/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95397.1600	95745.2700	95.3972	95.7453	0
18/08/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	R2R9 On 04-February-27			Bond Future	9.2107	9.1632	108.3537	108.7085	0
18/08/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6305.0500	6576.7400	6.3051	6.5767	0
18/08/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1403.8500	1320.7400	1.4039	1.3207	0
18/08/2026	R2R9 On 06-May-27			Bond Future	9.2614	9.2122	105.4538	105.8156	0
18/08/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2047.4700	2189.8400	2.0475	2.1898	0
18/08/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5279.1800	5059.7700	5.2792	5.0598	0
18/08/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2378.9200	2535.3500	2.3789	2.5354	250
18/08/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4773.5900	4568.2400	4.7736	4.5682	0
18/08/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5264.7100	5502.5000	5.2647	5.5025	0
18/08/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2538.8000	2414.8100	2.5388	2.4148	250
18/08/2026	R2R9 On 05-August-27			Bond Future	9.3101	9.2590	107.5295	107.8984	0
18/08/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2353.7400	2499.0500	2.3537	2.4991	910
18/08/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5971.7400	5748.1600	5.9717	5.7482	0
18/08/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2585.5200	2739.8200	2.5855	2.7398	180
18/08/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5601.1600	5386.5700	5.6012	5.3866	0
18/08/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3834.9400	4029.3700	3.8349	4.0294	0
18/08/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4196.8000	4022.3400	4.1968	4.0223	0
18/08/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	4968.9800	5190.9500	4.9690	5.1910	0
18/08/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3399.9500	3253.0300	3.4000	3.2530	910
18/08/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5652.7200	5888.5200	5.6527	5.8885	0
18/08/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	3032.3700	2899.2800	3.0324	2.8993	180
18/08/2026	R2R9 On 04-November-27			Bond Future	9.3790	9.3261	104.4866	104.8617	0
18/08/2026	R2R9 On 04-November-27	9.12	Call	Bond Future	3449.5500	3626.5900	3.4496	3.6266	0
18/08/2026	R2R9 On 04-November-27	9.12	Put	Bond Future	5304.3600	5106.2800	5.3044	5.1063	0
18/08/2026	R4R2 On 05-November-26			Bond Future	9.3601	9.3144	107.2927	107.6788	4,116
18/08/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96070.0700	96456.2300	96.0701	96.4562	0
18/08/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2026	R4R2 On 04-February-27			Bond Future	9.4174	9.3702	109.2965	109.6900	0
18/08/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7281.4800	7584.5300	7.2815	7.5845	0
18/08/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1593.3400	1502.8800	1.5933	1.5029	0
18/08/2026	R4R2 On 06-May-27			Bond Future	9.4697	9.4209	106.2886	106.6898	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2249.6600	2404.3700	2.2497	2.4044	0
18/08/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6205.4000	5958.8900	6.2054	5.9589	0
18/08/2026	R4R2 On 05-August-27			Bond Future	9.5201	9.4697	108.3807	108.7899	0
18/08/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4284.0100	4497.5100	4.2840	4.4975	0
18/08/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4934.6900	4739.0100	4.9347	4.7390	0
18/08/2026	R4R2 On 04-November-27			Bond Future	9.5886	9.5365	105.2270	105.6431	0
18/08/2026	R4R2 On 04-November-27	9.28	Call	Bond Future	3806.6300	3999.4200	3.8066	3.9994	0
18/08/2026	R4R2 On 04-November-27	9.28	Put	Bond Future	6304.0900	6080.7200	6.3041	6.0807	0
18/08/2026	RR87 On 05-November-26			Bond Future	6.9400	7.0256	102.6994	102.6896	0
18/08/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0001	0.0001	0.0000	0.0000	0
18/08/2026	RR87 On 05-November-26	5.27	Put	Bond Future	191.5201	201.3201	0.1915	0.2013	0
18/08/2026	RR88 On 05-November-26			Bond Future	7.4010	7.3891	105.8725	105.8849	0
18/08/2026	RR88 On 05-November-26	6.71	Call	Bond Future	6.7557	7.5145	0.0068	0.0075	0
18/08/2026	RR88 On 05-November-26	6.71	Put	Bond Future	731.1957	719.5745	0.7312	0.7196	0
18/08/2026	RR88 On 04-February-27			Bond Future	7.3528	7.3372	104.0083	104.0215	0
18/08/2026	RR88 On 04-February-27	7.78	Call	Bond Future	507.1227	516.9899	0.5071	0.5170	0
18/08/2026	RR88 On 04-February-27	7.78	Put	Bond Future	148.9727	145.6599	0.1490	0.1457	0
18/08/2026	RR88 On 06-May-27			Bond Future	7.1827	7.1602	106.0052	106.0188	0
18/08/2026	RR88 On 06-May-27	7.89	Call	Bond Future	536.7232	547.1283	0.5367	0.5471	0
18/08/2026	RR88 On 06-May-27	7.89	Put	Bond Future	112.6832	109.5283	0.1127	0.1095	0
18/08/2026	RR88 On 05-August-27			Bond Future	6.6328	6.5947	102.7845	102.7983	0
18/08/2026	RR88 On 05-August-27	8.07	Call	Bond Future	560.0195	571.9456	0.5600	0.5719	0
18/08/2026	RR88 On 05-August-27	8.07	Put	Bond Future	40.9395	39.0256	0.0409	0.0390	0
18/08/2026	RR88 On 04-November-27			Bond Future	5.1289	5.0141	104.6325	104.6462	0
18/08/2026	RR88 On 04-November-27	6.65	Call	Bond Future	187.8433	200.4225	0.1878	0.2004	0
18/08/2026	RR88 On 04-November-27	6.65	Put	Bond Future	6.0933	4.9325	0.0061	0.0049	0
18/08/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/08/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0