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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
19/08/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	2029 On 05-November-26			Bond Future	153.4377	153.3854	153.4377	153.3854	13,269
19/08/2026	2029 On 05-November-26	147.56	Call	Bond Future	5877.6700	5825.3800	5.8777	5.8254	0
19/08/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2029 On 04-February-27			Bond Future	156.3393	156.2867	156.3393	156.2867	0
19/08/2026	2029 On 04-February-27	149.72	Call	Bond Future	6619.3100	6566.7000	6.6193	6.5667	0
19/08/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2029 On 06-May-27			Bond Future	157.8354	157.7819	157.8354	157.7819	0
19/08/2026	2029 On 06-May-27	153.32	Call	Bond Future	4515.3600	4461.8600	4.5154	4.4619	0
19/08/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2029 On 05-August-27			Bond Future	160.9772	160.9227	160.9772	160.9227	0
19/08/2026	2029 On 05-August-27	156.72	Call	Bond Future	4257.1500	4202.6500	4.2572	4.2027	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2029 On 04-November-27			Bond Future	162.3429	162.2851	162.3429	162.2851	0
19/08/2026	2029 On 04-November-27	161.12	Call	Bond Future	1222.8800	1165.1300	1.2229	1.1651	0
19/08/2026	2029 On 04-November-27	161.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2030 On 05-November-26			Bond Future	7.8205	7.8865	102.7013	102.5159	153,172
19/08/2026	2030 On 05-November-26	8.39	Call	Bond Future	1811.0500	1669.7900	1.8111	1.6698	0
19/08/2026	2030 On 05-November-26	8.39	Put	Bond Future	225.1400	269.2600	0.2251	0.2693	0
19/08/2026	2030 On 04-February-27			Bond Future	7.8405	7.9126	100.6113	100.4229	22,442
19/08/2026	2030 On 04-February-27	7.82	Call	Bond Future	871.1100	783.6400	0.8711	0.7836	0
19/08/2026	2030 On 04-February-27	7.82	Put	Bond Future	924.8000	1025.7100	0.9248	1.0257	0
19/08/2026	2030 On 06-May-27			Bond Future	7.8540	7.9334	102.5427	102.3510	0
19/08/2026	2030 On 06-May-27	7.27	Call	Bond Future	405.8700	356.3200	0.4059	0.3563	0
19/08/2026	2030 On 06-May-27	7.27	Put	Bond Future	1830.3200	1972.4300	1.8303	1.9724	0
19/08/2026	2030 On 05-August-27			Bond Future	7.8565	7.9449	100.5515	100.3561	0
19/08/2026	2030 On 05-August-27	8.11	Call	Bond Future	1429.3900	1319.5700	1.4294	1.3196	0
19/08/2026	2030 On 05-August-27	8.11	Put	Bond Future	870.8000	956.3400	0.8708	0.9563	0
19/08/2026	2030 On 04-November-27			Bond Future	7.9080	8.0076	102.3608	102.1609	0
19/08/2026	2030 On 04-November-27	7.84	Call	Bond Future	1014.8600	922.0300	1.0149	0.9220	0
19/08/2026	2030 On 04-November-27	7.84	Put	Bond Future	1151.6600	1258.7200	1.1517	1.2587	0
19/08/2026	2031 On 05-November-26			Bond Future	119.3569	119.3147	119.3569	119.3147	17,178
19/08/2026	2031 On 05-November-26	111.49	Call	Bond Future	7866.8700	7824.6500	7.8669	7.8247	0
19/08/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2031 On 04-February-27			Bond Future	119.1042	119.0613	119.1042	119.0613	681
19/08/2026	2031 On 04-February-27	116.18	Call	Bond Future	2989.2800	2950.4100	2.9893	2.9504	0
19/08/2026	2031 On 04-February-27	116.18	Put	Bond Future	65.1300	69.1100	0.0651	0.0691	0
19/08/2026	2031 On 06-May-27			Bond Future	121.4178	121.3745	121.4178	121.3745	0
19/08/2026	2031 On 06-May-27	116.87	Call	Bond Future	4566.4700	4524.3400	4.5665	4.5243	0
19/08/2026	2031 On 06-May-27	116.87	Put	Bond Future	18.6800	19.8800	0.0187	0.0199	0
19/08/2026	2031 On 05-August-27			Bond Future	121.2667	121.2216	121.2667	121.2216	0
19/08/2026	2031 On 05-August-27	121.41	Call	Bond Future	851.0000	830.9100	0.8510	0.8309	0
19/08/2026	2031 On 05-August-27	121.41	Put	Bond Future	994.3400	1019.2800	0.9943	1.0193	0
19/08/2026	2031 On 04-November-27			Bond Future	123.4783	123.4313	123.4783	123.4313	0
19/08/2026	2031 On 04-November-27	121.34	Call	Bond Future	2354.3900	2316.2500	2.3544	2.3163	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2026	2031 On 04-November-27	121.34	Put	Bond Future	216.0600	225.0000	0.2161	0.2250	0
19/08/2026	2032 On 05-November-26			Bond Future	8.1858	8.2295	101.1901	101.0024	198,550
19/08/2026	2032 On 05-November-26	9.16	Call	Bond Future	4271.1600	4110.0600	4.2712	4.1101	0
19/08/2026	2032 On 05-November-26	9.16	Put	Bond Future	191.6600	218.2100	0.1917	0.2182	0
19/08/2026	2032 On 04-February-27			Bond Future	8.2247	8.2710	103.0794	102.8887	0
19/08/2026	2032 On 04-February-27	7.58	Call	Bond Future	474.4200	434.7600	0.4744	0.4348	500
19/08/2026	2032 On 04-February-27	7.58	Put	Bond Future	3179.1400	3330.2100	3.1791	3.3302	0
19/08/2026	2032 On 04-February-27	8.08	Call	Bond Future	1198.4600	1120.2000	1.1985	1.1202	500
19/08/2026	2032 On 04-February-27	8.08	Put	Bond Future	1797.8300	1910.3000	1.7978	1.9103	0
19/08/2026	2032 On 04-February-27	8.36	Call	Bond Future	1840.9000	1739.6200	1.8409	1.7396	0
19/08/2026	2032 On 04-February-27	8.36	Put	Bond Future	1284.4300	1373.8800	1.2844	1.3739	500
19/08/2026	2032 On 04-February-27	8.48	Call	Bond Future	2158.9000	2048.5600	2.1589	2.0486	0
19/08/2026	2032 On 04-February-27	8.48	Put	Bond Future	1112.0800	1192.4700	1.1121	1.1925	0
19/08/2026	2032 On 06-May-27			Bond Future	8.2531	8.3022	100.8973	100.7033	0
19/08/2026	2032 On 06-May-27	7.58	Call	Bond Future	672.3500	624.3000	0.6724	0.6243	500
19/08/2026	2032 On 06-May-27	7.58	Put	Bond Future	3380.7100	3526.6400	3.3807	3.5266	0
19/08/2026	2032 On 06-May-27	7.80	Call	Bond Future	946.8500	884.8500	0.9469	0.8849	0
19/08/2026	2032 On 06-May-27	7.80	Put	Bond Future	2760.2400	2892.2200	2.7602	2.8922	0
19/08/2026	2032 On 06-May-27	7.94	Call	Bond Future	1155.7000	1084.1900	1.1557	1.0842	500
19/08/2026	2032 On 06-May-27	7.94	Put	Bond Future	2404.5500	2527.0200	2.4046	2.5270	0
19/08/2026	2032 On 06-May-27	8.08	Call	Bond Future	1404.8200	1323.4100	1.4048	1.3234	500
19/08/2026	2032 On 06-May-27	8.08	Put	Bond Future	2092.9700	2205.5400	2.0930	2.2055	0
19/08/2026	2032 On 06-May-27	8.44	Call	Bond Future	2207.6200	2101.5300	2.2076	2.1015	500
19/08/2026	2032 On 06-May-27	8.44	Put	Bond Future	1471.4100	1559.3000	1.4714	1.5593	0
19/08/2026	2032 On 06-May-27	8.47	Call	Bond Future	2282.4900	2174.4700	2.2825	2.1745	0
19/08/2026	2032 On 06-May-27	8.47	Put	Bond Future	1428.7100	1514.6700	1.4287	1.5147	500
19/08/2026	2032 On 06-May-27	8.93	Call	Bond Future	3561.3000	3427.8700	3.5613	3.4279	0
19/08/2026	2032 On 06-May-27	8.93	Put	Bond Future	925.9900	986.5400	0.9260	0.9865	500
19/08/2026	2032 On 05-August-27			Bond Future	8.2759	8.3282	102.8832	102.6855	0
19/08/2026	2032 On 05-August-27	7.94	Call	Bond Future	1304.1200	1228.9100	1.3041	1.2289	500
19/08/2026	2032 On 05-August-27	7.94	Put	Bond Future	2586.0200	2708.5700	2.5860	2.7086	0
19/08/2026	2032 On 05-August-27	8.42	Call	Bond Future	2251.4800	2146.4000	2.2515	2.1464	0
19/08/2026	2032 On 05-August-27	8.42	Put	Bond Future	1707.6700	1800.3500	1.7077	1.8004	0
19/08/2026	2032 On 05-August-27	8.44	Call	Bond Future	2297.8500	2191.6000	2.2979	2.1916	500

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19/08/2026	2032 On 05-August-27	8.44	Put	Bond Future	1678.8500	1770.3600	1.6789	1.7704	0
19/08/2026	2032 On 05-August-27	9.08	Call	Bond Future	3983.8500	3845.8200	3.9839	3.8458	0
19/08/2026	2032 On 05-August-27	9.08	Put	Bond Future	995.3100	1055.0400	0.9953	1.0550	500
19/08/2026	2032 On 04-November-27			Bond Future	8.3357	8.3918	100.5776	100.3752	0
19/08/2026	2032 On 04-November-27	8.20	Call	Bond Future	1776.7500	1685.2700	1.7768	1.6853	0
19/08/2026	2032 On 04-November-27	8.20	Put	Bond Future	2268.0000	2378.8800	2.2680	2.3789	0
19/08/2026	2033 On 05-November-26			Bond Future	149.0216	148.4282	149.0216	148.4282	16,218
19/08/2026	2033 On 05-November-26	137.26	Call	Bond Future	11761.5600	11168.2400	11.7616	11.1682	0
19/08/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2033 On 04-February-27			Bond Future	151.8396	151.2358	151.8396	151.2358	0
19/08/2026	2033 On 04-February-27	142.71	Call	Bond Future	9129.6100	8525.7500	9.1296	8.5258	0
19/08/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2033 On 06-May-27			Bond Future	153.1422	152.5267	153.1422	152.5267	0
19/08/2026	2033 On 06-May-27	151.21	Call	Bond Future	1932.1900	1316.7100	1.9322	1.3167	0
19/08/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2033 On 05-August-27			Bond Future	156.1906	155.5629	156.1906	155.5629	0
19/08/2026	2033 On 05-August-27	153.15	Call	Bond Future	3040.5700	2412.8800	3.0406	2.4129	0
19/08/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2033 On 04-November-27			Bond Future	157.3604	156.7191	157.3604	156.7191	0
19/08/2026	2033 On 04-November-27	156.56	Call	Bond Future	800.3900	159.0800	0.8004	0.1591	0
19/08/2026	2033 On 04-November-27	156.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2037 On 05-November-26			Bond Future	8.8132	8.8666	100.2510	99.9016	223,909
19/08/2026	2037 On 05-November-26	9.46	Call	Bond Future	4707.4900	4440.7300	4.7075	4.4407	4,490
19/08/2026	2037 On 05-November-26	9.46	Put	Bond Future	584.8800	667.5200	0.5849	0.6675	0
19/08/2026	2037 On 05-November-26	10.23	Call	Bond Future	8878.1600	8554.3800	8.8782	8.5544	0
19/08/2026	2037 On 05-November-26	10.23	Put	Bond Future	144.3500	169.9700	0.1444	0.1700	4,490
19/08/2026	2037 On 05-November-26	10.62	Call	Bond Future	11020.0900	10683.8300	11.0201	10.6838	0
19/08/2026	2037 On 05-November-26	10.62	Put	Bond Future	66.6900	79.8300	0.0667	0.0798	0
19/08/2026	2037 On 05-November-26	10.83	Call	Bond Future	12161.7400	11821.4500	12.1617	11.8215	0
19/08/2026	2037 On 05-November-26	10.83	Put	Bond Future	44.0400	53.1500	0.0440	0.0532	4,490
19/08/2026	2037 On 04-February-27			Bond Future	8.8585	8.9139	97.8648	97.5093	1,550
19/08/2026	2037 On 04-February-27	8.44	Call	Bond Future	1240.9600	1132.7400	1.2410	1.1327	4,490
19/08/2026	2037 On 04-February-27	8.44	Put	Bond Future	3982.6300	4229.8600	3.9826	4.2299	0

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19/08/2026	2037 On 04-February-27	9.31	Call	Bond Future	4296.6300	4065.7700	4.2966	4.0658	0
19/08/2026	2037 On 04-February-27	9.31	Put	Bond Future	1448.4200	1573.0100	1.4484	1.5730	4,490
19/08/2026	2037 On 04-February-27	9.51	Call	Bond Future	5229.0900	4977.1500	5.2291	4.9772	0
19/08/2026	2037 On 04-February-27	9.51	Put	Bond Future	1154.4800	1257.9900	1.1545	1.2580	0
19/08/2026	2037 On 04-February-27	9.81	Call	Bond Future	6701.4200	6423.9400	6.7014	6.4239	0
19/08/2026	2037 On 04-February-27	9.81	Put	Bond Future	826.5200	904.4900	0.8265	0.9045	4,490
19/08/2026	2037 On 06-May-27			Bond Future	8.9023	8.9598	99.7435	99.3816	0
19/08/2026	2037 On 06-May-27	8.58	Call	Bond Future	1944.2600	1808.0700	1.9443	1.8081	0
19/08/2026	2037 On 06-May-27	8.58	Put	Bond Future	4006.2700	4232.0100	4.0063	4.2320	0
19/08/2026	2037 On 05-August-27			Bond Future	8.9449	9.0048	97.4466	97.0776	0
19/08/2026	2037 On 05-August-27	9.05	Call	Bond Future	3697.9300	3503.7900	3.6979	3.5038	0
19/08/2026	2037 On 05-August-27	9.05	Put	Bond Future	3051.1100	3225.9500	3.0511	3.2260	0
19/08/2026	2037 On 04-November-27			Bond Future	9.0034	9.0658	99.1995	98.8229	0
19/08/2026	2037 On 04-November-27	8.84	Call	Bond Future	3097.3800	2926.1500	3.0974	2.9262	0
19/08/2026	2037 On 04-November-27	8.84	Put	Bond Future	4093.3900	4298.8000	4.0934	4.2988	0
19/08/2026	2038 On 05-November-26			Bond Future	165.2363	165.4955	165.2363	165.4955	4,103
19/08/2026	2038 On 05-November-26	146.31	Call	Bond Future	18926.2900	19185.5200	18.9263	19.1855	0
19/08/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2038 On 04-February-27			Bond Future	166.0823	166.3468	166.0823	166.3468	0
19/08/2026	2038 On 04-February-27	153.83	Call	Bond Future	12252.3200	12516.7700	12.2523	12.5168	0
19/08/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2038 On 06-May-27			Bond Future	169.3083	169.5784	169.3083	169.5784	0
19/08/2026	2038 On 06-May-27	166.10	Call	Bond Future	3208.3200	3478.3900	3.2083	3.4784	0
19/08/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2038 On 05-August-27			Bond Future	170.3470	170.6217	170.3470	170.6217	0
19/08/2026	2038 On 05-August-27	169.13	Call	Bond Future	1216.9800	1491.6500	1.2170	1.4917	0
19/08/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2038 On 04-November-27			Bond Future	173.4559	173.7340	173.4559	173.7340	0
19/08/2026	2038 On 04-November-27	170.50	Call	Bond Future	2955.8700	3234.0200	2.9559	3.2340	0
19/08/2026	2038 On 04-November-27	170.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2040 On 05-November-26			Bond Future	9.1728	9.2314	101.1612	100.7232	33,039
19/08/2026	2040 On 05-November-26	8.75	Call	Bond Future	823.4600	720.5500	0.8235	0.7206	0
19/08/2026	2040 On 05-November-26	8.75	Put	Bond Future	4069.3700	4404.5500	4.0694	4.4046	0

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19/08/2026	2040 On 05-November-26	8.85	Call	Bond Future	1061.5200	936.6500	1.0615	0.9367	14,000
19/08/2026	2040 On 05-November-26	8.85	Put	Bond Future	3526.3500	3839.5700	3.5264	3.8396	0
19/08/2026	2040 On 05-November-26	9.91	Call	Bond Future	5938.6600	5594.4200	5.9387	5.5944	2,300
19/08/2026	2040 On 05-November-26	9.91	Put	Bond Future	618.2300	712.0800	0.6182	0.7121	0
19/08/2026	2040 On 05-November-26	10.67	Call	Bond Future	10554.5600	10147.5000	10.5546	10.1475	0
19/08/2026	2040 On 05-November-26	10.67	Put	Bond Future	166.7600	197.7900	0.1668	0.1978	2,300
19/08/2026	2040 On 05-November-26	11.06	Call	Bond Future	12920.4100	12499.4300	12.9204	12.4994	0
19/08/2026	2040 On 05-November-26	11.06	Put	Bond Future	84.7400	101.8500	0.0847	0.1019	0
19/08/2026	2040 On 05-November-26	11.27	Call	Bond Future	14171.5900	13745.8000	14.1716	13.7458	0
19/08/2026	2040 On 05-November-26	11.27	Put	Bond Future	58.3900	70.6900	0.0584	0.0707	2,300
19/08/2026	2040 On 04-February-27			Bond Future	9.2244	9.2849	98.5416	98.0957	54,058
19/08/2026	2040 On 04-February-27	8.78	Call	Bond Future	1435.1400	1300.9100	1.4351	1.3009	2,300
19/08/2026	2040 On 04-February-27	8.78	Put	Bond Future	4796.7700	5108.3600	4.7968	5.1084	0
19/08/2026	2040 On 04-February-27	9.67	Call	Bond Future	4975.5000	4687.8000	4.9755	4.6878	0
19/08/2026	2040 On 04-February-27	9.67	Put	Bond Future	1758.7900	1916.9100	1.7588	1.9169	2,300
19/08/2026	2040 On 04-February-27	9.93	Call	Bond Future	6350.6200	6030.1000	6.3506	6.0301	0
19/08/2026	2040 On 04-February-27	9.93	Put	Bond Future	1325.4600	1450.7600	1.3255	1.4508	0
19/08/2026	2040 On 04-February-27	10.17	Call	Bond Future	7680.2500	7335.3000	7.6803	7.3353	0
19/08/2026	2040 On 04-February-27	10.17	Put	Bond Future	1028.7700	1129.6400	1.0288	1.1296	2,300
19/08/2026	2040 On 06-May-27			Bond Future	9.2748	9.3373	100.4333	99.9793	0
19/08/2026	2040 On 06-May-27	8.88	Call	Bond Future	2139.7100	1977.1700	2.1397	1.9772	0
19/08/2026	2040 On 06-May-27	8.88	Put	Bond Future	5072.4300	5363.8600	5.0724	5.3639	0
19/08/2026	2040 On 05-August-27			Bond Future	9.3246	9.3894	97.8994	97.4365	0
19/08/2026	2040 On 05-August-27	9.33	Call	Bond Future	4013.4300	3781.7600	4.0134	3.7818	0
19/08/2026	2040 On 05-August-27	9.33	Put	Bond Future	3974.7700	4205.9800	3.9748	4.2060	0
19/08/2026	2040 On 04-November-27			Bond Future	9.3877	9.4550	99.6600	99.1878	0
19/08/2026	2040 On 04-November-27	9.21	Call	Bond Future	3708.7500	3493.4300	3.7088	3.4934	0
19/08/2026	2040 On 04-November-27	9.21	Put	Bond Future	4971.9700	5228.8400	4.9720	5.2288	0
19/08/2026	2043 On 05-November-26			Bond Future	127.4777	127.4292	127.4777	127.4292	0
19/08/2026	2043 On 05-November-26	112.84	Call	Bond Future	14639.9274	14591.6889	14.6399	14.5917	0
19/08/2026	2043 On 05-November-26	112.84	Put	Bond Future	2.2174	2.4589	0.0022	0.0025	0
19/08/2026	2043 On 04-February-27			Bond Future	126.9319	126.8825	126.9319	126.8825	3,116
19/08/2026	2043 On 04-February-27	117.63	Call	Bond Future	9475.3971	9431.4424	9.4754	9.4314	0
19/08/2026	2043 On 04-February-27	117.63	Put	Bond Future	173.5171	178.9124	0.1735	0.1789	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2026	2043 On 06-May-27			Bond Future	129.3976	129.3478	129.3976	129.3478	0
19/08/2026	2043 On 06-May-27	127.48	Call	Bond Future	4077.5119	4052.7702	4.0775	4.0528	0
19/08/2026	2043 On 06-May-27	127.48	Put	Bond Future	2159.9019	2184.9502	2.1599	2.1850	0
19/08/2026	2043 On 05-August-27			Bond Future	128.9483	128.8965	128.9483	128.8965	0
19/08/2026	2043 On 05-August-27	129.56	Call	Bond Future	3009.6173	2989.3321	3.0096	2.9893	0
19/08/2026	2043 On 05-August-27	129.56	Put	Bond Future	3621.3173	3652.8321	3.6213	3.6528	0
19/08/2026	2043 On 04-November-27			Bond Future	131.2996	131.2454	131.2996	131.2454	0
19/08/2026	2043 On 04-November-27	128.97	Call	Bond Future	4816.3396	4786.8210	4.8163	4.7868	0
19/08/2026	2043 On 04-November-27	128.97	Put	Bond Future	2486.7296	2511.4210	2.4867	2.5114	0
19/08/2026	2044 On 05-November-26			Bond Future	9.3311	9.3843	97.4675	97.0341	125,460
19/08/2026	2044 On 05-November-26	9.50	Call	Bond Future	3170.9800	2931.7800	3.1710	2.9318	0
19/08/2026	2044 On 05-November-26	9.50	Put	Bond Future	1805.2500	1999.4300	1.8053	1.9994	15,000
19/08/2026	2044 On 05-November-26	11.34	Call	Bond Future	14586.4800	14169.6700	14.5865	14.1697	0
19/08/2026	2044 On 05-November-26	11.34	Put	Bond Future	92.0000	108.5700	0.0920	0.1086	0
19/08/2026	2044 On 04-February-27			Bond Future	9.3812	9.4360	94.9041	94.4631	0
19/08/2026	2044 On 04-February-27	10.18	Call	Bond Future	7510.4900	7185.5500	7.5105	7.1856	0
19/08/2026	2044 On 04-February-27	10.18	Put	Bond Future	1375.3200	1491.3900	1.3753	1.4914	0
19/08/2026	2044 On 06-May-27			Bond Future	9.4299	9.4864	96.7261	96.2768	0
19/08/2026	2044 On 06-May-27	9.08	Call	Bond Future	2558.2200	2388.8700	2.5582	2.3889	0
19/08/2026	2044 On 06-May-27	9.08	Put	Bond Future	5414.0200	5693.9500	5.4140	5.6940	0
19/08/2026	2044 On 05-August-27			Bond Future	9.4782	9.5365	94.2445	93.7865	0
19/08/2026	2044 On 05-August-27	9.44	Call	Bond Future	4316.7700	4091.9300	4.3168	4.0919	0
19/08/2026	2044 On 05-August-27	9.44	Put	Bond Future	4618.8200	4851.9600	4.6188	4.8520	0
19/08/2026	2044 On 04-November-27			Bond Future	9.5376	9.5979	95.9394	95.4721	0
19/08/2026	2044 On 04-November-27	9.31	Call	Bond Future	3995.2900	3786.5200	3.9953	3.7865	0
19/08/2026	2044 On 04-November-27	9.31	Put	Bond Future	5791.7900	6050.2500	5.7918	6.0503	0
19/08/2026	2046 On 05-November-26			Bond Future	145.1375	145.0805	145.1375	145.0805	18,563
19/08/2026	2046 On 05-November-26	125.48	Call	Bond Future	19657.5100	19600.4500	19.6575	19.6005	0
19/08/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2046 On 04-February-27			Bond Future	147.8822	147.8247	147.8822	147.8247	0
19/08/2026	2046 On 04-February-27	131.09	Call	Bond Future	16792.2000	16734.7300	16.7922	16.7347	0
19/08/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2046 On 06-May-27			Bond Future	148.3339	148.2754	148.3339	148.2754	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2046 On 06-May-27	148.99	Put	Bond Future	656.1200	714.6400	0.6561	0.7146	0
19/08/2026	2046 On 05-August-27			Bond Future	151.2866	151.2269	151.2866	151.2269	0
19/08/2026	2046 On 05-August-27	149.17	Call	Bond Future	2116.6300	2056.9000	2.1166	2.0569	0
19/08/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2046 On 04-November-27			Bond Future	151.5749	151.5114	151.5749	151.5114	0
19/08/2026	2046 On 04-November-27	151.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2046 On 04-November-27	151.95	Put	Bond Future	375.0700	438.5700	0.3751	0.4386	0
19/08/2026	2050 On 05-November-26			Bond Future	149.0431	148.7362	149.0431	148.7362	18,702
19/08/2026	2050 On 05-November-26	123.84	Call	Bond Future	25203.1000	24896.2000	25.2031	24.8962	0
19/08/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2050 On 04-February-27			Bond Future	149.3247	149.0125	149.3247	149.0125	0
19/08/2026	2050 On 04-February-27	132.39	Call	Bond Future	16934.6800	16622.5100	16.9347	16.6225	0
19/08/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2050 On 06-May-27			Bond Future	152.2254	151.9075	152.2254	151.9075	0
19/08/2026	2050 On 06-May-27	150.46	Call	Bond Future	1765.3600	1447.5000	1.7654	1.4475	0
19/08/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2050 On 05-August-27			Bond Future	152.6593	152.3344	152.6593	152.3344	0
19/08/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	2050 On 05-August-27	152.97	Put	Bond Future	310.6900	635.6100	0.3107	0.6356	0
19/08/2026	2050 On 04-November-27			Bond Future	155.4452	155.1126	155.4452	155.1126	0
19/08/2026	2050 On 04-November-27	153.21	Call	Bond Future	2235.2400	1902.6200	2.2352	1.9026	0
19/08/2026	2050 On 04-November-27	153.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	AL37 On 06-August-26			Index Future	1302.3390	1302.3390	1302.3390	1,302.3390	0
19/08/2026	AL37 On 05-November-26			Index Future	1321.2820	1318.8880	1321.2820	1,318.8880	0
19/08/2026	AL37 On 04-February-27			Index Future	1345.9480	1343.5120	1345.9480	1,343.5120	0
19/08/2026	AL37 On 06-May-27			Index Future	1371.7770	1369.2950	1371.7770	1,369.2950	0
19/08/2026	AL37 On 05-August-27			Index Future	1398.4950	1395.9660	1398.4950	1,395.9660	0
19/08/2026	AL37 On 04-November-27			Index Future	1424.0350	1421.4560	1424.0350	1,421.4560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2026	AL7T On 06-August-26			Index Future	1700.7270	1700.7270	1700.7270	1,700.7270	0
19/08/2026	AL7T On 05-November-26			Index Future	1716.1030	1710.6850	1716.1030	1,710.6850	0
19/08/2026	AL7T On 04-February-27			Index Future	1748.1410	1742.6240	1748.1410	1,742.6240	0
19/08/2026	AL7T On 06-May-27			Index Future	1781.6870	1776.0660	1781.6870	1,776.0660	0
19/08/2026	AL7T On 05-August-27			Index Future	1816.3890	1810.6600	1816.3890	1,810.6600	0
19/08/2026	AL7T On 04-November-27			Index Future	1849.5620	1843.7210	1849.5620	1,843.7210	0
19/08/2026	ALBI On 06-August-26			Index Future	1433.8150	1433.8150	1433.8150	1,433.8150	0
19/08/2026	ALBI On 05-November-26			Index Future	1444.8140	1439.9220	1444.8140	1,439.9220	75
19/08/2026	ALBI On 04-February-27			Index Future	1471.7870	1466.8060	1471.7870	1,466.8060	0
19/08/2026	ALBI On 06-May-27			Index Future	1500.0300	1494.9550	1500.0300	1,494.9550	0
19/08/2026	ALBI On 05-August-27			Index Future	1529.2470	1524.0730	1529.2470	1,524.0730	0
19/08/2026	ALBI On 04-November-27			Index Future	1557.1750	1551.9020	1557.1750	1,551.9020	0
19/08/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/08/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/08/2026	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
19/08/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/08/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	ES33 On 05-November-26			Bond Future	8.9820	9.0366	93.6850	93.4239	0
19/08/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8356.6100	8095.4900	8.3566	8.0955	0
19/08/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	ES33 On 04-February-27			Bond Future	9.0508	9.1080	95.4568	95.1912	0
19/08/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2960.2000	2694.5900	2.9602	2.6946	0
19/08/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	ES33 On 06-May-27			Bond Future	9.1094	9.1695	93.5156	93.2451	0
19/08/2026	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
19/08/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1409.7200	1680.2200	1.4097	1.6802	0
19/08/2026	ES33 On 05-August-27			Bond Future	9.1652	9.2284	95.3771	95.1013	0
19/08/2026	ES33 On 05-August-27	9.27	Call	Bond Future	456.7200	180.9100	0.4567	0.1809	0
19/08/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	ES33 On 04-November-27			Bond Future	9.2553	9.3221	93.3225	93.0407	0
19/08/2026	ES33 On 04-November-27	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	ES33 On 04-November-27	9.06	Put	Bond Future	829.3400	1111.2000	0.8293	1.1112	0
19/08/2026	ES42 On 05-November-26			Bond Future	9.6205	9.6794	91.4442	91.0082	0
19/08/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13479.3400	13043.4200	13.4793	13.0434	0
19/08/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	ES42 On 04-February-27			Bond Future	9.6808	9.7415	93.1738	92.7301	0
19/08/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4313.9100	3870.1500	4.3139	3.8702	0
19/08/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	ES42 On 06-May-27			Bond Future	9.7377	9.8004	90.7193	90.2672	0
19/08/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3023.0500	3475.1900	3.0231	3.4752	0
19/08/2026	ES42 On 05-August-27			Bond Future	9.7918	9.8566	92.5253	92.0642	0
19/08/2026	ES42 On 05-August-27	9.84	Call	Bond Future	343.2800	0.0000	0.3433	0.0000	0
19/08/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	117.8100	0.0000	0.1178	0
19/08/2026	ES42 On 04-November-27			Bond Future	9.8642	9.9313	89.9478	89.4774	0
19/08/2026	ES42 On 04-November-27	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	ES42 On 04-November-27	9.66	Put	Bond Future	1454.3300	1924.7800	1.4543	1.9248	0
19/08/2026	GOVI On 06-August-26			GOVI	1407.0820	1407.0820	1407.0820	1,407.0820	0
19/08/2026	GOVI On 05-November-26			GOVI	1417.4780	1412.5030	1417.4780	1,412.5030	664
19/08/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1404780.0000	1355030.0000	140.4780	135.5030	0
19/08/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	GOVI On 04-February-27			GOVI	1443.9400	1438.8750	1443.9400	1,438.8750	58
19/08/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	749400.0000	698750.0000	74.9400	69.8750	0
19/08/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	GOVI On 06-May-27			GOVI	1471.6490	1466.4880	1471.6490	1,466.4880	0
19/08/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	446490.0000	394880.0000	44.6490	39.4880	0
19/08/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	GOVI On 05-August-27			GOVI	1500.3120	1495.0510	1500.3120	1,495.0510	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	353120.0000	300510.0000	35.3120	30.0510	0
19/08/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	GOVI On 04-November-27			GOVI	1527.7120	1522.3500	1527.7120	1,522.3500	0
19/08/2026	GOVI On 04-November-27	1,514.00	Call	GOVI	137120.0000	83500.0000	13.7120	8.3500	0
19/08/2026	GOVI On 04-November-27	1,514.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/08/2026	I258 On 05-November-26			Bond Future	137.7802	137.7300	137.7802	137.7300	0
19/08/2026	I258 On 05-November-26	114.95	Call	Bond Future	22832.1302	22782.1356	22.8321	22.7821	0
19/08/2026	I258 On 05-November-26	114.95	Put	Bond Future	1.9602	2.1656	0.0020	0.0022	0
19/08/2026	I258 On 04-February-27			Bond Future	137.4293	137.3783	137.4293	137.3783	0
19/08/2026	I258 On 04-February-27	118.90	Call	Bond Future	18631.2066	18583.3193	18.6312	18.5833	0
19/08/2026	I258 On 04-February-27	118.90	Put	Bond Future	101.9266	105.0593	0.1019	0.1051	0
19/08/2026	I258 On 06-May-27			Bond Future	140.0988	140.0473	140.0988	140.0473	0
19/08/2026	I258 On 06-May-27	134.78	Call	Bond Future	7976.7364	7950.0306	7.9767	7.9500	0
19/08/2026	I258 On 06-May-27	134.78	Put	Bond Future	2657.9364	2682.7106	2.6579	2.6827	0
19/08/2026	I258 On 05-August-27			Bond Future	139.8627	139.8089	139.8627	139.8089	0
19/08/2026	I258 On 05-August-27	138.93	Call	Bond Future	5712.8939	5690.9621	5.7129	5.6910	0
19/08/2026	I258 On 05-August-27	138.93	Put	Bond Future	4780.2039	4812.0221	4.7802	4.8120	0
19/08/2026	I258 On 04-November-27			Bond Future	142.4134	142.3572	142.4134	142.3572	0
19/08/2026	I258 On 04-November-27	137.93	Call	Bond Future	8116.2465	8086.1211	8.1162	8.0861	0
19/08/2026	I258 On 04-November-27	137.93	Put	Bond Future	3632.8965	3658.9211	3.6329	3.6589	0
19/08/2026	IGOV On 06-August-26			Index Future	455.7060	455.7060	455.7060	455.7060	0
19/08/2026	IGOV On 05-November-26			Index Future	463.1720	462.9080	463.1720	462.9080	258
19/08/2026	IGOV On 04-February-27			Index Future	471.9310	471.6620	471.9310	471.6620	0
19/08/2026	IGOV On 06-May-27			Index Future	481.0970	480.8230	481.0970	480.8230	0
19/08/2026	IGOV On 05-August-27			Index Future	490.5740	490.2960	490.5740	490.2960	0
19/08/2026	IGOV On 04-November-27			Index Future	499.6390	499.3540	499.6390	499.3540	0
19/08/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/08/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/08/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/08/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/08/2026	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
19/08/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/08/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/08/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/08/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/08/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/08/2026	R033 On 05-November-26			Bond Future	8.3074	8.3562	109.3692	109.1188	8,980
19/08/2026	R033 On 05-November-26	9.33	Call	Bond Future	5305.9800	5088.3500	5.3060	5.0884	0
19/08/2026	R033 On 05-November-26	9.33	Put	Bond Future	213.6400	246.4300	0.2136	0.2464	0
19/08/2026	R033 On 04-February-27			Bond Future	8.3489	8.4003	111.4113	111.1567	0
19/08/2026	R033 On 04-February-27	8.65	Call	Bond Future	2756.1900	2604.1800	2.7562	2.6042	0
19/08/2026	R033 On 04-February-27	8.65	Put	Bond Future	1275.8100	1378.3800	1.2758	1.3784	0
19/08/2026	R033 On 06-May-27			Bond Future	8.3811	8.4354	108.5067	108.2476	0
19/08/2026	R033 On 06-May-27	7.93	Call	Bond Future	1156.4100	1072.9100	1.1564	1.0729	0
19/08/2026	R033 On 06-May-27	7.93	Put	Bond Future	3343.2100	3518.7700	3.3432	3.5188	0
19/08/2026	R033 On 05-August-27			Bond Future	8.4087	8.4660	110.6423	110.3782	0
19/08/2026	R033 On 05-August-27	8.54	Call	Bond Future	2729.5400	2589.8600	2.7295	2.5899	0
19/08/2026	R033 On 05-August-27	8.54	Put	Bond Future	2125.9300	2250.3300	2.1259	2.2503	0
19/08/2026	R033 On 04-November-27			Bond Future	8.4689	8.5299	107.5936	107.3236	0
19/08/2026	R033 On 04-November-27	8.32	Call	Bond Future	2178.4600	2056.8600	2.1785	2.0569	0
19/08/2026	R033 On 04-November-27	8.32	Put	Bond Future	2840.7300	2989.0800	2.8407	2.9891	0
19/08/2026	R035 On 05-November-26			Bond Future	8.4926	8.5461	103.9645	103.6465	100,117
19/08/2026	R035 On 05-November-26	7.97	Call	Bond Future	433.1000	377.2100	0.4331	0.3772	600
19/08/2026	R035 On 05-November-26	7.97	Put	Bond Future	3609.7900	3871.8200	3.6098	3.8718	0
19/08/2026	R035 On 05-November-26	8.47	Call	Bond Future	1520.4500	1378.4900	1.5205	1.3785	0
19/08/2026	R035 On 05-November-26	8.47	Put	Bond Future	1655.2600	1831.2200	1.6553	1.8312	600
19/08/2026	R035 On 05-November-26	8.80	Call	Bond Future	2733.7300	2533.7400	2.7337	2.5337	200
19/08/2026	R035 On 05-November-26	8.80	Put	Bond Future	922.6100	1040.5400	0.9226	1.0405	0
19/08/2026	R035 On 05-November-26	8.97	Call	Bond Future	3471.4700	3246.8600	3.4715	3.2469	0
19/08/2026	R035 On 05-November-26	8.97	Put	Bond Future	676.5100	769.8200	0.6765	0.7698	600
19/08/2026	R035 On 05-November-26	9.30	Call	Bond Future	5038.3600	4777.8200	5.0384	4.7778	0
19/08/2026	R035 On 05-November-26	9.30	Put	Bond Future	368.9200	426.3000	0.3689	0.4263	200
19/08/2026	R035 On 05-November-26	9.80	Call	Bond Future	7566.9400	7274.9000	7.5669	7.2749	0
19/08/2026	R035 On 05-November-26	9.80	Put	Bond Future	143.7600	169.6400	0.1438	0.1696	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2026	R035 On 05-November-26	10.03	Call	Bond Future	8748.8300	8448.6000	8.7488	8.4486	0
19/08/2026	R035 On 05-November-26	10.03	Put	Bond Future	92.8600	110.5500	0.0929	0.1106	0
19/08/2026	R035 On 04-February-27			Bond Future	8.5365	8.5923	105.9053	105.5820	0
19/08/2026	R035 On 04-February-27	7.70	Call	Bond Future	475.7100	425.1000	0.4757	0.4251	3,000
19/08/2026	R035 On 04-February-27	7.70	Put	Bond Future	5489.2500	5762.0000	5.4893	5.7620	0
19/08/2026	R035 On 04-February-27	7.86	Call	Bond Future	651.5200	585.7400	0.6515	0.5857	500
19/08/2026	R035 On 04-February-27	7.86	Put	Bond Future	4682.1400	4939.7200	4.6821	4.9397	0
19/08/2026	R035 On 04-February-27	8.20	Call	Bond Future	1235.2900	1127.9000	1.2353	1.1279	3,000
19/08/2026	R035 On 04-February-27	8.20	Put	Bond Future	3215.2400	3431.2100	3.2152	3.4312	0
19/08/2026	R035 On 04-February-27	8.36	Call	Bond Future	1628.0000	1498.1700	1.6280	1.4982	500
19/08/2026	R035 On 04-February-27	8.36	Put	Bond Future	2660.5100	2854.0400	2.6605	2.8540	0
19/08/2026	R035 On 04-February-27	8.43	Call	Bond Future	1824.7800	1685.0000	1.8248	1.6850	1,050
19/08/2026	R035 On 04-February-27	8.43	Put	Bond Future	2446.2700	2629.8500	2.4463	2.6299	0
19/08/2026	R035 On 04-February-27	8.67	Call	Bond Future	2603.6500	2430.8200	2.6037	2.4308	0
19/08/2026	R035 On 04-February-27	8.67	Put	Bond Future	1831.8200	1982.3500	1.8318	1.9824	500
19/08/2026	R035 On 04-February-27	8.85	Call	Bond Future	3276.4900	3081.1400	3.2765	3.0811	0
19/08/2026	R035 On 04-February-27	8.85	Put	Bond Future	1475.6000	1603.6100	1.4756	1.6036	3,000
19/08/2026	R035 On 04-February-27	8.93	Call	Bond Future	3595.3600	3390.8500	3.5954	3.3909	0
19/08/2026	R035 On 04-February-27	8.93	Put	Bond Future	1341.4300	1460.2800	1.3414	1.4603	1,050
19/08/2026	R035 On 04-February-27	9.02	Call	Bond Future	3965.6900	3751.4800	3.9657	3.7515	0
19/08/2026	R035 On 04-February-27	9.02	Put	Bond Future	1205.2500	1314.4000	1.2053	1.3144	0
19/08/2026	R035 On 04-February-27	9.43	Call	Bond Future	5775.3400	5525.3400	5.7753	5.5253	0
19/08/2026	R035 On 04-February-27	9.43	Put	Bond Future	749.0100	822.3700	0.7490	0.8224	1,050
19/08/2026	R035 On 06-May-27			Bond Future	8.5684	8.6266	103.4334	103.1042	0
19/08/2026	R035 On 06-May-27	7.86	Call	Bond Future	947.6800	867.4700	0.9477	0.8675	500
19/08/2026	R035 On 06-May-27	7.86	Put	Bond Future	5068.5900	5317.6500	5.0686	5.3177	0
19/08/2026	R035 On 06-May-27	8.14	Call	Bond Future	1442.3600	1332.3800	1.4424	1.3324	900
19/08/2026	R035 On 06-May-27	8.14	Put	Bond Future	3909.4400	4128.7300	3.9094	4.1287	0
19/08/2026	R035 On 06-May-27	8.25	Call	Bond Future	1676.4800	1553.9200	1.6765	1.5539	500
19/08/2026	R035 On 06-May-27	8.25	Put	Bond Future	3502.8600	3709.5700	3.5029	3.7096	0
19/08/2026	R035 On 06-May-27	8.36	Call	Bond Future	1959.4400	1823.6800	1.9594	1.8237	500
19/08/2026	R035 On 06-May-27	8.36	Put	Bond Future	3150.1500	3343.6600	3.1502	3.3437	0
19/08/2026	R035 On 06-May-27	8.64	Call	Bond Future	2799.4000	2630.7600	2.7994	2.6308	0
19/08/2026	R035 On 06-May-27	8.64	Put	Bond Future	2394.3700	2555.0000	2.3944	2.5550	900

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2026	R035 On 06-May-27	8.75	Call	Bond Future	3173.0300	2992.1800	3.1730	2.9922	500
19/08/2026	R035 On 06-May-27	8.75	Put	Bond Future	2149.7800	2298.2000	2.1498	2.2982	0
19/08/2026	R035 On 06-May-27	8.78	Call	Bond Future	3280.2900	3096.2300	3.2803	3.0962	0
19/08/2026	R035 On 06-May-27	8.78	Put	Bond Future	2089.2700	2234.4800	2.0893	2.2345	500
19/08/2026	R035 On 06-May-27	9.14	Call	Bond Future	4663.9300	4445.2900	4.6639	4.4453	0
19/08/2026	R035 On 06-May-27	9.14	Put	Bond Future	1487.3700	1598.0000	1.4874	1.5980	900
19/08/2026	R035 On 06-May-27	9.27	Call	Bond Future	5200.6800	4971.4500	5.2007	4.9715	0
19/08/2026	R035 On 06-May-27	9.27	Put	Bond Future	1319.5000	1419.5400	1.3195	1.4195	500
19/08/2026	R035 On 05-August-27			Bond Future	8.5967	8.6576	105.4692	105.1335	0
19/08/2026	R035 On 05-August-27	8.25	Call	Bond Future	1926.1500	1797.6300	1.9262	1.7976	500
19/08/2026	R035 On 05-August-27	8.25	Put	Bond Future	3865.8500	4073.0200	3.8659	4.0730	0
19/08/2026	R035 On 05-August-27	8.72	Call	Bond Future	3267.6300	3089.9400	3.2676	3.0899	0
19/08/2026	R035 On 05-August-27	8.72	Put	Bond Future	2589.1300	2747.1300	2.5891	2.7471	0
19/08/2026	R035 On 05-August-27	8.75	Call	Bond Future	3366.1200	3185.4600	3.3661	3.1855	500
19/08/2026	R035 On 05-August-27	8.75	Put	Bond Future	2523.3800	2678.4100	2.5234	2.6784	0
19/08/2026	R035 On 05-August-27	9.42	Call	Bond Future	5890.7300	5654.6200	5.8907	5.6546	0
19/08/2026	R035 On 05-August-27	9.42	Put	Bond Future	1467.5800	1567.1600	1.4676	1.5672	500
19/08/2026	R035 On 04-November-27			Bond Future	8.6550	8.7189	102.8674	102.5246	0
19/08/2026	R035 On 04-November-27	8.51	Call	Bond Future	2687.6500	2531.6100	2.6877	2.5316	0
19/08/2026	R035 On 04-November-27	8.51	Put	Bond Future	3470.6600	3657.3600	3.4707	3.6574	0
19/08/2026	R038 On 05-November-26			Bond Future	8.9598	9.0135	114.7014	114.2891	4,232
19/08/2026	R038 On 05-November-26	10.72	Call	Bond Future	12590.2800	12196.0100	12.5903	12.1960	0
19/08/2026	R038 On 05-November-26	10.72	Put	Bond Future	94.8100	112.8400	0.0948	0.1128	0
19/08/2026	R038 On 04-February-27			Bond Future	9.0125	9.0682	116.8430	116.4236	0
19/08/2026	R038 On 04-February-27	9.60	Call	Bond Future	5792.4400	5503.3600	5.7924	5.5034	0
19/08/2026	R038 On 04-February-27	9.60	Put	Bond Future	1474.7900	1605.1100	1.4748	1.6051	0
19/08/2026	R038 On 06-May-27			Bond Future	9.0593	9.1171	113.6014	113.1743	0
19/08/2026	R038 On 06-May-27	8.71	Call	Bond Future	2230.6300	2073.2600	2.2306	2.0733	0
19/08/2026	R038 On 06-May-27	8.71	Put	Bond Future	4859.7700	5129.5000	4.8598	5.1295	0
19/08/2026	R038 On 05-August-27			Bond Future	9.1036	9.1637	115.8373	115.4020	0
19/08/2026	R038 On 05-August-27	9.15	Call	Bond Future	4144.1100	3922.5200	4.1441	3.9225	0
19/08/2026	R038 On 05-August-27	9.15	Put	Bond Future	3807.7900	4021.5900	3.8078	4.0216	0
19/08/2026	R038 On 04-November-27			Bond Future	9.1695	9.2321	112.4409	111.9964	0
19/08/2026	R038 On 04-November-27	9.00	Call	Bond Future	3667.0900	3465.1400	3.6671	3.4651	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2026	R038 On 04-November-27	9.00	Put	Bond Future	4881.4100	5123.9600	4.8814	5.1240	0
19/08/2026	R053 On 05-November-26			Bond Future	9.1906	9.2640	125.3018	124.4362	57,273
19/08/2026	R053 On 05-November-26	8.38	Call	Bond Future	457.9000	373.3200	0.4579	0.3733	530
19/08/2026	R053 On 05-November-26	8.38	Put	Bond Future	10729.7100	11510.7200	10.7297	11.5107	0
19/08/2026	R053 On 05-November-26	8.85	Call	Bond Future	1618.8500	1376.6800	1.6189	1.3767	530
19/08/2026	R053 On 05-November-26	8.85	Put	Bond Future	5769.5700	6392.9900	5.7696	6.3930	0
19/08/2026	R053 On 05-November-26	9.35	Call	Bond Future	4469.3100	3989.6100	4.4693	3.9896	0
19/08/2026	R053 On 05-November-26	9.35	Put	Bond Future	2602.8400	2988.7300	2.6028	2.9887	530
19/08/2026	R053 On 05-November-26	11.21	Call	Bond Future	20654.8900	19820.4800	20.6549	19.8205	0
19/08/2026	R053 On 05-November-26	11.21	Put	Bond Future	128.8100	159.9900	0.1288	0.1600	0
19/08/2026	R053 On 04-February-27			Bond Future	9.2336	9.3091	127.6414	126.7603	0
19/08/2026	R053 On 04-February-27	9.99	Call	Bond Future	10400.2100	9755.0900	10.4002	9.7551	0
19/08/2026	R053 On 04-February-27	9.99	Put	Bond Future	2032.0400	2268.0600	2.0320	2.2681	0
19/08/2026	R053 On 06-May-27			Bond Future	9.2719	9.3496	124.2288	123.3311	0
19/08/2026	R053 On 06-May-27	8.92	Call	Bond Future	3635.6400	3297.2000	3.6356	3.2972	0
19/08/2026	R053 On 06-May-27	8.92	Put	Bond Future	7845.2600	8404.5400	7.8453	8.4045	0
19/08/2026	R053 On 05-August-27			Bond Future	9.3081	9.3880	126.6739	125.7587	0
19/08/2026	R053 On 05-August-27	9.28	Call	Bond Future	6253.3900	5799.4600	6.2534	5.7995	0
19/08/2026	R053 On 05-August-27	9.28	Put	Bond Future	6577.4200	7038.6600	6.5774	7.0387	0
19/08/2026	R053 On 04-November-27			Bond Future	9.3583	9.4406	123.0946	122.1616	0
19/08/2026	R053 On 04-November-27	9.16	Call	Bond Future	5892.2300	5466.0000	5.8922	5.4660	0
19/08/2026	R053 On 04-November-27	9.16	Put	Bond Future	8187.6600	8694.4300	8.1877	8.6944	0
19/08/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
19/08/2026	R186 On 05-November-26	8.12	Call	Bond Future	24.6200	24.7800	0.0246	0.0248	0
19/08/2026	R186 On 05-November-26	8.12	Put	Bond Future	24.6200	24.7800	0.0246	0.0248	0
19/08/2026	R202 On 05-November-26			Bond Future	308.0279	307.9096	308.0279	307.9096	732
19/08/2026	R202 On 05-November-26	280.46	Call	Bond Future	27567.8600	27449.6400	27.5679	27.4496	0
19/08/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	R202 On 04-February-27			Bond Future	308.2446	308.1252	308.2446	308.1252	513
19/08/2026	R202 On 04-February-27	294.73	Call	Bond Future	13514.6300	13395.1900	13.5146	13.3952	0
19/08/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	R202 On 06-May-27			Bond Future	314.2321	314.1112	314.2321	314.1112	0
19/08/2026	R202 On 06-May-27	306.99	Call	Bond Future	7242.0600	7121.2000	7.2421	7.1212	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	R202 On 05-August-27			Bond Future	314.7504	314.6255	314.7504	314.6255	0
19/08/2026	R202 On 05-August-27	312.97	Call	Bond Future	1780.3700	1655.5100	1.7804	1.6555	0
19/08/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	R202 On 04-November-27			Bond Future	320.4944	320.3643	320.4944	320.3643	0
19/08/2026	R202 On 04-November-27	315.68	Call	Bond Future	4814.4200	4684.2700	4.8144	4.6843	0
19/08/2026	R202 On 04-November-27	315.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	R209 On 05-November-26			Bond Future	8.6607	8.7140	85.4158	85.1124	45,062
19/08/2026	R209 On 05-November-26	10.32	Call	Bond Future	8909.4500	8621.1100	8.9095	8.6211	0
19/08/2026	R209 On 05-November-26	10.32	Put	Bond Future	80.6800	95.7500	0.0807	0.0958	0
19/08/2026	R209 On 04-February-27			Bond Future	8.7026	8.7579	87.0106	86.7020	0
19/08/2026	R209 On 04-February-27	8.03	Call	Bond Future	680.1100	614.5500	0.6801	0.6146	3,237
19/08/2026	R209 On 04-February-27	8.03	Put	Bond Future	4553.2300	4796.3000	4.5532	4.7963	0
19/08/2026	R209 On 04-February-27	8.96	Call	Bond Future	3007.3200	2827.7000	3.0073	2.8277	0
19/08/2026	R209 On 04-February-27	8.96	Put	Bond Future	1581.9300	1710.9400	1.5819	1.7109	3,237
19/08/2026	R209 On 04-February-27	9.28	Call	Bond Future	4254.3300	4042.2500	4.2543	4.0423	0
19/08/2026	R209 On 04-February-27	9.28	Put	Bond Future	1098.7300	1195.2800	1.0987	1.1953	0
19/08/2026	R209 On 06-May-27			Bond Future	8.7381	8.7955	85.5287	85.2144	0
19/08/2026	R209 On 06-May-27	8.25	Call	Bond Future	1325.0800	1224.9900	1.3251	1.2250	4,620
19/08/2026	R209 On 06-May-27	8.25	Put	Bond Future	4060.5000	4274.6600	4.0605	4.2747	0
19/08/2026	R209 On 06-May-27	8.41	Call	Bond Future	1669.9100	1552.3700	1.6699	1.5524	0
19/08/2026	R209 On 06-May-27	8.41	Put	Bond Future	3496.6500	3693.3600	3.4967	3.6934	0
19/08/2026	R209 On 06-May-27	9.32	Call	Bond Future	4621.0100	4412.4000	4.6210	4.4124	0
19/08/2026	R209 On 06-May-27	9.32	Put	Bond Future	1499.1300	1604.7700	1.4991	1.6048	4,620
19/08/2026	R209 On 05-August-27			Bond Future	8.7706	8.8302	87.2121	86.8917	0
19/08/2026	R209 On 05-August-27	8.87	Call	Bond Future	3186.6400	3018.7100	3.1866	3.0187	0
19/08/2026	R209 On 05-August-27	8.87	Put	Bond Future	2653.1700	2805.6100	2.6532	2.8056	0
19/08/2026	R209 On 04-November-27			Bond Future	8.8246	8.8867	85.6328	85.3058	0
19/08/2026	R209 On 04-November-27	8.67	Call	Bond Future	2692.3200	2542.9600	2.6923	2.5430	0
19/08/2026	R209 On 04-November-27	8.67	Put	Bond Future	3512.4300	3690.1400	3.5124	3.6901	0
19/08/2026	R210 On 05-November-26			Bond Future	271.7129	271.8154	271.7129	271.8154	306
19/08/2026	R210 On 05-November-26	253.33	Call	Bond Future	18382.8600	18485.3700	18.3829	18.4854	0
19/08/2026	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
19/08/2026	R210 On 04-February-27			Bond Future	276.8512	276.9569	276.8512	276.9569	300
19/08/2026	R210 On 04-February-27	266.03	Call	Bond Future	10821.2400	10926.9000	10.8212	10.9269	0
19/08/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	R210 On 06-May-27			Bond Future	278.5591	278.6668	278.5591	278.6668	0
19/08/2026	R210 On 06-May-27	271.13	Call	Bond Future	7429.0700	7536.8000	7.4291	7.5368	0
19/08/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	R210 On 05-August-27			Bond Future	284.1040	284.2139	284.1040	284.2139	0
19/08/2026	R210 On 05-August-27	276.01	Call	Bond Future	8093.9600	8203.9300	8.0940	8.2039	0
19/08/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	R210 On 04-November-27			Bond Future	285.5418	285.6493	285.5418	285.6493	0
19/08/2026	R210 On 04-November-27	284.11	Call	Bond Future	1431.7500	1539.3100	1.4318	1.5393	0
19/08/2026	R210 On 04-November-27	284.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	R213 On 05-November-26			Bond Future	8.0105	8.0649	97.7384	97.5479	30,967
19/08/2026	R213 On 05-November-26	8.75	Call	Bond Future	2771.5200	2617.4900	2.7715	2.6175	0
19/08/2026	R213 On 05-November-26	8.75	Put	Bond Future	222.5200	258.9500	0.2225	0.2590	0
19/08/2026	R213 On 04-February-27			Bond Future	8.0478	8.1061	99.5630	99.3695	33,457
19/08/2026	R213 On 04-February-27	8.14	Call	Bond Future	1368.1600	1268.4500	1.3682	1.2685	0
19/08/2026	R213 On 04-February-27	8.14	Put	Bond Future	1062.0000	1155.8500	1.0620	1.1559	0
19/08/2026	R213 On 06-May-27			Bond Future	8.0656	8.1281	97.9210	97.7240	0
19/08/2026	R213 On 06-May-27	7.56	Call	Bond Future	653.3800	595.2300	0.6534	0.5952	0
19/08/2026	R213 On 06-May-27	7.56	Put	Bond Future	2264.6100	2403.4000	2.2646	2.4034	0
19/08/2026	R213 On 06-May-27	8.13	Call	Bond Future	1496.6700	1397.1300	1.4967	1.3971	2,830
19/08/2026	R213 On 06-May-27	8.13	Put	Bond Future	1293.6500	1391.0500	1.2937	1.3911	0
19/08/2026	R213 On 06-May-27	9.25	Call	Bond Future	4116.8300	3960.9800	4.1168	3.9610	0
19/08/2026	R213 On 06-May-27	9.25	Put	Bond Future	466.3700	507.4600	0.4664	0.5075	2,830
19/08/2026	R213 On 05-August-27			Bond Future	8.0749	8.1424	99.8482	99.6474	0
19/08/2026	R213 On 05-August-27	7.95	Call	Bond Future	1282.4400	1192.9800	1.2824	1.1930	1,200
19/08/2026	R213 On 05-August-27	7.95	Put	Bond Future	1655.1100	1766.4000	1.6551	1.7664	0
19/08/2026	R213 On 05-August-27	8.27	Call	Bond Future	1839.2600	1729.5700	1.8393	1.7296	0
19/08/2026	R213 On 05-August-27	8.27	Put	Bond Future	1260.5500	1351.6100	1.2606	1.3516	0
19/08/2026	R213 On 05-August-27	8.58	Call	Bond Future	2469.7300	2343.0700	2.4697	2.3431	0
19/08/2026	R213 On 05-August-27	8.58	Put	Bond Future	980.2100	1054.3000	0.9802	1.0543	1,200
19/08/2026	R213 On 04-November-27			Bond Future	8.1373	8.2109	98.0970	97.8916	0
19/08/2026	R213 On 04-November-27	8.02	Call	Bond Future	1373.1300	1279.7500	1.3731	1.2798	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2026	R213 On 04-November-27	8.02	Put	Bond Future	1701.5100	1813.4900	1.7015	1.8135	0
19/08/2026	R214 On 05-November-26			Bond Future	9.2120	9.2702	79.9360	79.5496	24,212
19/08/2026	R214 On 05-November-26	10.97	Call	Bond Future	10682.7500	10315.1700	10.6828	10.3152	0
19/08/2026	R214 On 05-November-26	10.97	Put	Bond Future	97.8200	116.6900	0.0978	0.1167	0
19/08/2026	R214 On 04-February-27			Bond Future	9.2632	9.3233	81.4284	81.0351	0
19/08/2026	R214 On 04-February-27	9.90	Call	Bond Future	5318.6700	5043.0500	5.3187	5.0431	0
19/08/2026	R214 On 04-February-27	9.90	Put	Bond Future	1281.7800	1399.4800	1.2818	1.3995	0
19/08/2026	R214 On 06-May-27			Bond Future	9.3060	9.3678	79.6921	79.2915	0
19/08/2026	R214 On 06-May-27	8.88	Call	Bond Future	1843.9100	1703.7400	1.8439	1.7037	0
19/08/2026	R214 On 06-May-27	8.88	Put	Bond Future	4682.4100	4942.8600	4.6824	4.9429	0
19/08/2026	R214 On 05-August-27			Bond Future	9.3470	9.4108	81.2605	80.8521	0
19/08/2026	R214 On 05-August-27	9.32	Call	Bond Future	3498.1900	3296.9200	3.4982	3.2969	0
19/08/2026	R214 On 05-August-27	9.32	Put	Bond Future	3672.1200	3879.2400	3.6721	3.8792	0
19/08/2026	R214 On 04-November-27			Bond Future	9.4075	9.4735	79.4275	79.0110	0
19/08/2026	R214 On 04-November-27	9.21	Call	Bond Future	3287.9400	3098.9800	3.2879	3.0990	0
19/08/2026	R214 On 04-November-27	9.21	Put	Bond Future	4554.2700	4781.9000	4.5543	4.7819	0
19/08/2026	R248 On 05-November-26			Bond Future	9.2844	9.3476	96.7690	96.2119	286,157
19/08/2026	R248 On 05-November-26	9.50	Call	Bond Future	3676.4900	3353.5300	3.6765	3.3535	0
19/08/2026	R248 On 05-November-26	9.50	Put	Bond Future	1797.7500	2031.8800	1.7978	2.0319	400
19/08/2026	R248 On 05-November-26	11.31	Call	Bond Future	15642.8600	15106.3800	15.6429	15.1064	0
19/08/2026	R248 On 05-November-26	11.31	Put	Bond Future	98.6300	119.2400	0.0986	0.1192	0
19/08/2026	R248 On 04-February-27			Bond Future	9.3330	9.3980	98.5755	98.0085	0
19/08/2026	R248 On 04-February-27	10.11	Call	Bond Future	7952.2700	7536.1500	7.9523	7.5362	0
19/08/2026	R248 On 04-February-27	10.11	Put	Bond Future	1517.0000	1667.8200	1.5170	1.6678	0
19/08/2026	R248 On 06-May-27			Bond Future	9.3734	9.4403	96.0263	95.4488	260
19/08/2026	R248 On 06-May-27	9.05	Call	Bond Future	2857.6700	2633.8700	2.8577	2.6339	0
19/08/2026	R248 On 06-May-27	9.05	Put	Bond Future	5731.0600	6084.7600	5.7311	6.0848	0
19/08/2026	R248 On 05-August-27			Bond Future	9.4122	9.4811	97.9163	97.3275	0
19/08/2026	R248 On 05-August-27	9.37	Call	Bond Future	4659.2100	4369.8900	4.6592	4.3699	0
19/08/2026	R248 On 05-August-27	9.37	Put	Bond Future	5023.2100	5322.6500	5.0232	5.3227	0
19/08/2026	R248 On 04-November-27			Bond Future	9.4682	9.5393	95.2416	94.6412	0
19/08/2026	R248 On 04-November-27	9.26	Call	Bond Future	4403.4500	4130.7600	4.4035	4.1308	0
19/08/2026	R248 On 04-November-27	9.26	Put	Bond Future	6199.1300	6526.8800	6.1991	6.5269	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2026	R2R9 On 05-November-26			Bond Future	9.1111	9.1544	106.6968	106.3672	15,682
19/08/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95726.7500	95397.1600	95.7268	95.3972	0
19/08/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	R2R9 On 04-February-27			Bond Future	9.1658	9.2107	108.6890	108.3537	0
19/08/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6546.2400	6305.0500	6.5462	6.3051	0
19/08/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1309.8000	1403.8500	1.3098	1.4039	0
19/08/2026	R2R9 On 06-May-27			Bond Future	9.2150	9.2614	105.7952	105.4538	0
19/08/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2169.5900	2047.4700	2.1696	2.0475	0
19/08/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5059.9300	5279.1800	5.0599	5.2792	0
19/08/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2513.8800	2378.9200	2.5139	2.3789	250
19/08/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4567.1800	4773.5900	4.5672	4.7736	0
19/08/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5475.7200	5264.7100	5.4757	5.2647	0
19/08/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2408.4400	2538.8000	2.4084	2.5388	250
19/08/2026	R2R9 On 05-August-27			Bond Future	9.2619	9.3101	107.8775	107.5295	0
19/08/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2480.5000	2353.7400	2.4805	2.3537	910
19/08/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5750.4700	5971.7400	5.7505	5.9717	0
19/08/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2720.5400	2585.5200	2.7205	2.5855	180
19/08/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5388.1500	5601.1600	5.3882	5.6012	0
19/08/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4007.1400	3834.9400	4.0071	3.8349	0
19/08/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4020.9700	4196.8000	4.0210	4.1968	0
19/08/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5167.0300	4968.9800	5.1670	4.9690	0
19/08/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3249.9700	3399.9500	3.2500	3.4000	910
19/08/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5863.8600	5652.7200	5.8639	5.6527	0
19/08/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2895.4800	3032.3700	2.8955	3.0324	180
19/08/2026	R2R9 On 04-November-27			Bond Future	9.3289	9.3790	104.8419	104.4866	0
19/08/2026	R2R9 On 04-November-27	9.12	Call	Bond Future	3607.7100	3449.5500	3.6077	3.4496	0
19/08/2026	R2R9 On 04-November-27	9.12	Put	Bond Future	5107.2300	5304.3600	5.1072	5.3044	0
19/08/2026	R4R2 On 05-November-26			Bond Future	9.3014	9.3601	107.7896	107.2927	4,116
19/08/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96567.0000	96070.0700	96.5670	96.0701	0
19/08/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2026	R4R2 On 04-February-27			Bond Future	9.3568	9.4174	109.8021	109.2965	0
19/08/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7651.1700	7281.4800	7.6512	7.2815	0
19/08/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1457.4200	1593.3400	1.4574	1.5933	0
19/08/2026	R4R2 On 06-May-27			Bond Future	9.4071	9.4697	106.8036	106.2886	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2433.2900	2249.6600	2.4333	2.2497	0
19/08/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5874.0500	6205.4000	5.8741	6.2054	0
19/08/2026	R4R2 On 05-August-27			Bond Future	9.4554	9.5201	108.9057	108.3807	0
19/08/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4544.0600	4284.0100	4.5441	4.2840	0
19/08/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4669.7200	4934.6900	4.6697	4.9347	0
19/08/2026	R4R2 On 04-November-27			Bond Future	9.5215	9.5886	105.7626	105.2270	0
19/08/2026	R4R2 On 04-November-27	9.28	Call	Bond Future	4043.1600	3806.6300	4.0432	3.8066	0
19/08/2026	R4R2 On 04-November-27	9.28	Put	Bond Future	6005.0000	6304.0900	6.0050	6.3041	0
19/08/2026	RR87 On 05-November-26			Bond Future	6.9487	6.9400	102.6984	102.6994	0
19/08/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0001	0.0001	0.0000	0.0000	0
19/08/2026	RR87 On 05-November-26	5.27	Put	Bond Future	192.5101	191.5201	0.1925	0.1915	0
19/08/2026	RR88 On 05-November-26			Bond Future	7.4001	7.4010	105.8734	105.8725	0
19/08/2026	RR88 On 05-November-26	6.71	Call	Bond Future	6.5653	6.7557	0.0066	0.0068	0
19/08/2026	RR88 On 05-November-26	6.71	Put	Bond Future	730.1053	731.1957	0.7301	0.7312	0
19/08/2026	RR88 On 04-February-27			Bond Future	7.3523	7.3528	104.0087	104.0083	0
19/08/2026	RR88 On 04-February-27	7.78	Call	Bond Future	506.6564	507.1227	0.5067	0.5071	0
19/08/2026	RR88 On 04-February-27	7.78	Put	Bond Future	148.0664	148.9727	0.1481	0.1490	0
19/08/2026	RR88 On 06-May-27			Bond Future	7.1825	7.1827	106.0053	106.0052	0
19/08/2026	RR88 On 06-May-27	7.89	Call	Bond Future	536.3622	536.7232	0.5364	0.5367	0
19/08/2026	RR88 On 06-May-27	7.89	Put	Bond Future	112.2222	112.6832	0.1122	0.1127	0
19/08/2026	RR88 On 05-August-27			Bond Future	6.6327	6.6328	102.7845	102.7845	0
19/08/2026	RR88 On 05-August-27	8.07	Call	Bond Future	559.8646	560.0195	0.5599	0.5600	0
19/08/2026	RR88 On 05-August-27	8.07	Put	Bond Future	40.7646	40.9395	0.0408	0.0409	0
19/08/2026	RR88 On 04-November-27			Bond Future	5.1200	5.1289	104.6336	104.6325	0
19/08/2026	RR88 On 04-November-27	6.65	Call	Bond Future	188.7873	187.8433	0.1888	0.1878	0
19/08/2026	RR88 On 04-November-27	6.65	Put	Bond Future	5.9673	6.0933	0.0060	0.0061	0
19/08/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/08/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0