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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
21/08/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	2029 On 05-November-26			Bond Future	153.4837	153.4551	153.4837	153.4551	13,269
21/08/2026	2029 On 05-November-26	147.56	Call	Bond Future	5923.7000	5895.1000	5.9237	5.8951	0
21/08/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2029 On 04-February-27			Bond Future	156.3983	156.3568	156.3983	156.3568	0
21/08/2026	2029 On 04-February-27	149.72	Call	Bond Future	6678.3300	6636.8300	6.6783	6.6368	0
21/08/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2029 On 06-May-27			Bond Future	157.9128	157.8559	157.9128	157.8559	0
21/08/2026	2029 On 06-May-27	153.32	Call	Bond Future	4592.7600	4535.8600	4.5928	4.5359	0
21/08/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2029 On 05-August-27			Bond Future	161.0715	160.9980	161.0715	160.9980	0
21/08/2026	2029 On 05-August-27	156.72	Call	Bond Future	4351.4700	4278.0300	4.3515	4.2780	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2029 On 04-November-27			Bond Future	162.4786	162.3670	162.4786	162.3670	0
21/08/2026	2029 On 04-November-27	161.12	Call	Bond Future	1358.6000	1246.9800	1.3586	1.2470	0
21/08/2026	2029 On 04-November-27	161.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2030 On 05-November-26			Bond Future	7.9188	7.9113	102.4251	102.4463	153,583
21/08/2026	2030 On 05-November-26	8.39	Call	Bond Future	1581.6900	1608.9600	1.5817	1.6090	0
21/08/2026	2030 On 05-November-26	8.39	Put	Bond Future	271.9600	278.0700	0.2720	0.2781	0
21/08/2026	2030 On 04-February-27			Bond Future	7.9452	7.9401	100.3380	100.3513	22,442
21/08/2026	2030 On 04-February-27	7.82	Call	Bond Future	728.3300	745.8000	0.7283	0.7458	0
21/08/2026	2030 On 04-February-27	7.82	Put	Bond Future	1055.3200	1059.4400	1.0553	1.0594	0
21/08/2026	2030 On 06-May-27			Bond Future	7.9658	7.9638	102.2730	102.2777	0
21/08/2026	2030 On 06-May-27	7.27	Call	Bond Future	330.2700	335.2300	0.3303	0.3352	0
21/08/2026	2030 On 06-May-27	7.27	Put	Bond Future	2024.3900	2024.7200	2.0244	2.0247	0
21/08/2026	2030 On 05-August-27			Bond Future	7.9766	7.9789	100.2864	100.2812	0
21/08/2026	2030 On 05-August-27	8.11	Call	Bond Future	1270.8800	1275.0700	1.2709	1.2751	0
21/08/2026	2030 On 05-August-27	8.11	Put	Bond Future	977.3400	986.7500	0.9773	0.9868	0
21/08/2026	2030 On 04-November-27			Bond Future	8.0311	8.0450	102.1139	102.0860	0
21/08/2026	2030 On 04-November-27	7.84	Call	Bond Future	892.6900	885.8600	0.8927	0.8859	0
21/08/2026	2030 On 04-November-27	7.84	Put	Bond Future	1276.4000	1297.4900	1.2764	1.2975	0
21/08/2026	2031 On 05-November-26			Bond Future	119.3936	119.3709	119.3936	119.3709	17,178
21/08/2026	2031 On 05-November-26	111.49	Call	Bond Future	7903.6400	7880.9100	7.9036	7.8809	0
21/08/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2031 On 04-February-27			Bond Future	119.1555	119.1222	119.1555	119.1222	681
21/08/2026	2031 On 04-February-27	116.18	Call	Bond Future	3037.6100	3005.2500	3.0376	3.0053	0
21/08/2026	2031 On 04-February-27	116.18	Put	Bond Future	62.0700	63.0300	0.0621	0.0630	0
21/08/2026	2031 On 06-May-27			Bond Future	121.4807	121.4361	121.4807	121.4361	0
21/08/2026	2031 On 06-May-27	116.87	Call	Bond Future	4627.1800	4584.1500	4.6272	4.5842	0
21/08/2026	2031 On 06-May-27	116.87	Put	Bond Future	16.4400	18.0600	0.0164	0.0181	0
21/08/2026	2031 On 05-August-27			Bond Future	121.3488	121.2894	121.3488	121.2894	0
21/08/2026	2031 On 05-August-27	121.41	Call	Bond Future	874.0800	860.6100	0.8741	0.8606	0
21/08/2026	2031 On 05-August-27	121.41	Put	Bond Future	935.3300	981.2400	0.9353	0.9812	0
21/08/2026	2031 On 04-November-27			Bond Future	123.5893	123.5019	123.5893	123.5019	0
21/08/2026	2031 On 04-November-27	121.34	Call	Bond Future	2435.7100	2373.2300	2.4357	2.3732	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2026	2031 On 04-November-27	121.34	Put	Bond Future	186.4600	211.3600	0.1865	0.2114	0
21/08/2026	2032 On 05-November-26			Bond Future	8.3035	8.2902	100.6859	100.7430	198,550
21/08/2026	2032 On 05-November-26	9.16	Call	Bond Future	3815.2700	3875.0600	3.8153	3.8751	0
21/08/2026	2032 On 05-November-26	9.16	Put	Bond Future	239.9300	242.6700	0.2399	0.2427	0
21/08/2026	2032 On 04-February-27			Bond Future	8.3476	8.3354	102.5737	102.6238	0
21/08/2026	2032 On 04-February-27	7.58	Call	Bond Future	396.1900	374.3600	0.3962	0.3744	500
21/08/2026	2032 On 04-February-27	7.58	Put	Bond Future	3606.6200	3534.6900	3.6066	3.5347	0
21/08/2026	2032 On 04-February-27	8.08	Call	Bond Future	983.4300	1003.5200	0.9834	1.0035	500
21/08/2026	2032 On 04-February-27	8.08	Put	Bond Future	2088.5100	2058.5000	2.0885	2.0585	0
21/08/2026	2032 On 04-February-27	8.36	Call	Bond Future	1549.0900	1589.7300	1.5491	1.5897	0
21/08/2026	2032 On 04-February-27	8.36	Put	Bond Future	1498.3300	1488.8700	1.4983	1.4889	500
21/08/2026	2032 On 04-February-27	8.48	Call	Bond Future	1837.2100	1885.7200	1.8372	1.8857	0
21/08/2026	2032 On 04-February-27	8.48	Put	Bond Future	1296.1000	1294.5100	1.2961	1.2945	0
21/08/2026	2032 On 06-May-27			Bond Future	8.3815	8.3708	100.3909	100.4328	0
21/08/2026	2032 On 06-May-27	7.58	Call	Bond Future	578.2300	553.4900	0.5782	0.5535	500
21/08/2026	2032 On 06-May-27	7.58	Put	Bond Future	3793.0300	3726.3200	3.7930	3.7263	0
21/08/2026	2032 On 06-May-27	7.80	Call	Bond Future	787.8300	793.9100	0.7878	0.7939	0
21/08/2026	2032 On 06-May-27	7.80	Put	Bond Future	3107.6600	3071.7700	3.1077	3.0718	0
21/08/2026	2032 On 06-May-27	7.94	Call	Bond Future	969.1100	979.6400	0.9691	0.9796	500
21/08/2026	2032 On 06-May-27	7.94	Put	Bond Future	2724.4000	2692.9600	2.7244	2.6930	0
21/08/2026	2032 On 06-May-27	8.08	Call	Bond Future	1186.2400	1204.6300	1.1862	1.2046	500
21/08/2026	2032 On 06-May-27	8.08	Put	Bond Future	2380.8300	2357.2500	2.3808	2.3573	0
21/08/2026	2032 On 06-May-27	8.44	Call	Bond Future	1906.3800	1947.2700	1.9064	1.9473	500
21/08/2026	2032 On 06-May-27	8.44	Put	Bond Future	1676.6100	1675.5300	1.6766	1.6755	0
21/08/2026	2032 On 06-May-27	8.47	Call	Bond Future	1975.5100	2017.4700	1.9755	2.0175	0
21/08/2026	2032 On 06-May-27	8.47	Put	Bond Future	1628.1700	1628.1600	1.6282	1.6282	500
21/08/2026	2032 On 06-May-27	8.93	Call	Bond Future	3185.6000	3234.7700	3.1856	3.2348	0
21/08/2026	2032 On 06-May-27	8.93	Put	Bond Future	1056.7300	1063.9300	1.0567	1.0639	500
21/08/2026	2032 On 05-August-27			Bond Future	8.4101	8.4014	102.3766	102.4096	0
21/08/2026	2032 On 05-August-27	7.94	Call	Bond Future	1116.8500	1120.7700	1.1169	1.1208	500
21/08/2026	2032 On 05-August-27	7.94	Put	Bond Future	2905.3900	2876.3000	2.9054	2.8763	0
21/08/2026	2032 On 05-August-27	8.42	Call	Bond Future	1969.4400	1995.5900	1.9694	1.9956	0
21/08/2026	2032 On 05-August-27	8.42	Put	Bond Future	1932.2700	1925.4100	1.9323	1.9254	0
21/08/2026	2032 On 05-August-27	8.44	Call	Bond Future	2011.9600	2039.1100	2.0120	2.0391	500

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21/08/2026	2032 On 05-August-27	8.44	Put	Bond Future	1899.6000	1893.7400	1.8996	1.8937	0
21/08/2026	2032 On 05-August-27	9.08	Call	Bond Future	3612.7200	3648.1200	3.6127	3.6481	0
21/08/2026	2032 On 05-August-27	9.08	Put	Bond Future	1130.8200	1133.2100	1.1308	1.1332	500
21/08/2026	2032 On 04-November-27			Bond Future	8.4726	8.4696	100.0847	100.0958	0
21/08/2026	2032 On 04-November-27	8.20	Call	Bond Future	1556.5500	1556.6500	1.5566	1.5567	0
21/08/2026	2032 On 04-November-27	8.20	Put	Bond Future	2540.6800	2529.7300	2.5407	2.5297	0
21/08/2026	2033 On 05-November-26			Bond Future	148.4447	148.5934	148.4447	148.5934	16,218
21/08/2026	2033 On 05-November-26	137.26	Call	Bond Future	11184.6500	11333.3600	11.1847	11.3334	0
21/08/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2033 On 04-February-27			Bond Future	151.2635	151.4031	151.2635	151.4031	0
21/08/2026	2033 On 04-February-27	142.71	Call	Bond Future	8553.5200	8693.0600	8.5535	8.6931	0
21/08/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2033 On 06-May-27			Bond Future	152.5717	152.6999	152.5717	152.6999	0
21/08/2026	2033 On 06-May-27	151.21	Call	Bond Future	1361.6700	1489.9000	1.3617	1.4899	0
21/08/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2033 On 05-August-27			Bond Future	155.6236	155.7395	155.6236	155.7395	0
21/08/2026	2033 On 05-August-27	153.15	Call	Bond Future	2473.5600	2589.4800	2.4736	2.5895	0
21/08/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2033 On 04-November-27			Bond Future	156.8215	156.9041	156.8215	156.9041	0
21/08/2026	2033 On 04-November-27	156.56	Call	Bond Future	261.5200	344.0800	0.2615	0.3441	0
21/08/2026	2033 On 04-November-27	156.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2037 On 05-November-26			Bond Future	8.9296	8.9107	99.4920	99.6148	223,709
21/08/2026	2037 On 05-November-26	9.46	Call	Bond Future	4069.8100	4199.2700	4.0698	4.1993	4,490
21/08/2026	2037 On 05-November-26	9.46	Put	Bond Future	706.2200	712.9000	0.7062	0.7129	0
21/08/2026	2037 On 05-November-26	10.23	Call	Bond Future	8158.2300	8276.9700	8.1582	8.2770	0
21/08/2026	2037 On 05-November-26	10.23	Put	Bond Future	183.4400	179.4000	0.1834	0.1794	4,490
21/08/2026	2037 On 05-November-26	10.62	Call	Bond Future	10290.0700	10400.7100	10.2901	10.4007	0
21/08/2026	2037 On 05-November-26	10.62	Put	Bond Future	95.6900	83.5500	0.0957	0.0836	0
21/08/2026	2037 On 05-November-26	10.83	Call	Bond Future	11421.8700	11536.7800	11.4219	11.5368	0
21/08/2026	2037 On 05-November-26	10.83	Put	Bond Future	63.1900	55.3200	0.0632	0.0553	4,490
21/08/2026	2037 On 04-February-27			Bond Future	8.9781	8.9597	97.0994	97.2165	1,550
21/08/2026	2037 On 04-February-27	8.44	Call	Bond Future	1017.9000	1032.3500	1.0179	1.0324	4,490
21/08/2026	2037 On 04-February-27	8.44	Put	Bond Future	4524.9300	4422.2800	4.5249	4.4223	0

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21/08/2026	2037 On 04-February-27	9.31	Call	Bond Future	3743.3900	3860.2900	3.7434	3.8603	0
21/08/2026	2037 On 04-February-27	9.31	Put	Bond Future	1660.5400	1660.3400	1.6605	1.6603	4,490
21/08/2026	2037 On 04-February-27	9.51	Call	Bond Future	4632.0600	4754.5400	4.6321	4.7545	0
21/08/2026	2037 On 04-February-27	9.51	Put	Bond Future	1322.8100	1328.1900	1.3228	1.3282	0
21/08/2026	2037 On 04-February-27	9.81	Call	Bond Future	6054.8900	6181.2600	6.0549	6.1813	0
21/08/2026	2037 On 04-February-27	9.81	Put	Bond Future	945.3500	954.6200	0.9454	0.9546	4,490
21/08/2026	2037 On 06-May-27			Bond Future	9.0252	9.0075	98.9721	99.0827	0
21/08/2026	2037 On 06-May-27	8.58	Call	Bond Future	1654.0700	1686.3800	1.6541	1.6864	0
21/08/2026	2037 On 06-May-27	8.58	Put	Bond Future	4487.5300	4409.2300	4.4875	4.4092	0
21/08/2026	2037 On 05-August-27			Bond Future	9.0713	9.0544	96.6696	96.7728	0
21/08/2026	2037 On 05-August-27	9.05	Call	Bond Future	3254.3100	3334.7200	3.2543	3.3347	0
21/08/2026	2037 On 05-August-27	9.05	Put	Bond Future	3384.5500	3361.7400	3.3846	3.3617	0
21/08/2026	2037 On 04-November-27			Bond Future	9.1311	9.1172	98.4306	98.5138	0
21/08/2026	2037 On 04-November-27	8.84	Call	Bond Future	2741.9000	2779.1600	2.7419	2.7792	0
21/08/2026	2037 On 04-November-27	8.84	Put	Bond Future	4506.8900	4460.8900	4.5069	4.4609	0
21/08/2026	2038 On 05-November-26			Bond Future	165.3711	165.2573	165.3711	165.2573	4,103
21/08/2026	2038 On 05-November-26	146.31	Call	Bond Future	19061.0700	18947.3400	19.0611	18.9473	0
21/08/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2038 On 04-February-27			Bond Future	166.2368	166.1071	166.2368	166.1071	0
21/08/2026	2038 On 04-February-27	153.83	Call	Bond Future	12406.8300	12277.0600	12.4068	12.2771	0
21/08/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2038 On 06-May-27			Bond Future	169.4806	169.3334	169.4806	169.3334	0
21/08/2026	2038 On 06-May-27	166.10	Call	Bond Future	3380.5900	3233.4400	3.3806	3.2334	0
21/08/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2038 On 05-August-27			Bond Future	170.5447	170.3762	170.5447	170.3762	0
21/08/2026	2038 On 05-August-27	169.13	Call	Bond Future	1414.6500	1246.2400	1.4147	1.2462	0
21/08/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2038 On 04-November-27			Bond Future	173.6955	173.4863	173.6955	173.4863	0
21/08/2026	2038 On 04-November-27	170.50	Call	Bond Future	3195.5200	2986.2900	3.1955	2.9863	0
21/08/2026	2038 On 04-November-27	170.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2040 On 05-November-26			Bond Future	9.3197	9.2905	100.0678	100.2838	32,979
21/08/2026	2040 On 05-November-26	8.75	Call	Bond Future	560.6800	599.6200	0.5607	0.5996	0
21/08/2026	2040 On 05-November-26	8.75	Put	Bond Future	4900.0100	4722.9700	4.9000	4.7230	0

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21/08/2026	2040 On 05-November-26	8.85	Call	Bond Future	731.5100	791.2700	0.7315	0.7913	14,000
21/08/2026	2040 On 05-November-26	8.85	Put	Bond Future	4289.7600	4133.5400	4.2898	4.1335	0
21/08/2026	2040 On 05-November-26	9.91	Call	Bond Future	5006.6300	5224.3800	5.0066	5.2244	2,300
21/08/2026	2040 On 05-November-26	9.91	Put	Bond Future	779.6200	781.3900	0.7796	0.7814	0
21/08/2026	2040 On 05-November-26	10.67	Call	Bond Future	9517.4500	9725.7100	9.5175	9.7257	0
21/08/2026	2040 On 05-November-26	10.67	Put	Bond Future	223.0700	215.3500	0.2231	0.2154	2,300
21/08/2026	2040 On 05-November-26	11.06	Call	Bond Future	11863.8900	12068.3200	11.8639	12.0683	0
21/08/2026	2040 On 05-November-26	11.06	Put	Bond Future	121.6400	110.0900	0.1216	0.1101	0
21/08/2026	2040 On 05-November-26	11.27	Call	Bond Future	13107.1900	13311.8300	13.1072	13.3118	0
21/08/2026	2040 On 05-November-26	11.27	Put	Bond Future	87.4100	76.0700	0.0874	0.0761	2,300
21/08/2026	2040 On 04-February-27			Bond Future	9.3752	9.3461	97.4356	97.6476	54,058
21/08/2026	2040 On 04-February-27	8.78	Call	Bond Future	1128.7900	1155.0500	1.1288	1.1551	2,300
21/08/2026	2040 On 04-February-27	8.78	Put	Bond Future	5596.4200	5410.6600	5.5964	5.4107	0
21/08/2026	2040 On 04-February-27	9.67	Call	Bond Future	4185.7000	4381.9900	4.1857	4.3820	0
21/08/2026	2040 On 04-February-27	9.67	Put	Bond Future	2074.9900	2059.2600	2.0750	2.0593	2,300
21/08/2026	2040 On 04-February-27	9.93	Call	Bond Future	5480.6300	5691.2500	5.4806	5.6913	0
21/08/2026	2040 On 04-February-27	9.93	Put	Bond Future	1561.4700	1560.0700	1.5615	1.5601	0
21/08/2026	2040 On 04-February-27	10.17	Call	Bond Future	6755.5700	6972.4000	6.7556	6.9724	0
21/08/2026	2040 On 04-February-27	10.17	Put	Bond Future	1210.0900	1214.9000	1.2101	1.2149	2,300
21/08/2026	2040 On 06-May-27			Bond Future	9.4297	9.4008	99.3147	99.5221	0
21/08/2026	2040 On 06-May-27	8.88	Call	Bond Future	1751.1000	1804.7800	1.7511	1.8048	0
21/08/2026	2040 On 06-May-27	8.88	Put	Bond Future	5802.3600	5648.6800	5.8024	5.6487	0
21/08/2026	2040 On 05-August-27			Bond Future	9.4838	9.4552	96.7684	96.9702	0
21/08/2026	2040 On 05-August-27	9.33	Call	Bond Future	3410.2800	3540.0200	3.4103	3.5400	0
21/08/2026	2040 On 05-August-27	9.33	Put	Bond Future	4502.6100	4430.5800	4.5026	4.4306	0
21/08/2026	2040 On 04-November-27			Bond Future	9.5493	9.5228	98.5309	98.7144	0
21/08/2026	2040 On 04-November-27	9.21	Call	Bond Future	3184.5500	3271.4900	3.1846	3.2715	0
21/08/2026	2040 On 04-November-27	9.21	Put	Bond Future	5576.9400	5480.3600	5.5769	5.4804	0
21/08/2026	2043 On 05-November-26			Bond Future	127.3749	127.4938	127.3749	127.4938	0
21/08/2026	2043 On 05-November-26	112.84	Call	Bond Future	14538.4884	14655.8584	14.5385	14.6559	0
21/08/2026	2043 On 05-November-26	112.84	Put	Bond Future	3.5984	2.0384	0.0036	0.0020	0
21/08/2026	2043 On 04-February-27			Bond Future	126.8426	126.9527	126.8426	126.9527	3,116
21/08/2026	2043 On 04-February-27	117.63	Call	Bond Future	9395.5124	9492.6185	9.3955	9.4926	0
21/08/2026	2043 On 04-February-27	117.63	Put	Bond Future	182.9624	169.9585	0.1830	0.1700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2026	2043 On 06-May-27			Bond Future	129.3178	129.4188	129.3178	129.4188	0
21/08/2026	2043 On 06-May-27	127.48	Call	Bond Future	4030.1489	4084.8344	4.0301	4.0848	0
21/08/2026	2043 On 06-May-27	127.48	Put	Bond Future	2192.3089	2146.0544	2.1923	2.1461	0
21/08/2026	2043 On 05-August-27			Bond Future	128.8866	128.9747	128.8866	128.9747	0
21/08/2026	2043 On 05-August-27	129.56	Call	Bond Future	3000.6044	3017.6948	3.0006	3.0177	0
21/08/2026	2043 On 05-August-27	129.56	Put	Bond Future	3674.0344	3602.9948	3.6740	3.6030	0
21/08/2026	2043 On 04-November-27			Bond Future	131.2659	131.3268	131.2659	131.3268	0
21/08/2026	2043 On 04-November-27	128.97	Call	Bond Future	4782.3496	4829.2607	4.7823	4.8293	0
21/08/2026	2043 On 04-November-27	128.97	Put	Bond Future	2486.4296	2472.4807	2.4864	2.4725	0
21/08/2026	2044 On 05-November-26			Bond Future	9.4880	9.4588	96.1977	96.4325	125,164
21/08/2026	2044 On 05-November-26	9.50	Call	Bond Future	2363.7800	2567.7400	2.3638	2.5677	0
21/08/2026	2044 On 05-November-26	9.50	Put	Bond Future	2267.8700	2237.0300	2.2679	2.2370	15,000
21/08/2026	2044 On 05-November-26	11.34	Call	Bond Future	13343.9000	13580.4000	13.3439	13.5804	0
21/08/2026	2044 On 05-November-26	11.34	Put	Bond Future	119.2400	120.9400	0.1192	0.1209	0
21/08/2026	2044 On 04-February-27			Bond Future	9.5420	9.5128	93.6180	93.8496	0
21/08/2026	2044 On 04-February-27	10.18	Call	Bond Future	6457.0700	6714.1200	6.4571	6.7141	0
21/08/2026	2044 On 04-February-27	10.18	Put	Bond Future	1607.9200	1633.4300	1.6079	1.6334	0
21/08/2026	2044 On 06-May-27			Bond Future	9.5948	9.5658	95.4236	95.6512	0
21/08/2026	2044 On 06-May-27	9.08	Call	Bond Future	2062.1900	2143.5000	2.0622	2.1435	0
21/08/2026	2044 On 06-May-27	9.08	Put	Bond Future	6220.4300	6074.2200	6.2204	6.0742	0
21/08/2026	2044 On 05-August-27			Bond Future	9.6473	9.6185	92.9257	93.1485	0
21/08/2026	2044 On 05-August-27	9.44	Call	Bond Future	3608.7800	3769.8400	3.6088	3.7698	0
21/08/2026	2044 On 05-August-27	9.44	Put	Bond Future	5229.6300	5167.8800	5.2296	5.1679	0
21/08/2026	2044 On 04-November-27			Bond Future	9.7092	9.6822	94.6181	94.8238	0
21/08/2026	2044 On 04-November-27	9.31	Call	Bond Future	3383.2600	3490.7200	3.3833	3.4907	0
21/08/2026	2044 On 04-November-27	9.31	Put	Bond Future	6501.0400	6402.7400	6.5010	6.4027	0
21/08/2026	2046 On 05-November-26			Bond Future	144.9734	145.1565	144.9734	145.1565	18,563
21/08/2026	2046 On 05-November-26	125.48	Call	Bond Future	19493.3500	19676.4800	19.4934	19.6765	0
21/08/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2046 On 04-February-27			Bond Future	147.7265	147.9013	147.7265	147.9013	0
21/08/2026	2046 On 04-February-27	131.09	Call	Bond Future	16636.4700	16811.3400	16.6365	16.8113	0
21/08/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2046 On 06-May-27			Bond Future	148.1937	148.3577	148.1937	148.3577	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2046 On 06-May-27	148.99	Put	Bond Future	796.3300	632.2700	0.7963	0.6323	0
21/08/2026	2046 On 05-August-27			Bond Future	151.1580	151.3109	151.1580	151.3109	0
21/08/2026	2046 On 05-August-27	149.17	Call	Bond Future	1988.0000	2140.9200	1.9880	2.1409	0
21/08/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2046 On 04-November-27			Bond Future	151.4836	151.6037	151.4836	151.6037	0
21/08/2026	2046 On 04-November-27	151.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2046 On 04-November-27	151.95	Put	Bond Future	466.4100	346.2700	0.4664	0.3463	0
21/08/2026	2050 On 05-November-26			Bond Future	148.3446	149.0621	148.3446	149.0621	18,702
21/08/2026	2050 On 05-November-26	123.84	Call	Bond Future	24504.5700	25222.1400	24.5046	25.2221	0
21/08/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2050 On 04-February-27			Bond Future	148.6280	149.3472	148.6280	149.3472	0
21/08/2026	2050 On 04-February-27	132.39	Call	Bond Future	16238.0400	16957.1800	16.2380	16.9572	0
21/08/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2050 On 06-May-27			Bond Future	151.5283	152.2481	151.5283	152.2481	0
21/08/2026	2050 On 06-May-27	150.46	Call	Bond Future	1068.2900	1788.0600	1.0683	1.7881	0
21/08/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2050 On 05-August-27			Bond Future	151.9695	152.6869	151.9695	152.6869	0
21/08/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	2050 On 05-August-27	152.97	Put	Bond Future	1000.4600	283.0900	1.0005	0.2831	0
21/08/2026	2050 On 04-November-27			Bond Future	154.7767	155.4737	154.7767	155.4737	0
21/08/2026	2050 On 04-November-27	153.21	Call	Bond Future	1566.7000	2263.6800	1.5667	2.2637	0
21/08/2026	2050 On 04-November-27	153.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	AL37 On 05-November-26			Index Future	1316.1520	1316.6530	1316.1520	1,316.6530	0
21/08/2026	AL37 On 04-February-27			Index Future	1340.8270	1341.2310	1340.8270	1,341.2310	0
21/08/2026	AL37 On 06-May-27			Index Future	1366.6750	1366.9670	1366.6750	1,366.9670	0
21/08/2026	AL37 On 05-August-27			Index Future	1393.4260	1393.5910	1393.4260	1,393.5910	0
21/08/2026	AL37 On 04-November-27			Index Future	1419.1860	1419.0470	1419.1860	1,419.0470	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2026	AL7T On 05-November-26			Index Future	1703.6540	1705.9590	1703.6540	1,705.9590	0
21/08/2026	AL7T On 04-February-27			Index Future	1735.5940	1737.8040	1735.5940	1,737.8040	0
21/08/2026	AL7T On 06-May-27			Index Future	1769.0530	1771.1500	1769.0530	1,771.1500	0
21/08/2026	AL7T On 05-August-27			Index Future	1803.6800	1805.6470	1803.6800	1,805.6470	0
21/08/2026	AL7T On 04-November-27			Index Future	1837.0240	1838.6290	1837.0240	1,838.6290	0
21/08/2026	ALBI On 05-November-26			Index Future	1432.9950	1435.0940	1432.9950	1,435.0940	75
21/08/2026	ALBI On 04-February-27			Index Future	1459.8600	1461.8840	1459.8600	1,461.8840	0
21/08/2026	ALBI On 06-May-27			Index Future	1488.0040	1489.9350	1488.0040	1,489.9350	0
21/08/2026	ALBI On 05-August-27			Index Future	1517.1290	1518.9550	1517.1290	1,518.9550	0
21/08/2026	ALBI On 04-November-27			Index Future	1545.1760	1546.7000	1545.1760	1,546.7000	0
21/08/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/08/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/08/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/08/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	ES33 On 05-November-26			Bond Future	9.1039	9.0801	93.1030	93.2160	0
21/08/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7774.6000	7887.6500	7.7746	7.8877	0
21/08/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	ES33 On 04-February-27			Bond Future	9.1772	9.1538	94.8711	94.9788	0
21/08/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2374.5200	2482.2000	2.3745	2.4822	0
21/08/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	ES33 On 06-May-27			Bond Future	9.2404	9.2178	92.9268	93.0282	0
21/08/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1998.5600	1897.1200	1.9986	1.8971	0
21/08/2026	ES33 On 05-August-27			Bond Future	9.3011	9.2793	94.7856	94.8801	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	ES33 On 05-August-27	9.27	Put	Bond Future	134.8000	40.3600	0.1348	0.0404	0
21/08/2026	ES33 On 04-November-27			Bond Future	9.3934	9.3754	92.7413	92.8167	0
21/08/2026	ES33 On 04-November-27	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	ES33 On 04-November-27	9.06	Put	Bond Future	1410.5600	1335.2000	1.4106	1.3352	0
21/08/2026	ES42 On 05-November-26			Bond Future	9.7672	9.7380	90.3633	90.5765	0
21/08/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12398.4700	12611.7200	12.3985	12.6117	0
21/08/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	ES42 On 04-February-27			Bond Future	9.8313	9.8022	92.0796	92.2896	0
21/08/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3219.6900	3429.6900	3.2197	3.4297	0
21/08/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	ES42 On 06-May-27			Bond Future	9.8920	9.8631	89.6120	89.8178	0
21/08/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	ES42 On 06-May-27	9.33	Put	Bond Future	4130.3900	3924.5400	4.1304	3.9245	0
21/08/2026	ES42 On 05-August-27			Bond Future	9.9501	9.9214	91.4046	91.6059	0
21/08/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	ES42 On 05-August-27	9.84	Put	Bond Future	777.3800	576.1700	0.7774	0.5762	0
21/08/2026	ES42 On 04-November-27			Bond Future	10.0249	9.9982	88.8274	89.0119	0
21/08/2026	ES42 On 04-November-27	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	ES42 On 04-November-27	9.66	Put	Bond Future	2574.8100	2390.2700	2.5748	2.3903	0
21/08/2026	GOVI On 05-November-26			GOVI	1405.5340	1407.6350	1405.5340	1,407.6350	665
21/08/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1285340.0000	1306350.0000	128.5340	130.6350	0
21/08/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	GOVI On 04-February-27			GOVI	1431.8850	1433.9120	1431.8850	1,433.9120	58
21/08/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	628850.0000	649120.0000	62.8850	64.9120	0
21/08/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	GOVI On 06-May-27			GOVI	1459.4890	1461.4260	1459.4890	1,461.4260	0
21/08/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	324890.0000	344260.0000	32.4890	34.4260	0
21/08/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	GOVI On 05-August-27			GOVI	1488.0560	1489.8900	1488.0560	1,489.8900	0
21/08/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	230560.0000	248900.0000	23.0560	24.8900	0
21/08/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	GOVI On 04-November-27			GOVI	1515.5650	1517.1050	1515.5650	1,517.1050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2026	GOVI On 04-November-27	1,514.00	Call	GOVI	15650.0000	31050.0000	1.5650	3.1050	0
21/08/2026	GOVI On 04-November-27	1,514.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/08/2026	I258 On 05-November-26			Bond Future	136.2097	136.6413	136.2097	136.6413	0
21/08/2026	I258 On 05-November-26	114.95	Call	Bond Future	21266.4561	21694.3271	21.2665	21.6943	0
21/08/2026	I258 On 05-November-26	114.95	Put	Bond Future	6.7161	3.0071	0.0067	0.0030	0
21/08/2026	I258 On 04-February-27			Bond Future	135.8452	136.2733	135.8452	136.2733	0
21/08/2026	I258 On 04-February-27	118.90	Call	Bond Future	17102.6446	17506.3108	17.1026	17.5063	0
21/08/2026	I258 On 04-February-27	118.90	Put	Bond Future	157.4946	133.0308	0.1575	0.1330	0
21/08/2026	I258 On 06-May-27			Bond Future	138.4960	138.9204	138.4960	138.9204	0
21/08/2026	I258 On 06-May-27	134.78	Call	Bond Future	6964.7830	7181.3798	6.9648	7.1814	0
21/08/2026	I258 On 06-May-27	134.78	Put	Bond Future	3248.7930	3040.9898	3.2488	3.0410	0
21/08/2026	I258 On 05-August-27			Bond Future	138.2484	138.6654	138.2484	138.6654	0
21/08/2026	I258 On 05-August-27	138.93	Call	Bond Future	4924.6495	5072.2396	4.9246	5.0722	0
21/08/2026	I258 On 05-August-27	138.93	Put	Bond Future	5606.2295	5336.8296	5.6062	5.3368	0
21/08/2026	I258 On 04-November-27			Bond Future	140.8008	141.1945	140.8008	141.1945	0
21/08/2026	I258 On 04-November-27	137.93	Call	Bond Future	7123.5175	7344.5878	7.1235	7.3446	0
21/08/2026	I258 On 04-November-27	137.93	Put	Bond Future	4252.7175	4080.0578	4.2527	4.0801	0
21/08/2026	IGOV On 05-November-26			Index Future	462.4010	462.9750	462.4010	462.9750	258
21/08/2026	IGOV On 04-February-27			Index Future	471.1810	471.7290	471.1810	471.7290	0
21/08/2026	IGOV On 06-May-27			Index Future	480.3740	480.8910	480.3740	480.8910	0
21/08/2026	IGOV On 05-August-27			Index Future	489.8840	490.3640	489.8840	490.3640	0
21/08/2026	IGOV On 04-November-27			Index Future	499.0460	499.4270	499.0460	499.4270	0
21/08/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/08/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/08/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
21/08/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/08/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/08/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/08/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/08/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/08/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/08/2026	R033 On 05-November-26			Bond Future	8.4247	8.4113	108.7689	108.8375	9,020
21/08/2026	R033 On 05-November-26	9.33	Call	Bond Future	4756.3200	4830.5300	4.7563	4.8305	0
21/08/2026	R033 On 05-November-26	9.33	Put	Bond Future	264.3000	269.9200	0.2643	0.2699	0
21/08/2026	R033 On 04-February-27			Bond Future	8.4709	8.4585	110.8083	110.8694	0
21/08/2026	R033 On 04-February-27	8.65	Call	Bond Future	2359.1400	2421.5000	2.3591	2.4215	0
21/08/2026	R033 On 04-February-27	8.65	Put	Bond Future	1481.7600	1482.9900	1.4818	1.4830	0
21/08/2026	R033 On 06-May-27			Bond Future	8.5080	8.4969	107.9017	107.9543	0
21/08/2026	R033 On 06-May-27	7.93	Call	Bond Future	972.6100	973.0300	0.9726	0.9730	0
21/08/2026	R033 On 06-May-27	7.93	Put	Bond Future	3764.3700	3712.2200	3.7644	3.7122	0
21/08/2026	R033 On 05-August-27			Bond Future	8.5406	8.5312	110.0360	110.0790	0
21/08/2026	R033 On 05-August-27	8.54	Call	Bond Future	2390.1800	2426.4000	2.3902	2.4264	0
21/08/2026	R033 On 05-August-27	8.54	Put	Bond Future	2392.8800	2386.0500	2.3929	2.3861	0
21/08/2026	R033 On 04-November-27			Bond Future	8.6031	8.5987	107.0010	107.0205	0
21/08/2026	R033 On 04-November-27	8.32	Call	Bond Future	1914.2800	1917.1800	1.9143	1.9172	0
21/08/2026	R033 On 04-November-27	8.32	Put	Bond Future	3169.1600	3152.5200	3.1692	3.1525	0
21/08/2026	R035 On 05-November-26			Bond Future	8.6146	8.5905	103.2406	103.3829	100,117
21/08/2026	R035 On 05-November-26	7.97	Call	Bond Future	306.6200	318.6600	0.3066	0.3187	600
21/08/2026	R035 On 05-November-26	7.97	Put	Bond Future	4207.2200	4076.9300	4.2072	4.0769	0
21/08/2026	R035 On 05-November-26	8.47	Call	Bond Future	1154.3600	1240.0300	1.1544	1.2400	0
21/08/2026	R035 On 05-November-26	8.47	Put	Bond Future	2013.0800	1956.4200	2.0131	1.9564	600
21/08/2026	R035 On 05-November-26	8.80	Call	Bond Future	2223.8400	2345.9800	2.2238	2.3460	200
21/08/2026	R035 On 05-November-26	8.80	Put	Bond Future	1136.6300	1116.4400	1.1366	1.1164	0
21/08/2026	R035 On 05-November-26	8.97	Call	Bond Future	2907.3700	3039.6500	2.9074	3.0397	0
21/08/2026	R035 On 05-November-26	8.97	Put	Bond Future	836.3200	826.2700	0.8363	0.8263	600
21/08/2026	R035 On 05-November-26	9.30	Call	Bond Future	4404.6100	4544.3300	4.4046	4.5443	0
21/08/2026	R035 On 05-November-26	9.30	Put	Bond Future	459.0800	456.4700	0.4591	0.4565	200
21/08/2026	R035 On 05-November-26	9.80	Call	Bond Future	6883.4200	7021.7600	6.8834	7.0218	0
21/08/2026	R035 On 05-November-26	9.80	Put	Bond Future	184.1500	180.1600	0.1842	0.1802	200
21/08/2026	R035 On 05-November-26	10.03	Call	Bond Future	8053.8200	8191.1800	8.0538	8.1912	0
21/08/2026	R035 On 05-November-26	10.03	Put	Bond Future	121.7600	116.7900	0.1218	0.1168	0
21/08/2026	R035 On 04-February-27			Bond Future	8.6626	8.6389	105.1761	105.3127	0
21/08/2026	R035 On 04-February-27	7.70	Call	Bond Future	407.8700	376.5400	0.4079	0.3765	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2026	R035 On 04-February-27	7.70	Put	Bond Future	6150.6500	5982.6800	6.1507	5.9827	0
21/08/2026	R035 On 04-February-27	7.86	Call	Bond Future	540.9600	523.4800	0.5410	0.5235	500
21/08/2026	R035 On 04-February-27	7.86	Put	Bond Future	5300.8200	5146.7000	5.3008	5.1467	0
21/08/2026	R035 On 04-February-27	8.20	Call	Bond Future	997.4100	1028.5500	0.9974	1.0286	3,000
21/08/2026	R035 On 04-February-27	8.20	Put	Bond Future	3706.6000	3601.1000	3.7066	3.6011	0
21/08/2026	R035 On 04-February-27	8.36	Call	Bond Future	1326.5700	1379.0800	1.3266	1.3791	500
21/08/2026	R035 On 04-February-27	8.36	Put	Bond Future	3088.3200	3004.1900	3.0883	3.0042	0
21/08/2026	R035 On 04-February-27	8.43	Call	Bond Future	1493.1800	1557.1800	1.4932	1.5572	1,050
21/08/2026	R035 On 04-February-27	8.43	Put	Bond Future	2843.9100	2771.2700	2.8439	2.7713	0
21/08/2026	R035 On 04-February-27	8.67	Call	Bond Future	2178.8400	2274.3400	2.1788	2.2743	0
21/08/2026	R035 On 04-February-27	8.67	Put	Bond Future	2136.2500	2095.1100	2.1363	2.0951	500
21/08/2026	R035 On 04-February-27	8.85	Call	Bond Future	2793.8200	2905.4900	2.7938	2.9055	0
21/08/2026	R035 On 04-February-27	8.85	Put	Bond Future	1722.1700	1697.2000	1.7222	1.6972	3,000
21/08/2026	R035 On 04-February-27	8.93	Call	Bond Future	3090.6400	3207.4700	3.0906	3.2075	0
21/08/2026	R035 On 04-February-27	8.93	Put	Bond Future	1565.9500	1546.1400	1.5660	1.5461	1,050
21/08/2026	R035 On 04-February-27	9.02	Call	Bond Future	3438.3800	3560.0300	3.4384	3.5600	0
21/08/2026	R035 On 04-February-27	9.02	Put	Bond Future	1407.1800	1392.1900	1.4072	1.3922	0
21/08/2026	R035 On 04-February-27	9.43	Call	Bond Future	5172.3900	5304.9100	5.1724	5.3049	0
21/08/2026	R035 On 04-February-27	9.43	Put	Bond Future	875.3000	871.1800	0.8753	0.8712	1,050
21/08/2026	R035 On 06-May-27			Bond Future	8.6985	8.6753	102.6992	102.8293	0
21/08/2026	R035 On 06-May-27	7.86	Call	Bond Future	813.9900	794.4900	0.8140	0.7945	500
21/08/2026	R035 On 06-May-27	7.86	Put	Bond Future	5669.1400	5519.5200	5.6691	5.5195	0
21/08/2026	R035 On 06-May-27	8.14	Call	Bond Future	1202.7200	1233.4200	1.2027	1.2334	900
21/08/2026	R035 On 06-May-27	8.14	Put	Bond Future	4404.0400	4304.6200	4.4040	4.3046	0
21/08/2026	R035 On 06-May-27	8.25	Call	Bond Future	1403.1800	1444.1000	1.4032	1.4441	500
21/08/2026	R035 On 06-May-27	8.25	Put	Bond Future	3963.8000	3874.6000	3.9638	3.8746	0
21/08/2026	R035 On 06-May-27	8.36	Call	Bond Future	1646.0600	1702.3600	1.6461	1.7024	500
21/08/2026	R035 On 06-May-27	8.36	Put	Bond Future	3571.0100	3497.1900	3.5710	3.4972	0
21/08/2026	R035 On 06-May-27	8.64	Call	Bond Future	2390.0800	2480.9800	2.3901	2.4810	0
21/08/2026	R035 On 06-May-27	8.64	Put	Bond Future	2719.2900	2680.0700	2.7193	2.6801	900
21/08/2026	R035 On 06-May-27	8.75	Call	Bond Future	2729.9200	2831.9500	2.7299	2.8320	500
21/08/2026	R035 On 06-May-27	8.75	Put	Bond Future	2440.9100	2412.8200	2.4409	2.4128	0
21/08/2026	R035 On 06-May-27	8.78	Call	Bond Future	2828.9000	2933.2400	2.8289	2.9332	0
21/08/2026	R035 On 06-May-27	8.78	Put	Bond Future	2372.1200	2346.3400	2.3721	2.3463	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2026	R035 On 06-May-27	9.14	Call	Bond Future	4128.7400	4252.9800	4.1287	4.2530	0
21/08/2026	R035 On 06-May-27	9.14	Put	Bond Future	1686.4200	1680.5400	1.6864	1.6805	900
21/08/2026	R035 On 06-May-27	9.27	Call	Bond Future	4643.4300	4770.2900	4.6434	4.7703	0
21/08/2026	R035 On 06-May-27	9.27	Put	Bond Future	1496.4900	1493.2300	1.4965	1.4932	500
21/08/2026	R035 On 05-August-27			Bond Future	8.7310	8.7086	104.7305	104.8532	0
21/08/2026	R035 On 05-August-27	8.25	Call	Bond Future	1655.1300	1684.4900	1.6551	1.6845	500
21/08/2026	R035 On 05-August-27	8.25	Put	Bond Future	4333.5400	4240.1900	4.3335	4.2402	0
21/08/2026	R035 On 05-August-27	8.72	Call	Bond Future	2848.9400	2934.5200	2.8489	2.9345	0
21/08/2026	R035 On 05-August-27	8.72	Put	Bond Future	2909.1500	2872.0200	2.9092	2.8720	0
21/08/2026	R035 On 05-August-27	8.75	Call	Bond Future	2938.7900	3027.5200	2.9388	3.0275	500
21/08/2026	R035 On 05-August-27	8.75	Put	Bond Future	2834.7600	2800.7800	2.8348	2.8008	0
21/08/2026	R035 On 05-August-27	9.42	Call	Bond Future	5335.9400	5449.6800	5.3359	5.4497	0
21/08/2026	R035 On 05-August-27	9.42	Put	Bond Future	1651.5000	1642.5300	1.6515	1.6425	500
21/08/2026	R035 On 04-November-27			Bond Future	8.7912	8.7720	102.1385	102.2406	0
21/08/2026	R035 On 04-November-27	8.51	Call	Bond Future	2357.0100	2397.2600	2.3570	2.3973	0
21/08/2026	R035 On 04-November-27	8.51	Put	Bond Future	3868.9200	3807.0600	3.8689	3.8071	0
21/08/2026	R038 On 05-November-26			Bond Future	9.0915	9.0623	113.6939	113.9158	4,232
21/08/2026	R038 On 05-November-26	10.72	Call	Bond Future	11617.1100	11829.3700	11.6171	11.8294	0
21/08/2026	R038 On 05-November-26	10.72	Put	Bond Future	129.1200	119.5300	0.1291	0.1195	0
21/08/2026	R038 On 04-February-27			Bond Future	9.1481	9.1191	115.8257	116.0425	0
21/08/2026	R038 On 04-February-27	9.60	Call	Bond Future	5026.7200	5222.8800	5.0267	5.2229	0
21/08/2026	R038 On 04-February-27	9.60	Put	Bond Future	1726.3700	1705.7000	1.7264	1.7057	0
21/08/2026	R038 On 06-May-27			Bond Future	9.1988	9.1700	112.5745	112.7854	0
21/08/2026	R038 On 06-May-27	8.71	Call	Bond Future	1857.2400	1919.5900	1.8572	1.9196	0
21/08/2026	R038 On 06-May-27	8.71	Put	Bond Future	5513.2100	5364.7000	5.5132	5.3647	0
21/08/2026	R038 On 05-August-27			Bond Future	9.2471	9.2187	114.8013	115.0053	0
21/08/2026	R038 On 05-August-27	9.15	Call	Bond Future	3588.4700	3710.8100	3.5885	3.7108	0
21/08/2026	R038 On 05-August-27	9.15	Put	Bond Future	4288.2300	4206.5700	4.2882	4.2066	0
21/08/2026	R038 On 04-November-27			Bond Future	9.3150	9.2891	111.4118	111.5941	0
21/08/2026	R038 On 04-November-27	9.00	Call	Bond Future	3217.0400	3275.0900	3.2170	3.2751	0
21/08/2026	R038 On 04-November-27	9.00	Put	Bond Future	5460.4200	5336.1500	5.4604	5.3362	0
21/08/2026	R053 On 05-November-26			Bond Future	9.3423	9.3130	123.5239	123.8646	57,273
21/08/2026	R053 On 05-November-26	8.38	Call	Bond Future	308.4800	303.4300	0.3085	0.3034	530

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2026	R053 On 05-November-26	8.38	Put	Bond Future	12358.1800	12012.4900	12.3582	12.0125	0
21/08/2026	R053 On 05-November-26	8.85	Call	Bond Future	1083.2400	1188.6100	1.0832	1.1886	530
21/08/2026	R053 On 05-November-26	8.85	Put	Bond Future	7011.8500	6776.5800	7.0119	6.7766	0
21/08/2026	R053 On 05-November-26	9.35	Call	Bond Future	3341.9100	3633.0900	3.3419	3.6331	0
21/08/2026	R053 On 05-November-26	9.35	Put	Bond Future	3253.3300	3203.8700	3.2533	3.2039	530
21/08/2026	R053 On 05-November-26	11.21	Call	Bond Future	18928.4100	19256.7800	18.9284	19.2568	0
21/08/2026	R053 On 05-November-26	11.21	Put	Bond Future	180.2200	167.9500	0.1802	0.1680	0
21/08/2026	R053 On 04-February-27			Bond Future	9.3890	9.3596	125.8401	126.1772	0
21/08/2026	R053 On 04-February-27	9.99	Call	Bond Future	8930.3600	9303.9900	8.9304	9.3040	0
21/08/2026	R053 On 04-February-27	9.99	Put	Bond Future	2363.5400	2400.0600	2.3635	2.4001	0
21/08/2026	R053 On 06-May-27			Bond Future	9.4308	9.4016	122.4037	122.7362	0
21/08/2026	R053 On 06-May-27	8.92	Call	Bond Future	2923.8000	3059.5900	2.9238	3.0596	0
21/08/2026	R053 On 06-May-27	8.92	Put	Bond Future	8958.5100	8761.8200	8.9585	8.7618	0
21/08/2026	R053 On 05-August-27			Bond Future	9.4705	9.4415	124.8250	125.1520	0
21/08/2026	R053 On 05-August-27	9.28	Call	Bond Future	5228.8900	5485.9800	5.2289	5.4860	0
21/08/2026	R053 On 05-August-27	9.28	Put	Bond Future	7401.8500	7331.9100	7.4019	7.3319	0
21/08/2026	R053 On 04-November-27			Bond Future	9.5231	9.4956	121.2402	121.5456	0
21/08/2026	R053 On 04-November-27	9.16	Call	Bond Future	4985.4800	5175.0900	4.9855	5.1751	0
21/08/2026	R053 On 04-November-27	9.16	Put	Bond Future	9135.3300	9019.5600	9.1353	9.0196	0
21/08/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
21/08/2026	R186 On 05-November-26	8.12	Call	Bond Future	24.3000	24.4600	0.0243	0.0245	0
21/08/2026	R186 On 05-November-26	8.12	Put	Bond Future	24.3000	24.4600	0.0243	0.0245	0
21/08/2026	R202 On 05-November-26			Bond Future	308.1288	308.0671	308.1288	308.0671	732
21/08/2026	R202 On 05-November-26	280.46	Call	Bond Future	27668.8400	27607.0900	27.6688	27.6071	0
21/08/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	R202 On 04-February-27			Bond Future	308.3785	308.2906	308.3785	308.2906	513
21/08/2026	R202 On 04-February-27	294.73	Call	Bond Future	13648.4600	13560.5900	13.6485	13.5606	0
21/08/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	R202 On 06-May-27			Bond Future	314.3956	314.2784	314.3956	314.2784	0
21/08/2026	R202 On 06-May-27	306.99	Call	Bond Future	7405.5900	7288.3700	7.4056	7.2884	0
21/08/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	R202 On 05-August-27			Bond Future	314.9616	314.8082	314.9616	314.8082	0
21/08/2026	R202 On 05-August-27	312.97	Call	Bond Future	1991.5700	1838.1900	1.9916	1.8382	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	R202 On 04-November-27			Bond Future	320.7803	320.5544	320.7803	320.5544	0
21/08/2026	R202 On 04-November-27	315.68	Call	Bond Future	5100.2900	4874.4100	5.1003	4.8744	0
21/08/2026	R202 On 04-November-27	315.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	R209 On 05-November-26			Bond Future	8.7823	8.7582	84.7260	84.8621	45,015
21/08/2026	R209 On 05-November-26	10.32	Call	Bond Future	8247.7400	8375.5500	8.2477	8.3756	0
21/08/2026	R209 On 05-November-26	10.32	Put	Bond Future	108.8100	100.4800	0.1088	0.1005	0
21/08/2026	R209 On 04-February-27			Bond Future	8.8276	8.8038	86.3146	86.4465	0
21/08/2026	R209 On 04-February-27	8.03	Call	Bond Future	566.3200	552.2600	0.5663	0.5523	3,237
21/08/2026	R209 On 04-February-27	8.03	Put	Bond Future	5135.4900	4989.5000	5.1355	4.9895	0
21/08/2026	R209 On 04-February-27	8.96	Call	Bond Future	2558.3600	2665.7800	2.5584	2.6658	0
21/08/2026	R209 On 04-February-27	8.96	Put	Bond Future	1829.0200	1804.5100	1.8290	1.8045	3,237
21/08/2026	R209 On 04-February-27	9.28	Call	Bond Future	3728.2200	3853.3600	3.7282	3.8534	0
21/08/2026	R209 On 04-February-27	9.28	Put	Bond Future	1268.6700	1261.8800	1.2687	1.2619	0
21/08/2026	R209 On 06-May-27			Bond Future	8.8666	8.8433	84.8269	84.9536	0
21/08/2026	R209 On 06-May-27	8.25	Call	Bond Future	1122.0600	1134.7100	1.1221	1.1347	4,620
21/08/2026	R209 On 06-May-27	8.25	Put	Bond Future	4559.2900	4445.1600	4.5593	4.4452	0
21/08/2026	R209 On 06-May-27	8.41	Call	Bond Future	1410.1200	1446.9000	1.4101	1.4469	0
21/08/2026	R209 On 06-May-27	8.41	Put	Bond Future	3938.6700	3848.6700	3.9387	3.8487	0
21/08/2026	R209 On 06-May-27	9.32	Call	Bond Future	4102.0300	4229.0900	4.1020	4.2291	0
21/08/2026	R209 On 06-May-27	9.32	Put	Bond Future	1681.9600	1682.2400	1.6820	1.6822	4,620
21/08/2026	R209 On 05-August-27			Bond Future	8.9026	8.8799	86.5047	86.6257	0
21/08/2026	R209 On 05-August-27	8.87	Call	Bond Future	2789.0300	2871.8000	2.7890	2.8718	0
21/08/2026	R209 On 05-August-27	8.87	Put	Bond Future	2962.9700	2924.7500	2.9630	2.9248	0
21/08/2026	R209 On 04-November-27			Bond Future	8.9581	8.9382	84.9320	85.0361	0
21/08/2026	R209 On 04-November-27	8.67	Call	Bond Future	2369.2500	2414.2900	2.3693	2.4143	0
21/08/2026	R209 On 04-November-27	8.67	Put	Bond Future	3890.2200	3831.1000	3.8902	3.8311	0
21/08/2026	R210 On 05-November-26			Bond Future	271.3918	271.8058	271.3918	271.8058	306
21/08/2026	R210 On 05-November-26	253.33	Call	Bond Future	18061.7800	18475.7600	18.0618	18.4758	0
21/08/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	R210 On 04-February-27			Bond Future	276.5455	276.9455	276.5455	276.9455	300
21/08/2026	R210 On 04-February-27	266.03	Call	Bond Future	10515.5200	10915.5100	10.5155	10.9155	0
21/08/2026	R210 On 04-February-27	266.03	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
21/08/2026	R210 On 06-May-27			Bond Future	278.2799	278.6615	278.2799	278.6615	0
21/08/2026	R210 On 06-May-27	271.13	Call	Bond Future	7149.9400	7531.5100	7.1499	7.5315	0
21/08/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	R210 On 05-August-27			Bond Future	283.8465	284.2084	283.8465	284.2084	0
21/08/2026	R210 On 05-August-27	276.01	Call	Bond Future	7836.4500	8198.3800	7.8365	8.1984	0
21/08/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	R210 On 04-November-27			Bond Future	285.3518	285.6545	285.3518	285.6545	0
21/08/2026	R210 On 04-November-27	284.11	Call	Bond Future	1241.7700	1544.5200	1.2418	1.5445	0
21/08/2026	R210 On 04-November-27	284.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	R213 On 05-November-26			Bond Future	8.1132	8.1052	97.3794	97.4073	30,967
21/08/2026	R213 On 05-November-26	8.75	Call	Bond Future	2458.8900	2493.9200	2.4589	2.4939	0
21/08/2026	R213 On 05-November-26	8.75	Put	Bond Future	268.8300	275.9600	0.2688	0.2760	0
21/08/2026	R213 On 04-February-27			Bond Future	8.1556	8.1494	99.2051	99.2257	33,457
21/08/2026	R213 On 04-February-27	8.14	Call	Bond Future	1161.2800	1187.7600	1.1613	1.1878	0
21/08/2026	R213 On 04-February-27	8.14	Put	Bond Future	1213.0900	1218.9700	1.2131	1.2190	0
21/08/2026	R213 On 06-May-27			Bond Future	8.1788	8.1748	97.5647	97.5770	0
21/08/2026	R213 On 06-May-27	7.56	Call	Bond Future	545.9100	548.6900	0.5459	0.5487	0
21/08/2026	R213 On 06-May-27	7.56	Put	Bond Future	2513.4500	2503.8600	2.5135	2.5039	0
21/08/2026	R213 On 06-May-27	8.13	Call	Bond Future	1296.5300	1318.3600	1.2965	1.3184	2,830
21/08/2026	R213 On 06-May-27	8.13	Put	Bond Future	1449.8200	1459.2800	1.4498	1.4593	0
21/08/2026	R213 On 06-May-27	9.25	Call	Bond Future	3815.2200	3839.7400	3.8152	3.8397	0
21/08/2026	R213 On 06-May-27	9.25	Put	Bond Future	521.0700	533.2200	0.5211	0.5332	2,830
21/08/2026	R213 On 05-August-27			Bond Future	8.1940	8.1930	99.4944	99.4975	0
21/08/2026	R213 On 05-August-27	7.95	Call	Bond Future	1117.7200	1123.3700	1.1177	1.1234	1,200
21/08/2026	R213 On 05-August-27	7.95	Put	Bond Future	1844.2100	1846.7800	1.8442	1.8468	0
21/08/2026	R213 On 05-August-27	8.27	Call	Bond Future	1632.8100	1644.3600	1.6328	1.6444	0
21/08/2026	R213 On 05-August-27	8.27	Put	Bond Future	1407.9200	1416.3900	1.4079	1.4164	0
21/08/2026	R213 On 05-August-27	8.58	Call	Bond Future	2230.7000	2244.8300	2.2307	2.2448	0
21/08/2026	R213 On 05-August-27	8.58	Put	Bond Future	1095.0000	1106.0500	1.0950	1.1061	1,200
21/08/2026	R213 On 04-November-27			Bond Future	8.2586	8.2653	97.7588	97.7402	0
21/08/2026	R213 On 04-November-27	8.02	Call	Bond Future	1215.0300	1209.0300	1.2150	1.2090	0
21/08/2026	R213 On 04-November-27	8.02	Put	Bond Future	1881.5800	1894.1600	1.8816	1.8942	0
21/08/2026	R214 On 05-November-26			Bond Future	9.3587	9.3294	78.9675	79.1595	24,191

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2026	R214 On 05-November-26	10.97	Call	Bond Future	9758.5300	9934.6600	9.7585	9.9347	0
21/08/2026	R214 On 05-November-26	10.97	Put	Bond Future	142.1500	126.3000	0.1422	0.1263	0
21/08/2026	R214 On 04-February-27			Bond Future	9.4136	9.3844	80.4479	80.6372	0
21/08/2026	R214 On 04-February-27	9.90	Call	Bond Future	4587.9100	4749.1400	4.5879	4.7491	0
21/08/2026	R214 On 04-February-27	9.90	Put	Bond Future	1531.4800	1503.4300	1.5315	1.5034	0
21/08/2026	R214 On 06-May-27			Bond Future	9.4599	9.4309	78.6997	78.8856	0
21/08/2026	R214 On 06-May-27	8.88	Call	Bond Future	1531.9700	1553.8700	1.5320	1.5539	0
21/08/2026	R214 On 06-May-27	8.88	Put	Bond Future	5362.8700	5198.8700	5.3629	5.1989	0
21/08/2026	R214 On 05-August-27			Bond Future	9.5047	9.4759	80.2563	80.4382	0
21/08/2026	R214 On 05-August-27	9.32	Call	Bond Future	2990.3500	3085.2500	2.9904	3.0853	0
21/08/2026	R214 On 05-August-27	9.32	Put	Bond Future	4168.5100	4081.5300	4.1685	4.0815	0
21/08/2026	R214 On 04-November-27			Bond Future	9.5674	9.5405	78.4229	78.5906	0
21/08/2026	R214 On 04-November-27	9.21	Call	Bond Future	2842.0800	2902.6100	2.8421	2.9026	0
21/08/2026	R214 On 04-November-27	9.21	Put	Bond Future	5113.0600	5005.8900	5.1131	5.0059	0
21/08/2026	R248 On 05-November-26			Bond Future	9.4362	9.4069	95.4399	95.6946	286,105
21/08/2026	R248 On 05-November-26	9.50	Call	Bond Future	2789.1800	3021.5300	2.7892	3.0215	0
21/08/2026	R248 On 05-November-26	9.50	Put	Bond Future	2239.5200	2217.1900	2.2395	2.2172	400
21/08/2026	R248 On 05-November-26	11.31	Call	Bond Future	14344.6800	14597.9100	14.3447	14.5979	0
21/08/2026	R248 On 05-November-26	11.31	Put	Bond Future	129.5300	128.0800	0.1295	0.1281	0
21/08/2026	R248 On 04-February-27			Bond Future	9.4884	9.4591	97.2292	97.4810	0
21/08/2026	R248 On 04-February-27	10.11	Call	Bond Future	6846.8300	7129.5700	6.8468	7.1296	0
21/08/2026	R248 On 04-February-27	10.11	Put	Bond Future	1757.8500	1788.7700	1.7579	1.7888	0
21/08/2026	R248 On 06-May-27			Bond Future	9.5324	9.5032	94.6625	94.9107	260
21/08/2026	R248 On 06-May-27	8.86	Call	Bond Future	1799.5400	1861.7500	1.7995	1.8618	4,000
21/08/2026	R248 On 06-May-27	8.86	Put	Bond Future	7789.4100	7603.4100	7.7894	7.6034	0
21/08/2026	R248 On 06-May-27	9.05	Call	Bond Future	2308.8100	2414.8500	2.3088	2.4149	0
21/08/2026	R248 On 06-May-27	9.05	Put	Bond Future	6546.0500	6403.8800	6.5461	6.4039	0
21/08/2026	R248 On 06-May-27	9.59	Call	Bond Future	4452.3500	4699.9200	4.4524	4.6999	0
21/08/2026	R248 On 06-May-27	9.59	Put	Bond Future	3966.0500	3965.4100	3.9661	3.9654	4,000
21/08/2026	R248 On 06-May-27	10.09	Call	Bond Future	7112.9500	7404.3100	7.1130	7.4043	0
21/08/2026	R248 On 06-May-27	10.09	Put	Bond Future	2569.5600	2612.7100	2.5696	2.6127	4,000
21/08/2026	R248 On 05-August-27			Bond Future	9.5748	9.5459	96.5349	96.7787	0
21/08/2026	R248 On 05-August-27	9.37	Call	Bond Future	3904.0100	4090.5200	3.9040	4.0905	0
21/08/2026	R248 On 05-August-27	9.37	Put	Bond Future	5649.4400	5592.1100	5.6494	5.5921	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2026	R248 On 04-November-27			Bond Future	9.6332	9.6058	93.8565	94.0838	0
21/08/2026	R248 On 04-November-27	9.26	Call	Bond Future	3735.8000	3870.5100	3.7358	3.8705	0
21/08/2026	R248 On 04-November-27	9.26	Put	Bond Future	6916.5800	6824.0400	6.9166	6.8240	0
21/08/2026	R2R9 On 05-November-26			Bond Future	9.2426	9.2135	105.7009	105.9204	15,682
21/08/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94730.8500	94950.3800	94.7309	94.9504	0
21/08/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2026	R2R9 On 04-February-27			Bond Future	9.3010	9.2719	107.6828	107.8980	0
21/08/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5740.9200	5956.6600	5.7409	5.9567	0
21/08/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1510.6300	1511.2200	1.5106	1.5112	0
21/08/2026	R2R9 On 06-May-27			Bond Future	9.3538	9.3250	104.7790	104.9888	0
21/08/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1813.2300	1869.0900	1.8132	1.8691	0
21/08/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5719.7600	5565.7900	5.7198	5.5658	0
21/08/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2100.0800	2182.3600	2.1001	2.1824	250
21/08/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	5169.5700	5042.0200	5.1696	5.0420	0
21/08/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	4757.9500	4961.5400	4.7580	4.9615	0
21/08/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2706.8600	2700.6200	2.7069	2.7006	250
21/08/2026	R2R9 On 05-August-27			Bond Future	9.4045	9.3761	106.8515	107.0552	0
21/08/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2130.6500	2171.3900	2.1307	2.1714	910
21/08/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	6426.6100	6263.6600	6.4266	6.2637	0
21/08/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2334.0700	2391.5800	2.3341	2.3916	180
21/08/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	6027.6700	5881.4900	6.0277	5.8815	0
21/08/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3451.0700	3588.8800	3.4511	3.5889	0
21/08/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4490.8900	4425.0100	4.4909	4.4250	0
21/08/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	4512.9100	4686.8400	4.5129	4.6868	0
21/08/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3621.8400	3592.0800	3.6218	3.5921	910
21/08/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5166.6500	5352.4000	5.1667	5.3524	0
21/08/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	3224.2600	3206.3200	3.2243	3.2063	180
21/08/2026	R2R9 On 04-November-27			Bond Future	9.4735	9.4473	103.8213	104.0052	0
21/08/2026	R2R9 On 04-November-27	9.12	Call	Bond Future	3145.8500	3226.6400	3.1459	3.2266	0
21/08/2026	R2R9 On 04-November-27	9.12	Put	Bond Future	5665.9300	5562.8800	5.6659	5.5629	0
21/08/2026	R4R2 On 05-November-26			Bond Future	9.4481	9.4189	106.5537	106.7977	4,116
21/08/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95331.1300	95575.1200	95.3311	95.5751	0
21/08/2026	R4R2 On 05-November-26	98.76	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
21/08/2026	R4R2 On 04-February-27			Bond Future	9.5074	9.4783	108.5517	108.7916	0
21/08/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6634.8600	6892.7000	6.6349	6.8927	0
21/08/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1691.6000	1709.5200	1.6916	1.7095	0
21/08/2026	R4R2 On 06-May-27			Bond Future	9.5617	9.5328	105.5384	105.7735	0
21/08/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1996.0000	2055.7300	1.9960	2.0557	0
21/08/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6701.9200	6526.6000	6.7019	6.5266	0
21/08/2026	R4R2 On 05-August-27			Bond Future	9.6140	9.5854	107.6260	107.8553	0
21/08/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	3849.5300	4013.8100	3.8495	4.0138	0
21/08/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	5254.9300	5189.8700	5.2549	5.1899	0
21/08/2026	R4R2 On 04-November-27			Bond Future	9.6825	9.6559	104.4839	104.6936	0
21/08/2026	R4R2 On 04-November-27	9.28	Call	Bond Future	3468.5600	3563.9300	3.4686	3.5639	0
21/08/2026	R4R2 On 04-November-27	9.28	Put	Bond Future	6709.1500	6594.7600	6.7092	6.5948	0
21/08/2026	RR87 On 05-November-26			Bond Future	6.8895	6.9517	102.7052	102.6981	0
21/08/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0027	0.0001	0.0000	0.0000	0
21/08/2026	RR87 On 05-November-26	5.27	Put	Bond Future	185.7327	192.8601	0.1857	0.1929	0
21/08/2026	RR88 On 05-November-26			Bond Future	7.3923	7.3998	105.8816	105.8737	0
21/08/2026	RR88 On 05-November-26	6.71	Call	Bond Future	5.9508	6.3521	0.0060	0.0064	0
21/08/2026	RR88 On 05-November-26	6.71	Put	Bond Future	721.3708	729.6121	0.7214	0.7296	0
21/08/2026	RR88 On 04-February-27			Bond Future	7.3324	7.3521	104.0255	104.0089	0
21/08/2026	RR88 On 04-February-27	7.78	Call	Bond Future	511.8315	505.9752	0.5118	0.5060	0
21/08/2026	RR88 On 04-February-27	7.78	Put	Bond Future	136.4915	147.2552	0.1365	0.1473	0
21/08/2026	RR88 On 06-May-27			Bond Future	7.1389	7.1825	106.0316	106.0053	0
21/08/2026	RR88 On 06-May-27	7.89	Call	Bond Future	554.0829	535.9421	0.5541	0.5359	0
21/08/2026	RR88 On 06-May-27	7.89	Put	Bond Future	103.6629	111.7821	0.1037	0.1118	0
21/08/2026	RR88 On 05-August-27			Bond Future	6.5313	6.6328	102.8214	102.7845	0
21/08/2026	RR88 On 05-August-27	8.07	Call	Bond Future	591.0585	559.6844	0.5911	0.5597	0
21/08/2026	RR88 On 05-August-27	8.07	Put	Bond Future	35.1085	40.5944	0.0351	0.0406	0
21/08/2026	RR88 On 04-November-27			Bond Future	4.6101	5.1171	104.6946	104.6339	0
21/08/2026	RR88 On 04-November-27	6.65	Call	Bond Future	246.8543	189.0701	0.2469	0.1891	0
21/08/2026	RR88 On 04-November-27	6.65	Put	Bond Future	2.9643	5.9101	0.0030	0.0059	0
21/08/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	X210 On 31-March-28			Bond Future	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
21/08/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/08/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0