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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
24/08/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	2029 On 05-November-26			Bond Future	153.5009	153.4837	153.5009	153.4837	13,269
24/08/2026	2029 On 05-November-26	147.56	Call	Bond Future	5940.9300	5923.7000	5.9409	5.9237	0
24/08/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2029 On 04-February-27			Bond Future	156.4157	156.3983	156.4157	156.3983	0
24/08/2026	2029 On 04-February-27	149.72	Call	Bond Future	6695.6700	6678.3300	6.6957	6.6783	0
24/08/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2029 On 06-May-27			Bond Future	157.9304	157.9128	157.9304	157.9128	0
24/08/2026	2029 On 06-May-27	153.32	Call	Bond Future	4610.3800	4592.7600	4.6104	4.5928	0
24/08/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2029 On 05-August-27			Bond Future	161.0894	161.0715	161.0894	161.0715	0
24/08/2026	2029 On 05-August-27	156.72	Call	Bond Future	4369.4100	4351.4700	4.3694	4.3515	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2029 On 04-November-27			Bond Future	162.4975	162.4786	162.4975	162.4786	0
24/08/2026	2029 On 04-November-27	161.12	Call	Bond Future	1377.5300	1358.6000	1.3775	1.3586	0
24/08/2026	2029 On 04-November-27	161.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2030 On 05-November-26			Bond Future	7.8701	7.9188	102.5618	102.4251	153,581
24/08/2026	2030 On 05-November-26	8.39	Call	Bond Future	1675.8700	1581.6900	1.6759	1.5817	0
24/08/2026	2030 On 05-November-26	8.39	Put	Bond Future	229.4300	271.9600	0.2294	0.2720	0
24/08/2026	2030 On 04-February-27			Bond Future	7.8919	7.9452	100.4771	100.3380	22,442
24/08/2026	2030 On 04-February-27	7.82	Call	Bond Future	784.1100	728.3300	0.7841	0.7283	0
24/08/2026	2030 On 04-February-27	7.82	Put	Bond Future	972.0100	1055.3200	0.9720	1.0553	0
24/08/2026	2030 On 06-May-27			Bond Future	7.9070	7.9658	102.4147	102.2730	0
24/08/2026	2030 On 06-May-27	7.27	Call	Bond Future	361.3100	330.2700	0.3613	0.3303	0
24/08/2026	2030 On 06-May-27	7.27	Put	Bond Future	1913.7400	2024.3900	1.9137	2.0244	0
24/08/2026	2030 On 05-August-27			Bond Future	7.9111	7.9766	100.4309	100.2864	0
24/08/2026	2030 On 05-August-27	8.11	Call	Bond Future	1346.6500	1270.8800	1.3467	1.2709	0
24/08/2026	2030 On 05-August-27	8.11	Put	Bond Future	908.6500	977.3400	0.9087	0.9773	0
24/08/2026	2030 On 04-November-27			Bond Future	7.9576	8.0311	102.2613	102.1139	0
24/08/2026	2030 On 04-November-27	7.84	Call	Bond Future	956.7400	892.6900	0.9567	0.8927	0
24/08/2026	2030 On 04-November-27	7.84	Put	Bond Future	1193.0700	1276.4000	1.1931	1.2764	0
24/08/2026	2031 On 05-November-26			Bond Future	119.4075	119.3936	119.4075	119.3936	17,178
24/08/2026	2031 On 05-November-26	111.49	Call	Bond Future	7917.5400	7903.6400	7.9175	7.9036	0
24/08/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2031 On 04-February-27			Bond Future	119.1697	119.1555	119.1697	119.1555	681
24/08/2026	2031 On 04-February-27	116.18	Call	Bond Future	3048.3800	3037.6100	3.0484	3.0376	0
24/08/2026	2031 On 04-February-27	116.18	Put	Bond Future	58.7200	62.0700	0.0587	0.0621	0
24/08/2026	2031 On 06-May-27			Bond Future	121.4950	121.4807	121.4950	121.4807	0
24/08/2026	2031 On 06-May-27	116.87	Call	Bond Future	4640.5600	4627.1800	4.6406	4.6272	0
24/08/2026	2031 On 06-May-27	116.87	Put	Bond Future	15.5500	16.4400	0.0156	0.0164	0
24/08/2026	2031 On 05-August-27			Bond Future	121.3635	121.3488	121.3635	121.3488	0
24/08/2026	2031 On 05-August-27	121.41	Call	Bond Future	877.4600	874.0800	0.8775	0.8741	0
24/08/2026	2031 On 05-August-27	121.41	Put	Bond Future	923.9900	935.3300	0.9240	0.9353	0
24/08/2026	2031 On 04-November-27			Bond Future	123.6047	123.5893	123.6047	123.5893	0
24/08/2026	2031 On 04-November-27	121.34	Call	Bond Future	2446.8900	2435.7100	2.4469	2.4357	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	2031 On 04-November-27	121.34	Put	Bond Future	182.2300	186.4600	0.1822	0.1865	0
24/08/2026	2032 On 05-November-26			Bond Future	8.2610	8.3035	100.8676	100.6859	198,548
24/08/2026	2032 On 05-November-26	9.16	Call	Bond Future	3959.2200	3815.2700	3.9592	3.8153	0
24/08/2026	2032 On 05-November-26	9.16	Put	Bond Future	202.1500	239.9300	0.2022	0.2399	0
24/08/2026	2032 On 04-February-27			Bond Future	8.3026	8.3476	102.7588	102.5737	0
24/08/2026	2032 On 04-February-27	7.58	Call	Bond Future	424.6300	396.1900	0.4246	0.3962	500
24/08/2026	2032 On 04-February-27	7.58	Put	Bond Future	3450.0400	3606.6200	3.4500	3.6066	0
24/08/2026	2032 On 04-February-27	8.08	Call	Bond Future	1044.3300	983.4300	1.0443	0.9834	500
24/08/2026	2032 On 04-February-27	8.08	Put	Bond Future	1964.3900	2088.5100	1.9644	2.0885	0
24/08/2026	2032 On 04-February-27	8.36	Call	Bond Future	1632.0000	1549.0900	1.6320	1.5491	0
24/08/2026	2032 On 04-February-27	8.36	Put	Bond Future	1396.2200	1498.3300	1.3962	1.4983	500
24/08/2026	2032 On 04-February-27	8.48	Call	Bond Future	1929.3000	1837.2100	1.9293	1.8372	0
24/08/2026	2032 On 04-February-27	8.48	Put	Bond Future	1203.1700	1296.1000	1.2032	1.2961	0
24/08/2026	2032 On 06-May-27			Bond Future	8.3337	8.3815	100.5793	100.3909	0
24/08/2026	2032 On 06-May-27	7.58	Call	Bond Future	616.0600	578.2300	0.6161	0.5782	500
24/08/2026	2032 On 06-May-27	7.58	Put	Bond Future	3642.4400	3793.0300	3.6424	3.7930	0
24/08/2026	2032 On 06-May-27	7.80	Call	Bond Future	837.1800	787.8300	0.8372	0.7878	0
24/08/2026	2032 On 06-May-27	7.80	Put	Bond Future	2968.5900	3107.6600	2.9686	3.1077	0
24/08/2026	2032 On 06-May-27	7.94	Call	Bond Future	1027.0200	969.1100	1.0270	0.9691	500
24/08/2026	2032 On 06-May-27	7.94	Put	Bond Future	2593.8900	2724.4000	2.5939	2.7244	0
24/08/2026	2032 On 06-May-27	8.08	Call	Bond Future	1253.2600	1186.2400	1.2533	1.1862	500
24/08/2026	2032 On 06-May-27	8.08	Put	Bond Future	2259.4300	2380.8300	2.2594	2.3808	0
24/08/2026	2032 On 06-May-27	8.44	Call	Bond Future	1997.2900	1906.3800	1.9973	1.9064	500
24/08/2026	2032 On 06-May-27	8.44	Put	Bond Future	1579.1000	1676.6100	1.5791	1.6766	0
24/08/2026	2032 On 06-May-27	8.47	Call	Bond Future	2068.3400	1975.5100	2.0683	1.9755	0
24/08/2026	2032 On 06-May-27	8.47	Put	Bond Future	1532.5800	1628.1700	1.5326	1.6282	500
24/08/2026	2032 On 06-May-27	8.93	Call	Bond Future	3304.5900	3185.6000	3.3046	3.1856	0
24/08/2026	2032 On 06-May-27	8.93	Put	Bond Future	987.3000	1056.7300	0.9873	1.0567	500
24/08/2026	2032 On 05-August-27			Bond Future	8.3591	8.4101	102.5687	102.3766	0
24/08/2026	2032 On 05-August-27	7.94	Call	Bond Future	1179.9500	1116.8500	1.1800	1.1169	500
24/08/2026	2032 On 05-August-27	7.94	Put	Bond Future	2776.3500	2905.3900	2.7764	2.9054	0
24/08/2026	2032 On 05-August-27	8.42	Call	Bond Future	2061.0200	1969.4400	2.0610	1.9694	0
24/08/2026	2032 On 05-August-27	8.42	Put	Bond Future	1831.7100	1932.2700	1.8317	1.9323	0
24/08/2026	2032 On 05-August-27	8.44	Call	Bond Future	2104.7000	2011.9600	2.1047	2.0120	500

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24/08/2026	2032 On 05-August-27	8.44	Put	Bond Future	1800.2000	1899.6000	1.8002	1.8996	0
24/08/2026	2032 On 05-August-27	9.08	Call	Bond Future	3737.7500	3612.7200	3.7378	3.6127	0
24/08/2026	2032 On 05-August-27	9.08	Put	Bond Future	1063.7100	1130.8200	1.0637	1.1308	500
24/08/2026	2032 On 04-November-27			Bond Future	8.4181	8.4726	100.2807	100.0847	0
24/08/2026	2032 On 04-November-27	8.20	Call	Bond Future	1636.0100	1556.5500	1.6360	1.5566	0
24/08/2026	2032 On 04-November-27	8.20	Put	Bond Future	2424.1900	2540.6800	2.4242	2.5407	0
24/08/2026	2033 On 05-November-26			Bond Future	148.5526	148.4447	148.5526	148.4447	16,218
24/08/2026	2033 On 05-November-26	137.26	Call	Bond Future	11292.6100	11184.6500	11.2926	11.1847	0
24/08/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2033 On 04-February-27			Bond Future	151.3733	151.2635	151.3733	151.2635	0
24/08/2026	2033 On 04-February-27	142.71	Call	Bond Future	8663.2700	8553.5200	8.6633	8.5535	0
24/08/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2033 On 06-May-27			Bond Future	152.6835	152.5717	152.6835	152.5717	0
24/08/2026	2033 On 06-May-27	151.21	Call	Bond Future	1473.5000	1361.6700	1.4735	1.3617	0
24/08/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2033 On 05-August-27			Bond Future	155.7376	155.6236	155.7376	155.6236	0
24/08/2026	2033 On 05-August-27	153.15	Call	Bond Future	2587.5700	2473.5600	2.5876	2.4736	0
24/08/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2033 On 04-November-27			Bond Future	156.9383	156.8215	156.9383	156.8215	0
24/08/2026	2033 On 04-November-27	156.56	Call	Bond Future	378.2800	261.5200	0.3783	0.2615	0
24/08/2026	2033 On 04-November-27	156.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2037 On 05-November-26			Bond Future	8.8877	8.9296	99.7642	99.4920	223,709
24/08/2026	2037 On 05-November-26	9.46	Call	Bond Future	4250.5400	4069.8100	4.2505	4.0698	4,490
24/08/2026	2037 On 05-November-26	9.46	Put	Bond Future	614.7900	706.2200	0.6148	0.7062	0
24/08/2026	2037 On 05-November-26	10.23	Call	Bond Future	8397.9600	8158.2300	8.3980	8.1582	0
24/08/2026	2037 On 05-November-26	10.23	Put	Bond Future	151.0100	183.4400	0.1510	0.1834	4,490
24/08/2026	2037 On 05-November-26	10.62	Call	Bond Future	10543.3100	10290.0700	10.5433	10.2901	0
24/08/2026	2037 On 05-November-26	10.62	Put	Bond Future	76.7700	95.6900	0.0768	0.0957	0
24/08/2026	2037 On 05-November-26	10.83	Call	Bond Future	11680.6400	11421.8700	11.6806	11.4219	0
24/08/2026	2037 On 05-November-26	10.83	Put	Bond Future	49.8000	63.1900	0.0498	0.0632	4,490
24/08/2026	2037 On 04-February-27			Bond Future	8.9346	8.9781	97.3765	97.0994	1,550
24/08/2026	2037 On 04-February-27	8.44	Call	Bond Future	1081.4200	1017.9000	1.0814	1.0179	4,490
24/08/2026	2037 On 04-February-27	8.44	Put	Bond Future	4311.3800	4524.9300	4.3114	4.5249	0

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24/08/2026	2037 On 04-February-27	9.31	Call	Bond Future	3901.0700	3743.3900	3.9011	3.7434	0
24/08/2026	2037 On 04-February-27	9.31	Put	Bond Future	1541.1500	1660.5400	1.5412	1.6605	4,490
24/08/2026	2037 On 04-February-27	9.51	Call	Bond Future	4807.9400	4632.0600	4.8079	4.6321	0
24/08/2026	2037 On 04-February-27	9.51	Put	Bond Future	1221.6200	1322.8100	1.2216	1.3228	0
24/08/2026	2037 On 04-February-27	9.81	Call	Bond Future	6253.6200	6054.8900	6.2536	6.0549	0
24/08/2026	2037 On 04-February-27	9.81	Put	Bond Future	867.0100	945.3500	0.8670	0.9454	4,490
24/08/2026	2037 On 06-May-27			Bond Future	8.9801	9.0252	99.2543	98.9721	0
24/08/2026	2037 On 06-May-27	8.58	Call	Bond Future	1741.9400	1654.0700	1.7419	1.6541	0
24/08/2026	2037 On 06-May-27	8.58	Put	Bond Future	4293.1200	4487.5300	4.2931	4.4875	0
24/08/2026	2037 On 05-August-27			Bond Future	9.0243	9.0713	96.9574	96.6696	0
24/08/2026	2037 On 05-August-27	9.05	Call	Bond Future	3389.0500	3254.3100	3.3891	3.2543	0
24/08/2026	2037 On 05-August-27	9.05	Put	Bond Future	3231.4400	3384.5500	3.2314	3.3846	0
24/08/2026	2037 On 04-November-27			Bond Future	9.0822	9.1311	98.7240	98.4306	0
24/08/2026	2037 On 04-November-27	8.84	Call	Bond Future	2860.7000	2741.9000	2.8607	2.7419	0
24/08/2026	2037 On 04-November-27	8.84	Put	Bond Future	4332.2500	4506.8900	4.3323	4.5069	0
24/08/2026	2038 On 05-November-26			Bond Future	165.4727	165.3711	165.4727	165.3711	4,103
24/08/2026	2038 On 05-November-26	146.31	Call	Bond Future	19162.6800	19061.0700	19.1627	19.0611	0
24/08/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2038 On 04-February-27			Bond Future	166.3401	166.2368	166.3401	166.2368	0
24/08/2026	2038 On 04-February-27	153.83	Call	Bond Future	12510.1100	12406.8300	12.5101	12.4068	0
24/08/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2038 On 06-May-27			Bond Future	169.5858	169.4806	169.5858	169.4806	0
24/08/2026	2038 On 06-May-27	166.10	Call	Bond Future	3485.8000	3380.5900	3.4858	3.3806	0
24/08/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2038 On 05-August-27			Bond Future	170.6520	170.5447	170.6520	170.5447	0
24/08/2026	2038 On 05-August-27	169.13	Call	Bond Future	1522.0300	1414.6500	1.5220	1.4147	0
24/08/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2038 On 04-November-27			Bond Future	173.8054	173.6955	173.8054	173.6955	0
24/08/2026	2038 On 04-November-27	170.50	Call	Bond Future	3305.4100	3195.5200	3.3054	3.1955	0
24/08/2026	2038 On 04-November-27	170.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2040 On 05-November-26			Bond Future	9.2727	9.3197	100.4154	100.0678	32,979
24/08/2026	2040 On 05-November-26	8.75	Call	Bond Future	605.5000	560.6800	0.6055	0.5607	0
24/08/2026	2040 On 05-November-26	8.75	Put	Bond Future	4597.2600	4900.0100	4.5973	4.9000	0

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24/08/2026	2040 On 05-November-26	8.85	Call	Bond Future	789.2900	731.5100	0.7893	0.7315	14,000
24/08/2026	2040 On 05-November-26	8.85	Put	Bond Future	3999.9700	4289.7600	4.0000	4.2898	0
24/08/2026	2040 On 05-November-26	9.91	Call	Bond Future	5246.3100	5006.6300	5.2463	5.0066	2,300
24/08/2026	2040 On 05-November-26	9.91	Put	Bond Future	671.7300	779.6200	0.6717	0.7796	0
24/08/2026	2040 On 05-November-26	10.67	Call	Bond Future	9824.3900	9517.4500	9.8244	9.5175	0
24/08/2026	2040 On 05-November-26	10.67	Put	Bond Future	182.4400	223.0700	0.1824	0.2231	2,300
24/08/2026	2040 On 05-November-26	11.06	Call	Bond Future	12186.9500	11863.8900	12.1870	11.8639	0
24/08/2026	2040 On 05-November-26	11.06	Put	Bond Future	97.1300	121.6400	0.0971	0.1216	0
24/08/2026	2040 On 05-November-26	11.27	Call	Bond Future	13436.2300	13107.1900	13.4362	13.1072	0
24/08/2026	2040 On 05-November-26	11.27	Put	Bond Future	68.8800	87.4100	0.0689	0.0874	2,300
24/08/2026	2040 On 04-February-27			Bond Future	9.3267	9.3752	97.7895	97.4356	54,058
24/08/2026	2040 On 04-February-27	8.78	Call	Bond Future	1207.7800	1128.7900	1.2078	1.1288	2,300
24/08/2026	2040 On 04-February-27	8.78	Put	Bond Future	5321.5100	5596.4200	5.3215	5.5964	0
24/08/2026	2040 On 04-February-27	9.67	Call	Bond Future	4384.1600	4185.7000	4.3842	4.1857	0
24/08/2026	2040 On 04-February-27	9.67	Put	Bond Future	1919.5500	2074.9900	1.9196	2.0750	2,300
24/08/2026	2040 On 04-February-27	9.93	Call	Bond Future	5708.3700	5480.6300	5.7084	5.4806	0
24/08/2026	2040 On 04-February-27	9.93	Put	Bond Future	1435.3100	1561.4700	1.4353	1.5615	0
24/08/2026	2040 On 04-February-27	10.17	Call	Bond Future	7005.8200	6755.5700	7.0058	6.7556	0
24/08/2026	2040 On 04-February-27	10.17	Put	Bond Future	1106.4400	1210.0900	1.1064	1.2101	2,300
24/08/2026	2040 On 06-May-27			Bond Future	9.3795	9.4297	99.6754	99.3147	0
24/08/2026	2040 On 06-May-27	8.88	Call	Bond Future	1855.7800	1751.1000	1.8558	1.7511	0
24/08/2026	2040 On 06-May-27	8.88	Put	Bond Future	5546.3600	5802.3600	5.5464	5.8024	0
24/08/2026	2040 On 05-August-27			Bond Future	9.4317	9.4838	97.1362	96.7684	0
24/08/2026	2040 On 05-August-27	9.33	Call	Bond Future	3571.1900	3410.2800	3.5712	3.4103	0
24/08/2026	2040 On 05-August-27	9.33	Put	Bond Future	4295.7400	4502.6100	4.2957	4.5026	0
24/08/2026	2040 On 04-November-27			Bond Future	9.4954	9.5493	98.9056	98.5309	0
24/08/2026	2040 On 04-November-27	9.21	Call	Bond Future	3334.9800	3184.5500	3.3350	3.1846	0
24/08/2026	2040 On 04-November-27	9.21	Put	Bond Future	5352.6000	5576.9400	5.3526	5.5769	0
24/08/2026	2043 On 05-November-26			Bond Future	127.3909	127.3749	127.3909	127.3749	0
24/08/2026	2043 On 05-November-26	112.84	Call	Bond Future	14553.7806	14538.4884	14.5538	14.5385	0
24/08/2026	2043 On 05-November-26	112.84	Put	Bond Future	2.8706	3.5984	0.0029	0.0036	0
24/08/2026	2043 On 04-February-27			Bond Future	126.8588	126.8426	126.8588	126.8426	3,116
24/08/2026	2043 On 04-February-27	117.63	Call	Bond Future	9403.5859	9395.5124	9.4036	9.3955	0
24/08/2026	2043 On 04-February-27	117.63	Put	Bond Future	174.7559	182.9624	0.1748	0.1830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	2043 On 06-May-27			Bond Future	129.3343	129.3178	129.3343	129.3178	0
24/08/2026	2043 On 06-May-27	127.48	Call	Bond Future	4023.0578	4030.1489	4.0231	4.0301	0
24/08/2026	2043 On 06-May-27	127.48	Put	Bond Future	2168.7478	2192.3089	2.1687	2.1923	0
24/08/2026	2043 On 05-August-27			Bond Future	128.9036	128.8866	128.9036	128.8866	0
24/08/2026	2043 On 05-August-27	129.56	Call	Bond Future	2994.4937	3000.6044	2.9945	3.0006	0
24/08/2026	2043 On 05-August-27	129.56	Put	Bond Future	3650.9437	3674.0344	3.6509	3.6740	0
24/08/2026	2043 On 04-November-27			Bond Future	131.2836	131.2659	131.2836	131.2659	0
24/08/2026	2043 On 04-November-27	128.97	Call	Bond Future	4781.6486	4782.3496	4.7816	4.7823	0
24/08/2026	2043 On 04-November-27	128.97	Put	Bond Future	2468.0486	2486.4296	2.4680	2.4864	0
24/08/2026	2044 On 05-November-26			Bond Future	9.4464	9.4880	96.5324	96.1977	125,265
24/08/2026	2044 On 05-November-26	9.50	Call	Bond Future	2495.1300	2363.7800	2.4951	2.3638	0
24/08/2026	2044 On 05-November-26	9.50	Put	Bond Future	2064.4500	2267.8700	2.0645	2.2679	15,000
24/08/2026	2044 On 05-November-26	11.34	Call	Bond Future	13655.6800	13343.9000	13.6557	13.3439	0
24/08/2026	2044 On 05-November-26	11.34	Put	Bond Future	96.2500	119.2400	0.0963	0.1192	0
24/08/2026	2044 On 04-February-27			Bond Future	9.4991	9.5420	93.9590	93.6180	0
24/08/2026	2044 On 04-February-27	10.18	Call	Bond Future	6679.8300	6457.0700	6.6798	6.4571	0
24/08/2026	2044 On 04-February-27	10.18	Put	Bond Future	1489.7700	1607.9200	1.4898	1.6079	0
24/08/2026	2044 On 06-May-27			Bond Future	9.5505	9.5948	95.7710	95.4236	0
24/08/2026	2044 On 06-May-27	9.08	Call	Bond Future	2165.2600	2062.1900	2.1653	2.0622	0
24/08/2026	2044 On 06-May-27	9.08	Put	Bond Future	5976.1300	6220.4300	5.9761	6.2204	0
24/08/2026	2044 On 05-August-27			Bond Future	9.6015	9.6473	93.2799	92.9257	0
24/08/2026	2044 On 05-August-27	9.44	Call	Bond Future	3756.8500	3608.7800	3.7569	3.6088	0
24/08/2026	2044 On 05-August-27	9.44	Put	Bond Future	5023.5100	5229.6300	5.0235	5.2296	0
24/08/2026	2044 On 04-November-27			Bond Future	9.6620	9.7092	94.9790	94.6181	0
24/08/2026	2044 On 04-November-27	9.31	Call	Bond Future	3521.6900	3383.2600	3.5217	3.3833	0
24/08/2026	2044 On 04-November-27	9.31	Put	Bond Future	6278.5500	6501.0400	6.2786	6.5010	0
24/08/2026	2046 On 05-November-26			Bond Future	145.2049	144.9734	145.2049	144.9734	18,563
24/08/2026	2046 On 05-November-26	125.48	Call	Bond Future	19724.9100	19493.3500	19.7249	19.4934	0
24/08/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2046 On 04-February-27			Bond Future	147.9623	147.7265	147.9623	147.7265	0
24/08/2026	2046 On 04-February-27	131.09	Call	Bond Future	16872.2700	16636.4700	16.8723	16.6365	0
24/08/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2046 On 06-May-27			Bond Future	148.4339	148.1937	148.4339	148.1937	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2046 On 06-May-27	148.99	Put	Bond Future	556.1400	796.3300	0.5561	0.7963	0
24/08/2026	2046 On 05-August-27			Bond Future	151.4029	151.1580	151.4029	151.1580	0
24/08/2026	2046 On 05-August-27	149.17	Call	Bond Future	2232.9400	1988.0000	2.2329	1.9880	0
24/08/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2046 On 04-November-27			Bond Future	151.7338	151.4836	151.7338	151.4836	0
24/08/2026	2046 On 04-November-27	151.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2046 On 04-November-27	151.95	Put	Bond Future	216.1700	466.4100	0.2162	0.4664	0
24/08/2026	2050 On 05-November-26			Bond Future	148.7365	148.3446	148.7365	148.3446	18,479
24/08/2026	2050 On 05-November-26	123.84	Call	Bond Future	24896.5100	24504.5700	24.8965	24.5046	0
24/08/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2050 On 04-February-27			Bond Future	149.0273	148.6280	149.0273	148.6280	0
24/08/2026	2050 On 04-February-27	132.39	Call	Bond Future	16637.3400	16238.0400	16.6373	16.2380	0
24/08/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2050 On 06-May-27			Bond Future	151.9352	151.5283	151.9352	151.5283	0
24/08/2026	2050 On 06-May-27	150.46	Call	Bond Future	1475.1900	1068.2900	1.4752	1.0683	0
24/08/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2050 On 05-August-27			Bond Future	152.3847	151.9695	152.3847	151.9695	0
24/08/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	2050 On 05-August-27	152.97	Put	Bond Future	585.3200	1000.4600	0.5853	1.0005	0
24/08/2026	2050 On 04-November-27			Bond Future	155.2003	154.7767	155.2003	154.7767	0
24/08/2026	2050 On 04-November-27	153.21	Call	Bond Future	1990.2900	1566.7000	1.9903	1.5667	0
24/08/2026	2050 On 04-November-27	153.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	AL37 On 05-November-26			Index Future	1318.2390	1316.1520	1318.2390	1,316.1520	0
24/08/2026	AL37 On 04-February-27			Index Future	1342.9470	1340.8270	1342.9470	1,340.8270	0
24/08/2026	AL37 On 06-May-27			Index Future	1368.8320	1366.6750	1368.8320	1,366.6750	0
24/08/2026	AL37 On 05-August-27			Index Future	1395.6240	1393.4260	1395.6240	1,393.4260	0
24/08/2026	AL37 On 04-November-27			Index Future	1421.4360	1419.1860	1421.4360	1,419.1860	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	AL7T On 05-November-26			Index Future	1708.0930	1703.6540	1708.0930	1,703.6540	0
24/08/2026	AL7T On 04-February-27			Index Future	1740.1080	1735.5940	1740.1080	1,735.5940	0
24/08/2026	AL7T On 06-May-27			Index Future	1773.6490	1769.0530	1773.6490	1,769.0530	0
24/08/2026	AL7T On 05-August-27			Index Future	1808.3640	1803.6800	1808.3640	1,803.6800	0
24/08/2026	AL7T On 04-November-27			Index Future	1841.8100	1837.0240	1841.8100	1,837.0240	0
24/08/2026	ALBI On 05-November-26			Index Future	1436.8220	1432.9950	1436.8220	1,432.9950	71
24/08/2026	ALBI On 04-February-27			Index Future	1463.7530	1459.8600	1463.7530	1,459.8600	0
24/08/2026	ALBI On 06-May-27			Index Future	1491.9670	1488.0040	1491.9670	1,488.0040	0
24/08/2026	ALBI On 05-August-27			Index Future	1521.1690	1517.1290	1521.1690	1,517.1290	0
24/08/2026	ALBI On 04-November-27			Index Future	1549.3030	1545.1760	1549.3030	1,545.1760	0
24/08/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/08/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
24/08/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	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
24/08/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/08/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	ES33 On 05-November-26			Bond Future	9.0614	9.1039	93.3052	93.1030	0
24/08/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7976.7800	7774.6000	7.9768	7.7746	0
24/08/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	ES33 On 04-February-27			Bond Future	9.1326	9.1772	95.0770	94.8711	0
24/08/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2580.4000	2374.5200	2.5804	2.3745	0
24/08/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	ES33 On 06-May-27			Bond Future	9.1936	9.2404	93.1365	92.9268	0
24/08/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1788.7900	1998.5600	1.7888	1.9986	0
24/08/2026	ES33 On 05-August-27			Bond Future	9.2518	9.3011	94.9996	94.7856	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	ES33 On 05-August-27	9.27	Call	Bond Future	79.2200	0.0000	0.0792	0.0000	0
24/08/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	134.8000	0.0000	0.1348	0
24/08/2026	ES33 On 04-November-27			Bond Future	9.3414	9.3934	92.9595	92.7413	0
24/08/2026	ES33 On 04-November-27	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	ES33 On 04-November-27	9.06	Put	Bond Future	1192.3300	1410.5600	1.1923	1.4106	0
24/08/2026	ES42 On 05-November-26			Bond Future	9.7201	9.7672	90.7078	90.3633	0
24/08/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12742.9900	12398.4700	12.7430	12.3985	0
24/08/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	ES42 On 04-February-27			Bond Future	9.7827	9.8313	92.4305	92.0796	0
24/08/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3570.6300	3219.6900	3.5706	3.2197	0
24/08/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	ES42 On 06-May-27			Bond Future	9.8419	9.8920	89.9696	89.6120	0
24/08/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3772.7300	4130.3900	3.7727	4.1304	0
24/08/2026	ES42 On 05-August-27			Bond Future	9.8982	9.9501	91.7694	91.4046	0
24/08/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	ES42 On 05-August-27	9.84	Put	Bond Future	412.5800	777.3800	0.4126	0.7774	0
24/08/2026	ES42 On 04-November-27			Bond Future	9.9712	10.0249	89.1992	88.8274	0
24/08/2026	ES42 On 04-November-27	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	ES42 On 04-November-27	9.66	Put	Bond Future	2203.0100	2574.8100	2.2030	2.5748	0
24/08/2026	GOVI On 05-November-26			GOVI	1409.3850	1405.5340	1409.3850	1,405.5340	664
24/08/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1323850.0000	1285340.0000	132.3850	128.5340	0
24/08/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	GOVI On 04-February-27			GOVI	1435.8010	1431.8850	1435.8010	1,431.8850	58
24/08/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	668010.0000	628850.0000	66.8010	62.8850	0
24/08/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	GOVI On 06-May-27			GOVI	1463.4760	1459.4890	1463.4760	1,459.4890	0
24/08/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	364760.0000	324890.0000	36.4760	32.4890	0
24/08/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	GOVI On 05-August-27			GOVI	1492.1210	1488.0560	1492.1210	1,488.0560	0
24/08/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	271210.0000	230560.0000	27.1210	23.0560	0
24/08/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	GOVI On 04-November-27			GOVI	1519.7180	1515.5650	1519.7180	1,515.5650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	GOVI On 04-November-27	1,514.00	Call	GOVI	57180.0000	15650.0000	5.7180	1.5650	0
24/08/2026	GOVI On 04-November-27	1,514.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
24/08/2026	I258 On 05-November-26			Bond Future	135.7703	136.2097	135.7703	136.2097	0
24/08/2026	I258 On 05-November-26	114.95	Call	Bond Future	20826.8369	21266.4561	20.8268	21.2665	0
24/08/2026	I258 On 05-November-26	114.95	Put	Bond Future	6.5169	6.7161	0.0065	0.0067	0
24/08/2026	I258 On 04-February-27			Bond Future	135.3972	135.8452	135.3972	135.8452	0
24/08/2026	I258 On 04-February-27	118.90	Call	Bond Future	16664.0493	17102.6446	16.6640	17.1026	0
24/08/2026	I258 On 04-February-27	118.90	Put	Bond Future	166.8693	157.4946	0.1669	0.1575	0
24/08/2026	I258 On 06-May-27			Bond Future	138.0394	138.4960	138.0394	138.4960	0
24/08/2026	I258 On 06-May-27	134.78	Call	Bond Future	6650.0326	6964.7830	6.6500	6.9648	0
24/08/2026	I258 On 06-May-27	134.78	Put	Bond Future	3390.6826	3248.7930	3.3907	3.2488	0
24/08/2026	I258 On 05-August-27			Bond Future	137.7827	138.2484	137.7827	138.2484	0
24/08/2026	I258 On 05-August-27	138.93	Call	Bond Future	4673.3328	4924.6495	4.6733	4.9246	0
24/08/2026	I258 On 05-August-27	138.93	Put	Bond Future	5820.6228	5606.2295	5.8206	5.6062	0
24/08/2026	I258 On 04-November-27			Bond Future	140.3270	140.8008	140.3270	140.8008	0
24/08/2026	I258 On 04-November-27	137.93	Call	Bond Future	6823.2118	7123.5175	6.8232	7.1235	0
24/08/2026	I258 On 04-November-27	137.93	Put	Bond Future	4426.2018	4252.7175	4.4262	4.2527	0
24/08/2026	IGOV On 05-November-26			Index Future	462.8100	462.4010	462.8100	462.4010	258
24/08/2026	IGOV On 04-February-27			Index Future	471.5970	471.1810	471.5970	471.1810	0
24/08/2026	IGOV On 06-May-27			Index Future	480.7960	480.3740	480.7960	480.3740	0
24/08/2026	IGOV On 05-August-27			Index Future	490.3140	489.8840	490.3140	489.8840	0
24/08/2026	IGOV On 04-November-27			Index Future	499.4880	499.0460	499.4880	499.0460	0
24/08/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
24/08/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
24/08/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
24/08/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
24/08/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
24/08/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
24/08/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
24/08/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
24/08/2026	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
24/08/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
24/08/2026	R033 On 05-November-26			Bond Future	8.3876	8.4247	108.9585	108.7689	9,020
24/08/2026	R033 On 05-November-26	9.33	Call	Bond Future	4906.7200	4756.3200	4.9067	4.7563	0
24/08/2026	R033 On 05-November-26	9.33	Put	Bond Future	225.1200	264.3000	0.2251	0.2643	0
24/08/2026	R033 On 04-February-27			Bond Future	8.4318	8.4709	111.0013	110.8083	0
24/08/2026	R033 On 04-February-27	8.65	Call	Bond Future	2456.3400	2359.1400	2.4563	2.3591	0
24/08/2026	R033 On 04-February-27	8.65	Put	Bond Future	1386.0000	1481.7600	1.3860	1.4818	0
24/08/2026	R033 On 06-May-27			Bond Future	8.4667	8.5080	108.0982	107.9017	0
24/08/2026	R033 On 06-May-27	7.93	Call	Bond Future	1023.0200	972.6100	1.0230	0.9726	0
24/08/2026	R033 On 06-May-27	7.93	Put	Bond Future	3618.2400	3764.3700	3.6182	3.7644	0
24/08/2026	R033 On 05-August-27			Bond Future	8.4969	8.5406	110.2364	110.0360	0
24/08/2026	R033 On 05-August-27	8.54	Call	Bond Future	2483.5400	2390.1800	2.4835	2.3902	0
24/08/2026	R033 On 05-August-27	8.54	Put	Bond Future	2285.8600	2392.8800	2.2859	2.3929	0
24/08/2026	R033 On 04-November-27			Bond Future	8.5567	8.6031	107.2054	107.0010	0
24/08/2026	R033 On 04-November-27	8.32	Call	Bond Future	1995.4500	1914.2800	1.9955	1.9143	0
24/08/2026	R033 On 04-November-27	8.32	Put	Bond Future	3045.9600	3169.1600	3.0460	3.1692	0
24/08/2026	R035 On 05-November-26			Bond Future	8.5727	8.6146	103.4888	103.2406	100,116
24/08/2026	R035 On 05-November-26	7.97	Call	Bond Future	328.7900	306.6200	0.3288	0.3066	600
24/08/2026	R035 On 05-November-26	7.97	Put	Bond Future	3981.1400	4207.2200	3.9811	4.2072	0
24/08/2026	R035 On 05-November-26	8.47	Call	Bond Future	1231.1900	1154.3600	1.2312	1.1544	0
24/08/2026	R035 On 05-November-26	8.47	Put	Bond Future	1841.6600	2013.0800	1.8417	2.0131	600
24/08/2026	R035 On 05-November-26	8.80	Call	Bond Future	2348.2300	2223.8400	2.3482	2.2238	200
24/08/2026	R035 On 05-November-26	8.80	Put	Bond Future	1012.7700	1136.6300	1.0128	1.1366	0
24/08/2026	R035 On 05-November-26	8.97	Call	Bond Future	3054.2700	2907.3700	3.0543	2.9074	0
24/08/2026	R035 On 05-November-26	8.97	Put	Bond Future	734.9700	836.3200	0.7350	0.8363	600
24/08/2026	R035 On 05-November-26	9.30	Call	Bond Future	4586.8600	4404.6100	4.5869	4.4046	0
24/08/2026	R035 On 05-November-26	9.30	Put	Bond Future	393.0800	459.0800	0.3931	0.4591	200
24/08/2026	R035 On 05-November-26	9.80	Call	Bond Future	7099.2700	6883.4200	7.0993	6.8834	0
24/08/2026	R035 On 05-November-26	9.80	Put	Bond Future	151.7500	184.1500	0.1518	0.1842	200
24/08/2026	R035 On 05-November-26	10.03	Call	Bond Future	8278.9600	8053.8200	8.2790	8.0538	0
24/08/2026	R035 On 05-November-26	10.03	Put	Bond Future	98.6500	121.7600	0.0987	0.1218	0
24/08/2026	R035 On 04-February-27			Bond Future	8.6188	8.6626	105.4289	105.1761	0
24/08/2026	R035 On 04-February-27	7.70	Call	Bond Future	435.8700	407.8700	0.4359	0.4079	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
24/08/2026	R035 On 04-February-27	7.70	Put	Bond Future	5925.8800	6150.6500	5.9259	6.1507	0
24/08/2026	R035 On 04-February-27	7.86	Call	Bond Future	577.9300	540.9600	0.5779	0.5410	500
24/08/2026	R035 On 04-February-27	7.86	Put	Bond Future	5085.0200	5300.8200	5.0850	5.3008	0
24/08/2026	R035 On 04-February-27	8.20	Call	Bond Future	1061.2000	997.4100	1.0612	0.9974	3,000
24/08/2026	R035 On 04-February-27	8.20	Put	Bond Future	3517.6200	3706.6000	3.5176	3.7066	0
24/08/2026	R035 On 04-February-27	8.36	Call	Bond Future	1406.2800	1326.5700	1.4063	1.3266	500
24/08/2026	R035 On 04-February-27	8.36	Put	Bond Future	2915.2600	3088.3200	2.9153	3.0883	0
24/08/2026	R035 On 04-February-27	8.43	Call	Bond Future	1580.2300	1493.1800	1.5802	1.4932	1,050
24/08/2026	R035 On 04-February-27	8.43	Put	Bond Future	2678.1900	2843.9100	2.6782	2.8439	0
24/08/2026	R035 On 04-February-27	8.67	Call	Bond Future	2291.5000	2178.8400	2.2915	2.1788	0
24/08/2026	R035 On 04-February-27	8.67	Put	Bond Future	1996.1400	2136.2500	1.9961	2.1363	500
24/08/2026	R035 On 04-February-27	8.85	Call	Bond Future	2924.9100	2793.8200	2.9249	2.7938	0
24/08/2026	R035 On 04-February-27	8.85	Put	Bond Future	1600.4900	1722.1700	1.6005	1.7222	3,000
24/08/2026	R035 On 04-February-27	8.93	Call	Bond Future	3229.4500	3090.6400	3.2295	3.0906	0
24/08/2026	R035 On 04-February-27	8.93	Put	Bond Future	1451.9900	1565.9500	1.4520	1.5660	1,050
24/08/2026	R035 On 04-February-27	9.02	Call	Bond Future	3585.4800	3438.3800	3.5855	3.4384	0
24/08/2026	R035 On 04-February-27	9.02	Put	Bond Future	1301.5100	1407.1800	1.3015	1.4072	0
24/08/2026	R035 On 04-February-27	9.43	Call	Bond Future	5351.1500	5172.3900	5.3512	5.1724	0
24/08/2026	R035 On 04-February-27	9.43	Put	Bond Future	801.2900	875.3000	0.8013	0.8753	1,050
24/08/2026	R035 On 06-May-27			Bond Future	8.6527	8.6985	102.9567	102.6992	0
24/08/2026	R035 On 06-May-27	7.86	Call	Bond Future	863.8900	813.9900	0.8639	0.8140	500
24/08/2026	R035 On 06-May-27	7.86	Put	Bond Future	5461.5600	5669.1400	5.4616	5.6691	0
24/08/2026	R035 On 06-May-27	8.11	Call	Bond Future	1218.9100	1151.4800	1.2189	1.1515	300
24/08/2026	R035 On 06-May-27	8.11	Put	Bond Future	4338.3600	4528.4100	4.3384	4.5284	0
24/08/2026	R035 On 06-May-27	8.14	Call	Bond Future	1272.5400	1202.7200	1.2725	1.2027	900
24/08/2026	R035 On 06-May-27	8.14	Put	Bond Future	4216.3800	4404.0400	4.2164	4.4040	0
24/08/2026	R035 On 06-May-27	8.25	Call	Bond Future	1482.0800	1403.1800	1.4821	1.4032	500
24/08/2026	R035 On 06-May-27	8.25	Put	Bond Future	3785.2200	3963.8000	3.7852	3.9638	0
24/08/2026	R035 On 06-May-27	8.36	Call	Bond Future	1734.6300	1646.0600	1.7346	1.6461	500
24/08/2026	R035 On 06-May-27	8.36	Put	Bond Future	3402.1000	3571.0100	3.4021	3.5710	0
24/08/2026	R035 On 06-May-27	8.64	Call	Bond Future	2503.9200	2390.0800	2.5039	2.3901	0
24/08/2026	R035 On 06-May-27	8.64	Put	Bond Future	2575.6500	2719.2900	2.5757	2.7193	900
24/08/2026	R035 On 06-May-27	8.72	Call	Bond Future	2756.1200	2635.1900	2.7561	2.6352	0
24/08/2026	R035 On 06-May-27	8.72	Put	Bond Future	2377.7500	2514.3000	2.3778	2.5143	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	R035 On 06-May-27	8.75	Call	Bond Future	2853.4800	2729.9200	2.8535	2.7299	500
24/08/2026	R035 On 06-May-27	8.75	Put	Bond Future	2306.9900	2440.9100	2.3070	2.4409	0
24/08/2026	R035 On 06-May-27	8.78	Call	Bond Future	2955.0600	2828.9000	2.9551	2.8289	0
24/08/2026	R035 On 06-May-27	8.78	Put	Bond Future	2240.8000	2372.1200	2.2408	2.3721	500
24/08/2026	R035 On 06-May-27	9.14	Call	Bond Future	4283.5100	4128.7400	4.2835	4.1287	0
24/08/2026	R035 On 06-May-27	9.14	Put	Bond Future	1583.7100	1686.4200	1.5837	1.6864	900
24/08/2026	R035 On 06-May-27	9.22	Call	Bond Future	4603.7900	4443.4000	4.6038	4.4434	0
24/08/2026	R035 On 06-May-27	9.22	Put	Bond Future	1469.6100	1566.7000	1.4696	1.5667	300
24/08/2026	R035 On 06-May-27	9.27	Call	Bond Future	4807.1900	4643.4300	4.8072	4.6434	0
24/08/2026	R035 On 06-May-27	9.27	Put	Bond Future	1402.7700	1496.4900	1.4028	1.4965	500
24/08/2026	R035 On 05-August-27			Bond Future	8.6831	8.7310	104.9930	104.7305	0
24/08/2026	R035 On 05-August-27	8.25	Call	Bond Future	1741.0700	1655.1300	1.7411	1.6551	500
24/08/2026	R035 On 05-August-27	8.25	Put	Bond Future	4156.9000	4333.5400	4.1569	4.3335	0
24/08/2026	R035 On 05-August-27	8.72	Call	Bond Future	2972.4500	2848.9400	2.9725	2.8489	0
24/08/2026	R035 On 05-August-27	8.72	Put	Bond Future	2770.0800	2909.1500	2.7701	2.9092	0
24/08/2026	R035 On 05-August-27	8.75	Call	Bond Future	3064.6600	2938.7900	3.0647	2.9388	500
24/08/2026	R035 On 05-August-27	8.75	Put	Bond Future	2698.0500	2834.7600	2.6981	2.8348	0
24/08/2026	R035 On 05-August-27	9.42	Call	Bond Future	5507.3300	5335.9400	5.5073	5.3359	0
24/08/2026	R035 On 05-August-27	9.42	Put	Bond Future	1560.3100	1651.5000	1.5603	1.6515	500
24/08/2026	R035 On 04-November-27			Bond Future	8.7410	8.7912	102.4062	102.1385	0
24/08/2026	R035 On 04-November-27	8.51	Call	Bond Future	2465.3800	2357.0100	2.4654	2.3570	0
24/08/2026	R035 On 04-November-27	8.51	Put	Bond Future	3709.5800	3868.9200	3.7096	3.8689	0
24/08/2026	R038 On 05-November-26			Bond Future	9.0495	9.0915	114.0136	113.6939	4,232
24/08/2026	R038 On 05-November-26	10.72	Call	Bond Future	11911.8400	11617.1100	11.9118	11.6171	0
24/08/2026	R038 On 05-November-26	10.72	Put	Bond Future	104.2100	129.1200	0.1042	0.1291	0
24/08/2026	R038 On 04-February-27			Bond Future	9.1046	9.1481	116.1512	115.8257	0
24/08/2026	R038 On 04-February-27	9.60	Call	Bond Future	5224.2500	5026.7200	5.2243	5.0267	0
24/08/2026	R038 On 04-February-27	9.60	Put	Bond Future	1598.4400	1726.3700	1.5984	1.7264	0
24/08/2026	R038 On 06-May-27			Bond Future	9.1536	9.1988	112.9062	112.5745	0
24/08/2026	R038 On 06-May-27	8.71	Call	Bond Future	1956.3400	1857.2400	1.9563	1.8572	0
24/08/2026	R038 On 06-May-27	8.71	Put	Bond Future	5280.6500	5513.2100	5.2807	5.5132	0
24/08/2026	R038 On 05-August-27			Bond Future	9.2001	9.2471	115.1394	114.8013	0
24/08/2026	R038 On 05-August-27	9.15	Call	Bond Future	3739.1500	3588.4700	3.7392	3.5885	0
24/08/2026	R038 On 05-August-27	9.15	Put	Bond Future	4100.7300	4288.2300	4.1007	4.2882	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	R038 On 04-November-27			Bond Future	9.2661	9.3150	111.7565	111.4118	0
24/08/2026	R038 On 04-November-27	9.00	Call	Bond Future	3354.9400	3217.0400	3.3549	3.2170	0
24/08/2026	R038 On 04-November-27	9.00	Put	Bond Future	5253.6500	5460.4200	5.2537	5.4604	0
24/08/2026	R053 On 05-November-26			Bond Future	9.3008	9.3423	124.0063	123.5239	57,273
24/08/2026	R053 On 05-November-26	8.38	Call	Bond Future	324.6300	308.4800	0.3246	0.3085	530
24/08/2026	R053 On 05-November-26	8.38	Put	Bond Future	11891.9500	12358.1800	11.8920	12.3582	0
24/08/2026	R053 On 05-November-26	8.85	Call	Bond Future	1153.1700	1083.2400	1.1532	1.0832	530
24/08/2026	R053 On 05-November-26	8.85	Put	Bond Future	6599.4000	7011.8500	6.5994	7.0119	0
24/08/2026	R053 On 05-November-26	9.35	Call	Bond Future	3531.5000	3341.9100	3.5315	3.3419	0
24/08/2026	R053 On 05-November-26	9.35	Put	Bond Future	2960.5400	3253.3300	2.9605	3.2533	530
24/08/2026	R053 On 05-November-26	11.21	Call	Bond Future	19376.4900	18928.4100	19.3765	18.9284	0
24/08/2026	R053 On 05-November-26	11.21	Put	Bond Future	145.9200	180.2200	0.1459	0.1802	0
24/08/2026	R053 On 04-February-27			Bond Future	9.3462	9.3890	126.3313	125.8401	0
24/08/2026	R053 On 04-February-27	9.99	Call	Bond Future	9248.0600	8930.3600	9.2481	8.9304	0
24/08/2026	R053 On 04-February-27	9.99	Put	Bond Future	2190.0400	2363.5400	2.1900	2.3635	0
24/08/2026	R053 On 06-May-27			Bond Future	9.3869	9.4308	122.9043	122.4037	0
24/08/2026	R053 On 06-May-27	8.92	Call	Bond Future	3072.5300	2923.8000	3.0725	2.9238	0
24/08/2026	R053 On 06-May-27	8.92	Put	Bond Future	8606.6200	8958.5100	8.6066	8.9585	0
24/08/2026	R053 On 05-August-27			Bond Future	9.4253	9.4705	125.3353	124.8250	0
24/08/2026	R053 On 05-August-27	9.28	Call	Bond Future	5445.0800	5228.8900	5.4451	5.2289	0
24/08/2026	R053 On 05-August-27	9.28	Put	Bond Future	7107.7100	7401.8500	7.1077	7.4019	0
24/08/2026	R053 On 04-November-27			Bond Future	9.4764	9.5231	121.7603	121.2402	0
24/08/2026	R053 On 04-November-27	9.16	Call	Bond Future	5190.4000	4985.4800	5.1904	4.9855	0
24/08/2026	R053 On 04-November-27	9.16	Put	Bond Future	8820.1100	9135.3300	8.8201	9.1353	0
24/08/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
24/08/2026	R186 On 05-November-26	8.12	Call	Bond Future	23.8200	24.3000	0.0238	0.0243	0
24/08/2026	R186 On 05-November-26	8.12	Put	Bond Future	23.8200	24.3000	0.0238	0.0243	0
24/08/2026	R202 On 05-November-26			Bond Future	307.3933	308.1288	307.3933	308.1288	732
24/08/2026	R202 On 05-November-26	280.46	Call	Bond Future	26933.3100	27668.8400	26.9333	27.6688	0
24/08/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	R202 On 04-February-27			Bond Future	307.6287	308.3785	307.6287	308.3785	513
24/08/2026	R202 On 04-February-27	294.73	Call	Bond Future	12898.6500	13648.4600	12.8987	13.6485	0
24/08/2026	R202 On 04-February-27	294.73	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
24/08/2026	R202 On 06-May-27			Bond Future	313.6309	314.3956	313.6309	314.3956	0
24/08/2026	R202 On 06-May-27	306.99	Call	Bond Future	6640.8500	7405.5900	6.6409	7.4056	0
24/08/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	R202 On 05-August-27			Bond Future	314.1818	314.9616	314.1818	314.9616	0
24/08/2026	R202 On 05-August-27	312.97	Call	Bond Future	1211.7700	1991.5700	1.2118	1.9916	0
24/08/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	R202 On 04-November-27			Bond Future	319.9872	320.7803	319.9872	320.7803	0
24/08/2026	R202 On 04-November-27	315.68	Call	Bond Future	4307.2300	5100.2900	4.3072	5.1003	0
24/08/2026	R202 On 04-November-27	315.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	R209 On 05-November-26			Bond Future	8.7405	8.7823	84.9625	84.7260	45,015
24/08/2026	R209 On 05-November-26	10.32	Call	Bond Future	8463.7300	8247.7400	8.4637	8.2477	0
24/08/2026	R209 On 05-November-26	10.32	Put	Bond Future	88.2800	108.8100	0.0883	0.1088	0
24/08/2026	R209 On 04-February-27			Bond Future	8.7842	8.8276	86.5554	86.3146	0
24/08/2026	R209 On 04-February-27	8.03	Call	Bond Future	602.9800	566.3200	0.6030	0.5663	3,237
24/08/2026	R209 On 04-February-27	8.03	Put	Bond Future	4931.3400	5135.4900	4.9313	5.1355	0
24/08/2026	R209 On 04-February-27	8.96	Call	Bond Future	2677.3400	2558.3600	2.6773	2.5584	0
24/08/2026	R209 On 04-February-27	8.96	Put	Bond Future	1707.1900	1829.0200	1.7072	1.8290	3,237
24/08/2026	R209 On 04-February-27	9.28	Call	Bond Future	3874.7200	3728.2200	3.8747	3.7282	0
24/08/2026	R209 On 04-February-27	9.28	Put	Bond Future	1174.3600	1268.6700	1.1744	1.2687	0
24/08/2026	R209 On 06-May-27			Bond Future	8.8215	8.8666	85.0722	84.8269	0
24/08/2026	R209 On 06-May-27	8.25	Call	Bond Future	1185.2000	1122.0600	1.1852	1.1221	4,620
24/08/2026	R209 On 06-May-27	8.25	Put	Bond Future	4377.1400	4559.2900	4.3771	4.5593	0
24/08/2026	R209 On 06-May-27	8.41	Call	Bond Future	1485.5500	1410.1200	1.4856	1.4101	0
24/08/2026	R209 On 06-May-27	8.41	Put	Bond Future	3768.8100	3938.6700	3.7688	3.9387	0
24/08/2026	R209 On 06-May-27	9.32	Call	Bond Future	4249.2500	4102.0300	4.2493	4.1020	0
24/08/2026	R209 On 06-May-27	9.32	Put	Bond Future	1583.8900	1681.9600	1.5839	1.6820	4,620
24/08/2026	R209 On 05-August-27			Bond Future	8.8558	8.9026	86.7548	86.5047	0
24/08/2026	R209 On 05-August-27	8.87	Call	Bond Future	2905.1900	2789.0300	2.9052	2.7890	0
24/08/2026	R209 On 05-August-27	8.87	Put	Bond Future	2828.9700	2962.9700	2.8290	2.9630	0
24/08/2026	R209 On 04-November-27			Bond Future	8.9094	8.9581	85.1870	84.9320	0
24/08/2026	R209 On 04-November-27	8.67	Call	Bond Future	2472.6100	2369.2500	2.4726	2.3693	0
24/08/2026	R209 On 04-November-27	8.67	Put	Bond Future	3738.5800	3890.2200	3.7386	3.8902	0
24/08/2026	R210 On 05-November-26			Bond Future	271.4217	271.3918	271.4217	271.3918	306

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	R210 On 05-November-26	253.33	Call	Bond Future	18091.7100	18061.7800	18.0917	18.0618	0
24/08/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	R210 On 04-February-27			Bond Future	276.5757	276.5455	276.5757	276.5455	300
24/08/2026	R210 On 04-February-27	266.03	Call	Bond Future	10545.6500	10515.5200	10.5457	10.5155	0
24/08/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	R210 On 06-May-27			Bond Future	278.3105	278.2799	278.3105	278.2799	0
24/08/2026	R210 On 06-May-27	271.13	Call	Bond Future	7180.5400	7149.9400	7.1805	7.1499	0
24/08/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	R210 On 05-August-27			Bond Future	283.8776	283.8465	283.8776	283.8465	0
24/08/2026	R210 On 05-August-27	276.01	Call	Bond Future	7867.5900	7836.4500	7.8676	7.8365	0
24/08/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	R210 On 04-November-27			Bond Future	285.3848	285.3518	285.3848	285.3518	0
24/08/2026	R210 On 04-November-27	284.11	Call	Bond Future	1274.7800	1241.7700	1.2748	1.2418	0
24/08/2026	R210 On 04-November-27	284.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	R213 On 05-November-26			Bond Future	8.0704	8.1132	97.5287	97.3794	31,313
24/08/2026	R213 On 05-November-26	8.75	Call	Bond Future	2568.0700	2458.8900	2.5681	2.4589	0
24/08/2026	R213 On 05-November-26	8.75	Put	Bond Future	228.7800	268.8300	0.2288	0.2688	0
24/08/2026	R213 On 04-February-27			Bond Future	8.1098	8.1556	99.3570	99.2051	33,457
24/08/2026	R213 On 04-February-27	8.14	Call	Bond Future	1227.9200	1161.2800	1.2279	1.1613	0
24/08/2026	R213 On 04-February-27	8.14	Put	Bond Future	1127.8300	1213.0900	1.1278	1.2131	0
24/08/2026	R213 On 06-May-27			Bond Future	8.1296	8.1788	97.7194	97.5647	0
24/08/2026	R213 On 06-May-27	7.56	Call	Bond Future	583.7500	545.9100	0.5838	0.5459	0
24/08/2026	R213 On 06-May-27	7.56	Put	Bond Future	2396.5800	2513.4500	2.3966	2.5135	0
24/08/2026	R213 On 06-May-27	8.13	Call	Bond Future	1365.6100	1296.5300	1.3656	1.2965	2,830
24/08/2026	R213 On 06-May-27	8.13	Put	Bond Future	1364.1900	1449.8200	1.3642	1.4498	0
24/08/2026	R213 On 06-May-27	9.25	Call	Bond Future	3931.1800	3815.2200	3.9312	3.8152	0
24/08/2026	R213 On 06-May-27	9.25	Put	Bond Future	482.3200	521.0700	0.4823	0.5211	2,830
24/08/2026	R213 On 05-August-27			Bond Future	8.1408	8.1940	99.6521	99.4944	0
24/08/2026	R213 On 05-August-27	7.95	Call	Bond Future	1180.4100	1117.7200	1.1804	1.1177	1,200
24/08/2026	R213 On 05-August-27	7.95	Put	Bond Future	1749.1400	1844.2100	1.7491	1.8442	0
24/08/2026	R213 On 05-August-27	8.27	Call	Bond Future	1711.3900	1632.8100	1.7114	1.6328	0
24/08/2026	R213 On 05-August-27	8.27	Put	Bond Future	1328.7400	1407.9200	1.3287	1.4079	0
24/08/2026	R213 On 05-August-27	8.58	Call	Bond Future	2323.0300	2230.7000	2.3230	2.2307	0
24/08/2026	R213 On 05-August-27	8.58	Put	Bond Future	1029.5700	1095.0000	1.0296	1.0950	1,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	R213 On 04-November-27			Bond Future	8.2008	8.2586	97.9197	97.7588	0
24/08/2026	R213 On 04-November-27	8.02	Call	Bond Future	1281.7600	1215.0300	1.2818	1.2150	0
24/08/2026	R213 On 04-November-27	8.02	Put	Bond Future	1787.4100	1881.5800	1.7874	1.8816	0
24/08/2026	R214 On 05-November-26			Bond Future	9.3119	9.3587	79.2744	78.9675	24,897
24/08/2026	R214 On 05-November-26	10.97	Call	Bond Future	10038.3600	9758.5300	10.0384	9.7585	0
24/08/2026	R214 On 05-November-26	10.97	Put	Bond Future	115.0700	142.1500	0.1151	0.1422	0
24/08/2026	R214 On 04-February-27			Bond Future	9.3654	9.4136	80.7605	80.4479	0
24/08/2026	R214 On 04-February-27	9.90	Call	Bond Future	4781.7200	4587.9100	4.7817	4.5879	0
24/08/2026	R214 On 04-February-27	9.90	Put	Bond Future	1412.7400	1531.4800	1.4127	1.5315	0
24/08/2026	R214 On 06-May-27			Bond Future	9.4102	9.4599	79.0182	78.6997	0
24/08/2026	R214 On 06-May-27	8.88	Call	Bond Future	1622.2900	1531.9700	1.6223	1.5320	0
24/08/2026	R214 On 06-May-27	8.88	Put	Bond Future	5134.7000	5362.8700	5.1347	5.3629	0
24/08/2026	R214 On 05-August-27			Bond Future	9.4534	9.5047	80.5811	80.2563	0
24/08/2026	R214 On 05-August-27	9.32	Call	Bond Future	3129.8800	2990.3500	3.1299	2.9904	0
24/08/2026	R214 On 05-August-27	9.32	Put	Bond Future	3983.2600	4168.5100	3.9833	4.1685	0
24/08/2026	R214 On 04-November-27			Bond Future	9.5144	9.5674	78.7538	78.4229	0
24/08/2026	R214 On 04-November-27	9.21	Call	Bond Future	2974.1200	2842.0800	2.9741	2.8421	0
24/08/2026	R214 On 04-November-27	9.21	Put	Bond Future	4914.1600	5113.0600	4.9142	5.1131	0
24/08/2026	R248 On 05-November-26			Bond Future	9.3947	9.4362	95.8008	95.4399	286,105
24/08/2026	R248 On 05-November-26	9.50	Call	Bond Future	2941.5200	2789.1800	2.9415	2.7892	0
24/08/2026	R248 On 05-November-26	9.50	Put	Bond Future	2031.0000	2239.5200	2.0310	2.2395	400
24/08/2026	R248 On 05-November-26	11.31	Call	Bond Future	14680.6900	14344.6800	14.6807	14.3447	0
24/08/2026	R248 On 05-November-26	11.31	Put	Bond Future	104.6800	129.5300	0.1047	0.1295	0
24/08/2026	R248 On 04-February-27			Bond Future	9.4456	9.4884	97.5967	97.2292	0
24/08/2026	R248 On 04-February-27	10.11	Call	Bond Future	7085.6500	6846.8300	7.0857	6.8468	0
24/08/2026	R248 On 04-February-27	10.11	Put	Bond Future	1629.1800	1757.8500	1.6292	1.7579	0
24/08/2026	R248 On 06-May-27			Bond Future	9.4884	9.5324	95.0370	94.6625	260
24/08/2026	R248 On 06-May-27	8.86	Call	Bond Future	1893.3000	1799.5400	1.8933	1.7995	4,000
24/08/2026	R248 On 06-May-27	8.86	Put	Bond Future	7508.6300	7789.4100	7.5086	7.7894	0
24/08/2026	R248 On 06-May-27	9.05	Call	Bond Future	2423.7200	2308.8100	2.4237	2.3088	0
24/08/2026	R248 On 06-May-27	9.05	Put	Bond Future	6286.4200	6546.0500	6.2864	6.5461	0
24/08/2026	R248 On 06-May-27	9.59	Call	Bond Future	4632.9800	4452.3500	4.6330	4.4524	0
24/08/2026	R248 On 06-May-27	9.59	Put	Bond Future	3772.1400	3966.0500	3.7721	3.9661	4,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	R248 On 06-May-27	10.09	Call	Bond Future	7345.7200	7112.9500	7.3457	7.1130	0
24/08/2026	R248 On 06-May-27	10.09	Put	Bond Future	2427.7900	2569.5600	2.4278	2.5696	4,000
24/08/2026	R248 On 05-August-27			Bond Future	9.5295	9.5748	96.9167	96.5349	0
24/08/2026	R248 On 05-August-27	9.37	Call	Bond Future	4064.0200	3904.0100	4.0640	3.9040	0
24/08/2026	R248 On 05-August-27	9.37	Put	Bond Future	5427.5900	5649.4400	5.4276	5.6494	0
24/08/2026	R248 On 04-November-27			Bond Future	9.5864	9.6332	94.2456	93.8565	0
24/08/2026	R248 On 04-November-27	9.26	Call	Bond Future	3888.0400	3735.8000	3.8880	3.7358	0
24/08/2026	R248 On 04-November-27	9.26	Put	Bond Future	6679.7200	6916.5800	6.6797	6.9166	0
24/08/2026	R2R9 On 05-November-26			Bond Future	9.2007	9.2426	106.0169	105.7009	15,682
24/08/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95046.7900	94730.8500	95.0468	94.7309	0
24/08/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	R2R9 On 04-February-27			Bond Future	9.2576	9.3010	108.0045	107.6828	0
24/08/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5948.4700	5740.9200	5.9485	5.7409	0
24/08/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1396.4800	1510.6300	1.3965	1.5106	0
24/08/2026	R2R9 On 06-May-27			Bond Future	9.3088	9.3538	105.1067	104.7790	0
24/08/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1908.3500	1813.2300	1.9084	1.8132	0
24/08/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5487.1000	5719.7600	5.4871	5.7198	0
24/08/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2206.5600	2100.0800	2.2066	2.1001	250
24/08/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4948.2700	5169.5700	4.9483	5.1696	0
24/08/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	4938.2500	4757.9500	4.9383	4.7580	0
24/08/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2559.3800	2706.8600	2.5594	2.7069	250
24/08/2026	R2R9 On 05-August-27			Bond Future	9.3579	9.4045	107.1858	106.8515	0
24/08/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2233.2800	2130.6500	2.2333	2.1307	910
24/08/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	6194.9700	6426.6100	6.1950	6.4266	0
24/08/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2444.0400	2334.0700	2.4440	2.3341	180
24/08/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5803.3700	6027.6700	5.8034	6.0277	0
24/08/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3595.6400	3451.0700	3.5956	3.4511	0
24/08/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4301.1900	4490.8900	4.3012	4.4909	0
24/08/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	4682.8700	4512.9100	4.6829	4.5129	0
24/08/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3457.5300	3621.8400	3.4575	3.6218	910
24/08/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5349.7900	5166.6500	5.3498	5.1667	0
24/08/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	3073.1300	3224.2600	3.0731	3.2243	180
24/08/2026	R2R9 On 04-November-27			Bond Future	9.4250	9.4735	104.1621	103.8213	0
24/08/2026	R2R9 On 04-November-27	9.12	Call	Bond Future	3279.2400	3145.8500	3.2792	3.1459	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	R2R9 On 04-November-27	9.12	Put	Bond Future	5458.5900	5665.9300	5.4586	5.6659	0
24/08/2026	R4R2 On 05-November-26			Bond Future	9.4011	9.4481	106.9470	106.5537	4,116
24/08/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95724.4100	95331.1300	95.7244	95.3311	0
24/08/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/08/2026	R4R2 On 04-February-27			Bond Future	9.4589	9.5074	108.9522	108.5517	0
24/08/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6898.6000	6634.8600	6.8986	6.6349	0
24/08/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1554.8300	1691.6000	1.5548	1.6916	0
24/08/2026	R4R2 On 06-May-27			Bond Future	9.5115	9.5617	105.9466	105.5384	0
24/08/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2113.8700	1996.0000	2.1139	1.9960	0
24/08/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6411.6700	6701.9200	6.4117	6.7019	0
24/08/2026	R4R2 On 05-August-27			Bond Future	9.5621	9.6140	108.0421	107.6260	0
24/08/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4029.3500	3849.5300	4.0294	3.8495	0
24/08/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	5018.6200	5254.9300	5.0186	5.2549	0
24/08/2026	R4R2 On 04-November-27			Bond Future	9.6288	9.6825	104.9080	104.4839	0
24/08/2026	R4R2 On 04-November-27	9.28	Call	Bond Future	3632.7600	3468.5600	3.6328	3.4686	0
24/08/2026	R4R2 On 04-November-27	9.28	Put	Bond Future	6449.2500	6709.1500	6.4493	6.7092	0
24/08/2026	RR87 On 05-November-26			Bond Future	6.8653	6.8895	102.7079	102.7052	0
24/08/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0024	0.0027	0.0000	0.0000	0
24/08/2026	RR87 On 05-November-26	5.27	Put	Bond Future	182.9724	185.7327	0.1830	0.1857	0
24/08/2026	RR88 On 05-November-26			Bond Future	7.3802	7.3923	105.8942	105.8816	0
24/08/2026	RR88 On 05-November-26	6.71	Call	Bond Future	5.7755	5.9508	0.0058	0.0060	0
24/08/2026	RR88 On 05-November-26	6.71	Put	Bond Future	708.5155	721.3708	0.7085	0.7214	0
24/08/2026	RR88 On 04-February-27			Bond Future	7.3167	7.3324	104.0387	104.0255	0
24/08/2026	RR88 On 04-February-27	7.78	Call	Bond Future	518.8754	511.8315	0.5189	0.5118	0
24/08/2026	RR88 On 04-February-27	7.78	Put	Bond Future	130.3754	136.4915	0.1304	0.1365	0
24/08/2026	RR88 On 06-May-27			Bond Future	7.1168	7.1389	106.0449	106.0316	0
24/08/2026	RR88 On 06-May-27	7.89	Call	Bond Future	562.7984	554.0829	0.5628	0.5541	0
24/08/2026	RR88 On 06-May-27	7.89	Put	Bond Future	99.0884	103.6629	0.0991	0.1037	0
24/08/2026	RR88 On 05-August-27			Bond Future	6.4940	6.5313	102.8349	102.8214	0
24/08/2026	RR88 On 05-August-27	8.07	Call	Bond Future	602.3234	591.0585	0.6023	0.5911	0
24/08/2026	RR88 On 05-August-27	8.07	Put	Bond Future	32.8434	35.1085	0.0328	0.0351	0
24/08/2026	RR88 On 04-November-27			Bond Future	4.4924	4.6101	104.7087	104.6946	0
24/08/2026	RR88 On 04-November-27	6.65	Call	Bond Future	260.2931	246.8543	0.2603	0.2469	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2026	RR88 On 04-November-27	6.65	Put	Bond Future	2.3031	2.9643	0.0023	0.0030	0
24/08/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/08/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0