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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
25/08/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	2029 On 05-November-26			Bond Future	153.3649	153.5009	153.3649	153.5009	13,269
25/08/2026	2029 On 05-November-26	147.56	Call	Bond Future	5804.8600	5940.9300	5.8049	5.9409	0
25/08/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2029 On 04-February-27			Bond Future	156.2768	156.4157	156.2768	156.4157	0
25/08/2026	2029 On 04-February-27	149.72	Call	Bond Future	6556.7700	6695.6700	6.5568	6.6957	0
25/08/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2029 On 06-May-27			Bond Future	157.7888	157.9304	157.7888	157.9304	0
25/08/2026	2029 On 06-May-27	153.32	Call	Bond Future	4468.8000	4610.3800	4.4688	4.6104	0
25/08/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2029 On 05-August-27			Bond Future	160.9450	161.0894	160.9450	161.0894	0
25/08/2026	2029 On 05-August-27	156.72	Call	Bond Future	4224.9900	4369.4100	4.2250	4.3694	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2029 On 04-November-27			Bond Future	162.3512	162.4975	162.3512	162.4975	0
25/08/2026	2029 On 04-November-27	161.12	Call	Bond Future	1231.2000	1377.5300	1.2312	1.3775	0
25/08/2026	2029 On 04-November-27	161.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2030 On 05-November-26			Bond Future	7.7840	7.8701	102.8040	102.5618	153,581
25/08/2026	2030 On 05-November-26	8.39	Call	Bond Future	1867.1500	1675.8700	1.8672	1.6759	0
25/08/2026	2030 On 05-November-26	8.39	Put	Bond Future	178.6000	229.4300	0.1786	0.2294	0
25/08/2026	2030 On 04-February-27			Bond Future	7.7976	7.8919	100.7236	100.4771	22,442
25/08/2026	2030 On 04-February-27	7.82	Call	Bond Future	902.8700	784.1100	0.9029	0.7841	0
25/08/2026	2030 On 04-February-27	7.82	Put	Bond Future	844.2500	972.0100	0.8443	0.9720	0
25/08/2026	2030 On 06-May-27			Bond Future	7.8031	7.9070	102.6658	102.4147	0
25/08/2026	2030 On 06-May-27	7.27	Call	Bond Future	429.1800	361.3100	0.4292	0.3613	0
25/08/2026	2030 On 06-May-27	7.27	Put	Bond Future	1730.4800	1913.7400	1.7305	1.9137	0
25/08/2026	2030 On 05-August-27			Bond Future	7.7953	7.9111	100.6869	100.4309	0
25/08/2026	2030 On 05-August-27	8.11	Call	Bond Future	1495.0600	1346.6500	1.4951	1.3467	0
25/08/2026	2030 On 05-August-27	8.11	Put	Bond Future	800.9900	908.6500	0.8010	0.9087	0
25/08/2026	2030 On 04-November-27			Bond Future	7.8277	7.9576	102.5224	102.2613	0
25/08/2026	2030 On 04-November-27	7.84	Call	Bond Future	1083.3300	956.7400	1.0833	0.9567	0
25/08/2026	2030 On 04-November-27	7.84	Put	Bond Future	1058.5700	1193.0700	1.0586	1.1931	0
25/08/2026	2031 On 05-November-26			Bond Future	119.2309	119.4075	119.2309	119.4075	17,178
25/08/2026	2031 On 05-November-26	111.49	Call	Bond Future	7740.8900	7917.5400	7.7409	7.9175	0
25/08/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2031 On 04-February-27			Bond Future	118.9900	119.1697	118.9900	119.1697	681
25/08/2026	2031 On 04-February-27	116.18	Call	Bond Future	2880.7000	3048.3800	2.8807	3.0484	0
25/08/2026	2031 On 04-February-27	116.18	Put	Bond Future	70.7500	58.7200	0.0708	0.0587	0
25/08/2026	2031 On 06-May-27			Bond Future	121.3117	121.4950	121.3117	121.4950	0
25/08/2026	2031 On 06-May-27	116.87	Call	Bond Future	4460.7800	4640.5600	4.4608	4.6406	0
25/08/2026	2031 On 06-May-27	116.87	Put	Bond Future	19.0800	15.5500	0.0191	0.0156	0
25/08/2026	2031 On 05-August-27			Bond Future	121.1769	121.3635	121.1769	121.3635	0
25/08/2026	2031 On 05-August-27	121.41	Call	Bond Future	786.7900	877.4600	0.7868	0.8775	0
25/08/2026	2031 On 05-August-27	121.41	Put	Bond Future	1019.9100	923.9900	1.0199	0.9240	0
25/08/2026	2031 On 04-November-27			Bond Future	123.4150	123.6047	123.4150	123.6047	0
25/08/2026	2031 On 04-November-27	121.34	Call	Bond Future	2287.6100	2446.8900	2.2876	2.4469	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2026	2031 On 04-November-27	121.34	Put	Bond Future	212.6500	182.2300	0.2127	0.1822	0
25/08/2026	2032 On 05-November-26			Bond Future	8.1767	8.2610	101.2294	100.8676	198,548
25/08/2026	2032 On 05-November-26	9.16	Call	Bond Future	4276.7900	3959.2200	4.2768	3.9592	0
25/08/2026	2032 On 05-November-26	9.16	Put	Bond Future	157.9800	202.1500	0.1580	0.2022	0
25/08/2026	2032 On 04-February-27			Bond Future	8.2132	8.3026	103.1271	102.7588	0
25/08/2026	2032 On 04-February-27	7.58	Call	Bond Future	504.2200	424.6300	0.5042	0.4246	500
25/08/2026	2032 On 04-February-27	7.58	Put	Bond Future	3161.2600	3450.0400	3.1613	3.4500	0
25/08/2026	2032 On 04-February-27	8.08	Call	Bond Future	1197.3100	1044.3300	1.1973	1.0443	500
25/08/2026	2032 On 04-February-27	8.08	Put	Bond Future	1749.0000	1964.3900	1.7490	1.9644	0
25/08/2026	2032 On 04-February-27	8.36	Call	Bond Future	1830.5500	1632.0000	1.8306	1.6320	0
25/08/2026	2032 On 04-February-27	8.36	Put	Bond Future	1226.4000	1396.2200	1.2264	1.3962	500
25/08/2026	2032 On 04-February-27	8.48	Call	Bond Future	2145.9600	1929.3000	2.1460	1.9293	0
25/08/2026	2032 On 04-February-27	8.48	Put	Bond Future	1051.4600	1203.1700	1.0515	1.2032	0
25/08/2026	2032 On 06-May-27			Bond Future	8.2387	8.3337	100.9546	100.5793	0
25/08/2026	2032 On 06-May-27	7.58	Call	Bond Future	711.8200	616.0600	0.7118	0.6161	500
25/08/2026	2032 On 06-May-27	7.58	Put	Bond Future	3362.8500	3642.4400	3.3629	3.6424	0
25/08/2026	2032 On 06-May-27	7.80	Call	Bond Future	958.4800	837.1800	0.9585	0.8372	0
25/08/2026	2032 On 06-May-27	7.80	Put	Bond Future	2714.5400	2968.5900	2.7145	2.9686	0
25/08/2026	2032 On 06-May-27	7.94	Call	Bond Future	1166.8100	1027.0200	1.1668	1.0270	500
25/08/2026	2032 On 06-May-27	7.94	Put	Bond Future	2358.3300	2593.8900	2.3583	2.5939	0
25/08/2026	2032 On 06-May-27	8.08	Call	Bond Future	1412.3300	1253.2600	1.4123	1.2533	500
25/08/2026	2032 On 06-May-27	8.08	Put	Bond Future	2043.1500	2259.4300	2.0432	2.2594	0
25/08/2026	2032 On 06-May-27	8.44	Call	Bond Future	2205.0500	1997.2900	2.2051	1.9973	500
25/08/2026	2032 On 06-May-27	8.44	Put	Bond Future	1411.5100	1579.1000	1.4115	1.5791	0
25/08/2026	2032 On 06-May-27	8.47	Call	Bond Future	2279.9000	2068.3400	2.2799	2.0683	0
25/08/2026	2032 On 06-May-27	8.47	Put	Bond Future	1368.7900	1532.5800	1.3688	1.5326	500
25/08/2026	2032 On 06-May-27	8.93	Call	Bond Future	3566.3500	3304.5900	3.5664	3.3046	0
25/08/2026	2032 On 06-May-27	8.93	Put	Bond Future	873.7100	987.3000	0.8737	0.9873	500
25/08/2026	2032 On 05-August-27			Bond Future	8.2579	8.3591	102.9514	102.5687	0
25/08/2026	2032 On 05-August-27	7.94	Call	Bond Future	1327.0000	1179.9500	1.3270	1.1800	500
25/08/2026	2032 On 05-August-27	7.94	Put	Bond Future	2540.6700	2776.3500	2.5407	2.7764	0
25/08/2026	2032 On 05-August-27	8.42	Call	Bond Future	2266.3400	2061.0200	2.2663	2.0610	0
25/08/2026	2032 On 05-August-27	8.42	Put	Bond Future	1654.3000	1831.7100	1.6543	1.8317	0
25/08/2026	2032 On 05-August-27	8.44	Call	Bond Future	2312.3400	2104.7000	2.3123	2.1047	500

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25/08/2026	2032 On 05-August-27	8.44	Put	Bond Future	1625.1100	1800.2000	1.6251	1.8002	0
25/08/2026	2032 On 05-August-27	9.08	Call	Bond Future	4007.7100	3737.7500	4.0077	3.7378	0
25/08/2026	2032 On 05-August-27	9.08	Put	Bond Future	950.9400	1063.7100	0.9509	1.0637	500
25/08/2026	2032 On 04-November-27			Bond Future	8.3099	8.4181	100.6707	100.2807	0
25/08/2026	2032 On 04-November-27	8.20	Call	Bond Future	1814.3200	1636.0100	1.8143	1.6360	0
25/08/2026	2032 On 04-November-27	8.20	Put	Bond Future	2212.4200	2424.1900	2.2124	2.4242	0
25/08/2026	2033 On 05-November-26			Bond Future	148.5713	148.5526	148.5713	148.5526	16,218
25/08/2026	2033 On 05-November-26	137.26	Call	Bond Future	11311.3400	11292.6100	11.3113	11.2926	0
25/08/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2033 On 04-February-27			Bond Future	151.3922	151.3733	151.3922	151.3733	0
25/08/2026	2033 On 04-February-27	142.71	Call	Bond Future	8682.2100	8663.2700	8.6822	8.6633	0
25/08/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2033 On 06-May-27			Bond Future	152.7030	152.6835	152.7030	152.6835	0
25/08/2026	2033 On 06-May-27	151.21	Call	Bond Future	1492.9500	1473.5000	1.4930	1.4735	0
25/08/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2033 On 05-August-27			Bond Future	155.7574	155.7376	155.7574	155.7376	0
25/08/2026	2033 On 05-August-27	153.15	Call	Bond Future	2607.4000	2587.5700	2.6074	2.5876	0
25/08/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2033 On 04-November-27			Bond Future	156.9593	156.9383	156.9593	156.9383	0
25/08/2026	2033 On 04-November-27	156.56	Call	Bond Future	399.2500	378.2800	0.3993	0.3783	0
25/08/2026	2033 On 04-November-27	156.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2037 On 05-November-26			Bond Future	8.7841	8.8877	100.4424	99.7642	223,709
25/08/2026	2037 On 05-November-26	9.46	Call	Bond Future	4786.7900	4250.5400	4.7868	4.2505	4,490
25/08/2026	2037 On 05-November-26	9.46	Put	Bond Future	472.7600	614.7900	0.4728	0.6148	0
25/08/2026	2037 On 05-November-26	10.23	Call	Bond Future	9035.9000	8397.9600	9.0359	8.3980	0
25/08/2026	2037 On 05-November-26	10.23	Put	Bond Future	110.6700	151.0100	0.1107	0.1510	4,490
25/08/2026	2037 On 05-November-26	10.62	Call	Bond Future	11200.1800	10543.3100	11.2002	10.5433	0
25/08/2026	2037 On 05-November-26	10.62	Put	Bond Future	55.3600	76.7700	0.0554	0.0768	0
25/08/2026	2037 On 05-November-26	10.83	Call	Bond Future	12344.5300	11680.6400	12.3445	11.6806	0
25/08/2026	2037 On 05-November-26	10.83	Put	Bond Future	35.4100	49.8000	0.0354	0.0498	4,490
25/08/2026	2037 On 04-February-27			Bond Future	8.8270	8.9346	98.0674	97.3765	1,550
25/08/2026	2037 On 04-February-27	8.44	Call	Bond Future	1298.2500	1081.4200	1.2983	1.0814	4,490
25/08/2026	2037 On 04-February-27	8.44	Put	Bond Future	3837.3400	4311.3800	3.8373	4.3114	0

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25/08/2026	2037 On 04-February-27	9.31	Call	Bond Future	4360.8700	3901.0700	4.3609	3.9011	0
25/08/2026	2037 On 04-February-27	9.31	Put	Bond Future	1310.0800	1541.1500	1.3101	1.5412	4,490
25/08/2026	2037 On 04-February-27	9.51	Call	Bond Future	5309.2200	4807.9400	5.3092	4.8079	0
25/08/2026	2037 On 04-February-27	9.51	Put	Bond Future	1032.0300	1221.6200	1.0320	1.2216	0
25/08/2026	2037 On 04-February-27	9.81	Call	Bond Future	6804.3800	6253.6200	6.8044	6.2536	0
25/08/2026	2037 On 04-February-27	9.81	Put	Bond Future	726.9000	867.0100	0.7269	0.8670	4,490
25/08/2026	2037 On 06-May-27			Bond Future	8.8683	8.9801	99.9584	99.2543	0
25/08/2026	2037 On 06-May-27	8.58	Call	Bond Future	2012.7800	1741.9400	2.0128	1.7419	0
25/08/2026	2037 On 06-May-27	8.58	Put	Bond Future	3859.8700	4293.1200	3.8599	4.2931	0
25/08/2026	2037 On 05-August-27			Bond Future	8.9080	9.0243	97.6754	96.9574	0
25/08/2026	2037 On 05-August-27	9.05	Call	Bond Future	3773.2600	3389.0500	3.7733	3.3891	0
25/08/2026	2037 On 05-August-27	9.05	Put	Bond Future	2897.6500	3231.4400	2.8977	3.2314	0
25/08/2026	2037 On 04-November-27			Bond Future	8.9612	9.0822	99.4554	98.7240	0
25/08/2026	2037 On 04-November-27	8.84	Call	Bond Future	3199.2200	2860.7000	3.1992	2.8607	0
25/08/2026	2037 On 04-November-27	8.84	Put	Bond Future	3939.3600	4332.2500	3.9394	4.3323	0
25/08/2026	2038 On 05-November-26			Bond Future	165.0106	165.4727	165.0106	165.4727	4,103
25/08/2026	2038 On 05-November-26	146.31	Call	Bond Future	18700.5800	19162.6800	18.7006	19.1627	0
25/08/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2038 On 04-February-27			Bond Future	165.8696	166.3401	165.8696	166.3401	0
25/08/2026	2038 On 04-February-27	153.83	Call	Bond Future	12039.5600	12510.1100	12.0396	12.5101	0
25/08/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2038 On 06-May-27			Bond Future	169.1058	169.5858	169.1058	169.5858	0
25/08/2026	2038 On 06-May-27	166.10	Call	Bond Future	3005.8100	3485.8000	3.0058	3.4858	0
25/08/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2038 On 05-August-27			Bond Future	170.1629	170.6520	170.1629	170.6520	0
25/08/2026	2038 On 05-August-27	169.13	Call	Bond Future	1032.9100	1522.0300	1.0329	1.5220	0
25/08/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2038 On 04-November-27			Bond Future	173.3078	173.8054	173.3078	173.8054	0
25/08/2026	2038 On 04-November-27	170.50	Call	Bond Future	2807.7500	3305.4100	2.8078	3.3054	0
25/08/2026	2038 On 04-November-27	170.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2040 On 05-November-26			Bond Future	9.1693	9.2727	101.1874	100.4154	32,979
25/08/2026	2040 On 05-November-26	8.75	Call	Bond Future	782.7100	605.5000	0.7827	0.6055	0
25/08/2026	2040 On 05-November-26	8.75	Put	Bond Future	4002.5000	4597.2600	4.0025	4.5973	0

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25/08/2026	2040 On 05-November-26	8.85	Call	Bond Future	1005.0100	789.2900	1.0050	0.7893	14,000
25/08/2026	2040 On 05-November-26	8.85	Put	Bond Future	3443.7200	3999.9700	3.4437	4.0000	0
25/08/2026	2040 On 05-November-26	9.91	Call	Bond Future	5866.6500	5246.3100	5.8667	5.2463	2,300
25/08/2026	2040 On 05-November-26	9.91	Put	Bond Future	520.1000	671.7300	0.5201	0.6717	0
25/08/2026	2040 On 05-November-26	10.67	Call	Bond Future	10549.4600	9824.3900	10.5495	9.8244	0
25/08/2026	2040 On 05-November-26	10.67	Put	Bond Future	135.5400	182.4400	0.1355	0.1824	2,300
25/08/2026	2040 On 05-November-26	11.06	Call	Bond Future	12932.9300	12186.9500	12.9329	12.1870	0
25/08/2026	2040 On 05-November-26	11.06	Put	Bond Future	71.1400	97.1300	0.0711	0.0971	0
25/08/2026	2040 On 05-November-26	11.27	Call	Bond Future	14189.3800	13436.2300	14.1894	13.4362	0
25/08/2026	2040 On 05-November-26	11.27	Put	Bond Future	50.0600	68.8800	0.0501	0.0689	2,300
25/08/2026	2040 On 04-February-27			Bond Future	9.2197	9.3267	98.5758	97.7895	54,058
25/08/2026	2040 On 04-February-27	8.78	Call	Bond Future	1444.3100	1207.7800	1.4443	1.2078	2,300
25/08/2026	2040 On 04-February-27	8.78	Put	Bond Future	4771.7200	5321.5100	4.7717	5.3215	0
25/08/2026	2040 On 04-February-27	9.67	Call	Bond Future	4896.6200	4384.1600	4.8966	4.3842	0
25/08/2026	2040 On 04-February-27	9.67	Put	Bond Future	1645.6900	1919.5500	1.6457	1.9196	2,300
25/08/2026	2040 On 04-February-27	9.93	Call	Bond Future	6280.7200	5708.3700	6.2807	5.7084	0
25/08/2026	2040 On 04-February-27	9.93	Put	Bond Future	1221.3400	1435.3100	1.2213	1.4353	0
25/08/2026	2040 On 04-February-27	10.17	Call	Bond Future	7622.1800	7005.8200	7.6222	7.0058	0
25/08/2026	2040 On 04-February-27	10.17	Put	Bond Future	936.4800	1106.4400	0.9365	1.1064	2,300
25/08/2026	2040 On 06-May-27			Bond Future	9.2688	9.3795	100.4767	99.6754	0
25/08/2026	2040 On 06-May-27	8.88	Call	Bond Future	2142.0500	1855.7800	2.1421	1.8558	0
25/08/2026	2040 On 06-May-27	8.88	Put	Bond Future	5031.3100	5546.3600	5.0313	5.5464	0
25/08/2026	2040 On 05-August-27			Bond Future	9.3171	9.4317	97.9534	97.1362	0
25/08/2026	2040 On 05-August-27	9.33	Call	Bond Future	3980.0900	3571.1900	3.9801	3.5712	0
25/08/2026	2040 On 05-August-27	9.33	Put	Bond Future	3887.4700	4295.7400	3.8875	4.2957	0
25/08/2026	2040 On 04-November-27			Bond Future	9.3766	9.4954	99.7381	98.9056	0
25/08/2026	2040 On 04-November-27	9.21	Call	Bond Future	3714.5900	3334.9800	3.7146	3.3350	0
25/08/2026	2040 On 04-November-27	9.21	Put	Bond Future	4899.7700	5352.6000	4.8998	5.3526	0
25/08/2026	2043 On 05-November-26			Bond Future	127.4069	127.3909	127.4069	127.3909	0
25/08/2026	2043 On 05-November-26	112.84	Call	Bond Future	14569.5243	14553.7806	14.5695	14.5538	0
25/08/2026	2043 On 05-November-26	112.84	Put	Bond Future	2.6343	2.8706	0.0026	0.0029	0
25/08/2026	2043 On 04-February-27			Bond Future	126.8755	126.8588	126.8755	126.8588	3,116
25/08/2026	2043 On 04-February-27	117.63	Call	Bond Future	9416.8786	9403.5859	9.4169	9.4036	0
25/08/2026	2043 On 04-February-27	117.63	Put	Bond Future	171.3586	174.7559	0.1714	0.1748	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2026	2043 On 06-May-27			Bond Future	129.3512	129.3343	129.3512	129.3343	0
25/08/2026	2043 On 06-May-27	127.48	Call	Bond Future	4027.6313	4023.0578	4.0276	4.0231	0
25/08/2026	2043 On 06-May-27	127.48	Put	Bond Future	2156.4213	2168.7478	2.1564	2.1687	0
25/08/2026	2043 On 05-August-27			Bond Future	128.9213	128.9036	128.9213	128.9036	0
25/08/2026	2043 On 05-August-27	129.56	Call	Bond Future	2998.2505	2994.4937	2.9983	2.9945	0
25/08/2026	2043 On 05-August-27	129.56	Put	Bond Future	3636.9905	3650.9437	3.6370	3.6509	0
25/08/2026	2043 On 04-November-27			Bond Future	131.3020	131.2836	131.3020	131.2836	0
25/08/2026	2043 On 04-November-27	128.97	Call	Bond Future	4789.1342	4781.6486	4.7891	4.7816	0
25/08/2026	2043 On 04-November-27	128.97	Put	Bond Future	2457.1342	2468.0486	2.4571	2.4680	0
25/08/2026	2044 On 05-November-26			Bond Future	9.3330	9.4464	97.4525	96.5324	125,265
25/08/2026	2044 On 05-November-26	9.50	Call	Bond Future	3007.4700	2495.1300	3.0075	2.4951	0
25/08/2026	2044 On 05-November-26	9.50	Put	Bond Future	1656.7800	2064.4500	1.6568	2.0645	15,000
25/08/2026	2044 On 05-November-26	11.34	Call	Bond Future	14548.2200	13655.6800	14.5482	13.6557	0
25/08/2026	2044 On 05-November-26	11.34	Put	Bond Future	68.7800	96.2500	0.0688	0.0963	0
25/08/2026	2044 On 04-February-27			Bond Future	9.3821	9.4991	94.8961	93.9590	0
25/08/2026	2044 On 04-February-27	10.18	Call	Bond Future	7379.7400	6679.8300	7.3797	6.6798	0
25/08/2026	2044 On 04-February-27	10.18	Put	Bond Future	1252.5600	1489.7700	1.2526	1.4898	0
25/08/2026	2044 On 06-May-27			Bond Future	9.4299	9.5505	96.7261	95.7710	0
25/08/2026	2044 On 06-May-27	9.08	Call	Bond Future	2521.8200	2165.2600	2.5218	2.1653	0
25/08/2026	2044 On 06-May-27	9.08	Put	Bond Future	5377.6200	5976.1300	5.3776	5.9761	0
25/08/2026	2044 On 05-August-27			Bond Future	9.4770	9.6015	94.2538	93.2799	0
25/08/2026	2044 On 05-August-27	9.44	Call	Bond Future	4232.5200	3756.8500	4.2325	3.7569	0
25/08/2026	2044 On 05-August-27	9.44	Put	Bond Future	4525.1900	5023.5100	4.5252	5.0235	0
25/08/2026	2044 On 04-November-27			Bond Future	9.5335	9.6620	95.9710	94.9790	0
25/08/2026	2044 On 04-November-27	9.31	Call	Bond Future	3962.4800	3521.6900	3.9625	3.5217	0
25/08/2026	2044 On 04-November-27	9.31	Put	Bond Future	5727.3000	6278.5500	5.7273	6.2786	0
25/08/2026	2046 On 05-November-26			Bond Future	145.2237	145.2049	145.2237	145.2049	18,563
25/08/2026	2046 On 05-November-26	125.48	Call	Bond Future	19743.6800	19724.9100	19.7437	19.7249	0
25/08/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2046 On 04-February-27			Bond Future	147.9811	147.9623	147.9811	147.9623	0
25/08/2026	2046 On 04-February-27	131.09	Call	Bond Future	16891.0900	16872.2700	16.8911	16.8723	0
25/08/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2046 On 06-May-27			Bond Future	148.4533	148.4339	148.4533	148.4339	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2046 On 06-May-27	148.99	Put	Bond Future	536.6700	556.1400	0.5367	0.5561	0
25/08/2026	2046 On 05-August-27			Bond Future	151.4228	151.4029	151.4228	151.4029	0
25/08/2026	2046 On 05-August-27	149.17	Call	Bond Future	2252.8200	2232.9400	2.2528	2.2329	0
25/08/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2046 On 04-November-27			Bond Future	151.7549	151.7338	151.7549	151.7338	0
25/08/2026	2046 On 04-November-27	151.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2046 On 04-November-27	151.95	Put	Bond Future	195.1100	216.1700	0.1951	0.2162	0
25/08/2026	2050 On 05-November-26			Bond Future	148.8799	148.7365	148.8799	148.7365	18,479
25/08/2026	2050 On 05-November-26	123.84	Call	Bond Future	25039.9400	24896.5100	25.0399	24.8965	0
25/08/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2050 On 04-February-27			Bond Future	149.1739	149.0273	149.1739	149.0273	0
25/08/2026	2050 On 04-February-27	132.39	Call	Bond Future	16783.8700	16637.3400	16.7839	16.6373	0
25/08/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2050 On 06-May-27			Bond Future	152.0843	151.9352	152.0843	151.9352	0
25/08/2026	2050 On 06-May-27	150.46	Call	Bond Future	1624.3400	1475.1900	1.6243	1.4752	0
25/08/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2050 On 05-August-27			Bond Future	152.5371	152.3847	152.5371	152.3847	0
25/08/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	2050 On 05-August-27	152.97	Put	Bond Future	432.8800	585.3200	0.4329	0.5853	0
25/08/2026	2050 On 04-November-27			Bond Future	155.3558	155.2003	155.3558	155.2003	0
25/08/2026	2050 On 04-November-27	153.21	Call	Bond Future	2145.7800	1990.2900	2.1458	1.9903	0
25/08/2026	2050 On 04-November-27	153.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	AL37 On 05-November-26			Index Future	1322.2140	1318.2390	1322.2140	1,318.2390	0
25/08/2026	AL37 On 04-February-27			Index Future	1346.9940	1342.9470	1346.9940	1,342.9470	0
25/08/2026	AL37 On 06-May-27			Index Future	1372.9560	1368.8320	1372.9560	1,368.8320	0
25/08/2026	AL37 On 05-August-27			Index Future	1399.8280	1395.6240	1399.8280	1,395.6240	0
25/08/2026	AL37 On 04-November-27			Index Future	1425.7220	1421.4360	1425.7220	1,421.4360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2026	AL7T On 05-November-26			Index Future	1718.8400	1708.0930	1718.8400	1,708.0930	0
25/08/2026	AL7T On 04-February-27			Index Future	1751.0540	1740.1080	1751.0540	1,740.1080	0
25/08/2026	AL7T On 06-May-27			Index Future	1784.8040	1773.6490	1784.8040	1,773.6490	0
25/08/2026	AL7T On 05-August-27			Index Future	1819.7370	1808.3640	1819.7370	1,808.3640	0
25/08/2026	AL7T On 04-November-27			Index Future	1853.3990	1841.8100	1853.3990	1,841.8100	0
25/08/2026	ALBI On 05-November-26			Index Future	1445.7440	1436.8220	1445.7440	1,436.8220	71
25/08/2026	ALBI On 04-February-27			Index Future	1472.8390	1463.7530	1472.8390	1,463.7530	0
25/08/2026	ALBI On 06-May-27			Index Future	1501.2260	1491.9670	1501.2260	1,491.9670	0
25/08/2026	ALBI On 05-August-27			Index Future	1530.6090	1521.1690	1530.6090	1,521.1690	0
25/08/2026	ALBI On 04-November-27			Index Future	1558.9230	1549.3030	1558.9230	1,549.3030	0
25/08/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/08/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/08/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	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
25/08/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/08/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	ES33 On 05-November-26			Bond Future	8.9567	9.0614	93.8067	93.3052	0
25/08/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8478.2900	7976.7800	8.4783	7.9768	0
25/08/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	ES33 On 04-February-27			Bond Future	9.0226	9.1326	95.5879	95.0770	0
25/08/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3091.2900	2580.4000	3.0913	2.5804	0
25/08/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	ES33 On 06-May-27			Bond Future	9.0781	9.1936	93.6573	93.1365	0
25/08/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1268.0400	1788.7900	1.2680	1.7888	0
25/08/2026	ES33 On 05-August-27			Bond Future	9.1301	9.2518	95.5307	94.9996	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2026	ES33 On 05-August-27	9.27	Call	Bond Future	610.3000	79.2200	0.6103	0.0792	0
25/08/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	ES33 On 04-November-27			Bond Future	9.2131	9.3414	93.5008	92.9595	0
25/08/2026	ES33 On 04-November-27	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	ES33 On 04-November-27	9.06	Put	Bond Future	651.0800	1192.3300	0.6511	1.1923	0
25/08/2026	ES42 On 05-November-26			Bond Future	9.6167	9.7201	91.4727	90.7078	0
25/08/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13507.9100	12742.9900	13.5079	12.7430	0
25/08/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	ES42 On 04-February-27			Bond Future	9.6759	9.7827	93.2099	92.4305	0
25/08/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4349.9600	3570.6300	4.3500	3.5706	0
25/08/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	ES42 On 06-May-27			Bond Future	9.7315	9.8419	90.7641	89.9696	0
25/08/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2978.2900	3772.7300	2.9783	3.7727	0
25/08/2026	ES42 On 05-August-27			Bond Future	9.7842	9.8982	92.5797	91.7694	0
25/08/2026	ES42 On 05-August-27	9.84	Call	Bond Future	397.6900	0.0000	0.3977	0.0000	0
25/08/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	412.5800	0.0000	0.4126	0
25/08/2026	ES42 On 04-November-27			Bond Future	9.8533	9.9712	90.0248	89.1992	0
25/08/2026	ES42 On 04-November-27	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	ES42 On 04-November-27	9.66	Put	Bond Future	1377.3400	2203.0100	1.3773	2.2030	0
25/08/2026	GOVI On 05-November-26			GOVI	1418.4170	1409.3850	1418.4170	1,409.3850	654
25/08/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1414170.0000	1323850.0000	141.4170	132.3850	0
25/08/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	GOVI On 04-February-27			GOVI	1445.0010	1435.8010	1445.0010	1,435.8010	58
25/08/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	760010.0000	668010.0000	76.0010	66.8010	0
25/08/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	GOVI On 06-May-27			GOVI	1472.8510	1463.4760	1472.8510	1,463.4760	0
25/08/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	458510.0000	364760.0000	45.8510	36.4760	0
25/08/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	GOVI On 05-August-27			GOVI	1501.6790	1492.1210	1501.6790	1,492.1210	0
25/08/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	366790.0000	271210.0000	36.6790	27.1210	0
25/08/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	GOVI On 04-November-27			GOVI	1529.4570	1519.7180	1529.4570	1,519.7180	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2026	GOVI On 04-November-27	1,514.00	Call	GOVI	154570.0000	57180.0000	15.4570	5.7180	0
25/08/2026	GOVI On 04-November-27	1,514.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/08/2026	I258 On 05-November-26			Bond Future	136.2431	135.7703	136.2431	135.7703	0
25/08/2026	I258 On 05-November-26	114.95	Call	Bond Future	21298.0833	20826.8369	21.2981	20.8268	0
25/08/2026	I258 On 05-November-26	114.95	Put	Bond Future	5.0033	6.5169	0.0050	0.0065	0
25/08/2026	I258 On 04-February-27			Bond Future	135.8793	135.3972	135.8793	135.3972	0
25/08/2026	I258 On 04-February-27	118.90	Call	Bond Future	17125.6428	16664.0493	17.1256	16.6640	0
25/08/2026	I258 On 04-February-27	118.90	Put	Bond Future	146.3728	166.8693	0.1464	0.1669	0
25/08/2026	I258 On 06-May-27			Bond Future	138.5307	138.0394	138.5307	138.0394	0
25/08/2026	I258 On 06-May-27	134.78	Call	Bond Future	6950.6287	6650.0326	6.9506	6.6500	0
25/08/2026	I258 On 06-May-27	134.78	Put	Bond Future	3199.9687	3390.6826	3.2000	3.3907	0
25/08/2026	I258 On 05-August-27			Bond Future	138.2844	137.7827	138.2844	137.7827	0
25/08/2026	I258 On 05-August-27	138.93	Call	Bond Future	4912.4300	4673.3328	4.9124	4.6733	0
25/08/2026	I258 On 05-August-27	138.93	Put	Bond Future	5558.0400	5820.6228	5.5580	5.8206	0
25/08/2026	I258 On 04-November-27			Bond Future	140.8383	140.3270	140.8383	140.3270	0
25/08/2026	I258 On 04-November-27	137.93	Call	Bond Future	7121.2364	6823.2118	7.1212	6.8232	0
25/08/2026	I258 On 04-November-27	137.93	Put	Bond Future	4212.9664	4426.2018	4.2130	4.4262	0
25/08/2026	IGOV On 05-November-26			Index Future	462.6670	462.8100	462.6670	462.8100	258
25/08/2026	IGOV On 04-February-27			Index Future	471.4510	471.5970	471.4510	471.5970	0
25/08/2026	IGOV On 06-May-27			Index Future	480.6470	480.7960	480.6470	480.7960	0
25/08/2026	IGOV On 05-August-27			Index Future	490.1620	490.3140	490.1620	490.3140	0
25/08/2026	IGOV On 04-November-27			Index Future	499.3350	499.4880	499.3350	499.4880	0
25/08/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/08/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/08/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/08/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/08/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/08/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/08/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/08/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/08/2026	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
25/08/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
25/08/2026	R033 On 05-November-26			Bond Future	8.3035	8.3876	109.3889	108.9585	9,032
25/08/2026	R033 On 05-November-26	9.33	Call	Bond Future	5287.9100	4906.7200	5.2879	4.9067	0
25/08/2026	R033 On 05-November-26	9.33	Put	Bond Future	175.9100	225.1200	0.1759	0.2251	0
25/08/2026	R033 On 04-February-27			Bond Future	8.3432	8.4318	111.4396	111.0013	0
25/08/2026	R033 On 04-February-27	8.65	Call	Bond Future	2720.9900	2456.3400	2.7210	2.4563	0
25/08/2026	R033 On 04-February-27	8.65	Put	Bond Future	1212.3400	1386.0000	1.2123	1.3860	0
25/08/2026	R033 On 06-May-27			Bond Future	8.3732	8.4667	108.5449	108.0982	0
25/08/2026	R033 On 06-May-27	7.93	Call	Bond Future	1167.7200	1023.0200	1.1677	1.0230	0
25/08/2026	R033 On 06-May-27	7.93	Put	Bond Future	3316.2700	3618.2400	3.3163	3.6182	0
25/08/2026	R033 On 05-August-27			Bond Future	8.3979	8.4969	110.6918	110.2364	0
25/08/2026	R033 On 05-August-27	8.54	Call	Bond Future	2725.6500	2483.5400	2.7257	2.4835	0
25/08/2026	R033 On 05-August-27	8.54	Put	Bond Future	2072.5000	2285.8600	2.0725	2.2859	0
25/08/2026	R033 On 04-November-27			Bond Future	8.4518	8.5567	107.6695	107.2054	0
25/08/2026	R033 On 04-November-27	8.32	Call	Bond Future	2205.7800	1995.4500	2.2058	1.9955	0
25/08/2026	R033 On 04-November-27	8.32	Put	Bond Future	2792.1500	3045.9600	2.7922	3.0460	0
25/08/2026	R035 On 05-November-26			Bond Future	8.4686	8.5727	104.1075	103.4888	100,116
25/08/2026	R035 On 05-November-26	7.97	Call	Bond Future	440.1000	328.7900	0.4401	0.3288	600
25/08/2026	R035 On 05-November-26	7.97	Put	Bond Future	3473.7400	3981.1400	3.4737	3.9811	0
25/08/2026	R035 On 05-November-26	8.47	Call	Bond Future	1515.1200	1231.1900	1.5151	1.2312	0
25/08/2026	R035 On 05-November-26	8.47	Put	Bond Future	1506.8800	1841.6600	1.5069	1.8417	600
25/08/2026	R035 On 05-November-26	8.80	Call	Bond Future	2750.9100	2348.2300	2.7509	2.3482	200
25/08/2026	R035 On 05-November-26	8.80	Put	Bond Future	796.7400	1012.7700	0.7967	1.0128	0
25/08/2026	R035 On 05-November-26	8.97	Call	Bond Future	3506.2400	3054.2700	3.5062	3.0543	0
25/08/2026	R035 On 05-November-26	8.97	Put	Bond Future	568.2300	734.9700	0.5682	0.7350	600
25/08/2026	R035 On 05-November-26	9.30	Call	Bond Future	5108.0600	4586.8600	5.1081	4.5869	0
25/08/2026	R035 On 05-November-26	9.30	Put	Bond Future	295.5700	393.0800	0.2956	0.3931	200
25/08/2026	R035 On 05-November-26	9.80	Call	Bond Future	7676.6400	7099.2700	7.6766	7.0993	0
25/08/2026	R035 On 05-November-26	9.80	Put	Bond Future	110.4100	151.7500	0.1104	0.1518	200
25/08/2026	R035 On 05-November-26	10.03	Call	Bond Future	8869.9300	8278.9600	8.8699	8.2790	0
25/08/2026	R035 On 05-November-26	10.03	Put	Bond Future	70.9100	98.6500	0.0709	0.0987	0
25/08/2026	R035 On 04-February-27			Bond Future	8.5101	8.6188	106.0590	105.4289	0
25/08/2026	R035 On 04-February-27	7.70	Call	Bond Future	542.2700	435.8700	0.5423	0.4359	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
25/08/2026	R035 On 04-February-27	7.70	Put	Bond Future	5402.1800	5925.8800	5.4022	5.9259	0
25/08/2026	R035 On 04-February-27	7.86	Call	Bond Future	712.5600	577.9300	0.7126	0.5779	500
25/08/2026	R035 On 04-February-27	7.86	Put	Bond Future	4589.5500	5085.0200	4.5896	5.0850	0
25/08/2026	R035 On 04-February-27	8.20	Call	Bond Future	1274.8300	1061.2000	1.2748	1.0612	3,000
25/08/2026	R035 On 04-February-27	8.20	Put	Bond Future	3101.1500	3517.6200	3.1012	3.5176	0
25/08/2026	R035 On 04-February-27	8.36	Call	Bond Future	1663.9600	1406.2800	1.6640	1.4063	500
25/08/2026	R035 On 04-February-27	8.36	Put	Bond Future	2542.8400	2915.2600	2.5428	2.9153	0
25/08/2026	R035 On 04-February-27	8.43	Call	Bond Future	1857.5800	1580.2300	1.8576	1.5802	1,050
25/08/2026	R035 On 04-February-27	8.43	Put	Bond Future	2325.4400	2678.1900	2.3254	2.6782	0
25/08/2026	R035 On 04-February-27	8.67	Call	Bond Future	2634.9100	2291.5000	2.6349	2.2915	0
25/08/2026	R035 On 04-February-27	8.67	Put	Bond Future	1709.4500	1996.1400	1.7095	1.9961	500
25/08/2026	R035 On 04-February-27	8.85	Call	Bond Future	3313.4400	2924.9100	3.3134	2.9249	0
25/08/2026	R035 On 04-February-27	8.85	Put	Bond Future	1358.9200	1600.4900	1.3589	1.6005	3,000
25/08/2026	R035 On 04-February-27	8.93	Call	Bond Future	3636.3100	3229.4500	3.6363	3.2295	0
25/08/2026	R035 On 04-February-27	8.93	Put	Bond Future	1228.7500	1451.9900	1.2288	1.4520	1,050
25/08/2026	R035 On 04-February-27	9.02	Call	Bond Future	4011.6400	3585.4800	4.0116	3.5855	0
25/08/2026	R035 On 04-February-27	9.02	Put	Bond Future	1097.5700	1301.5100	1.0976	1.3015	0
25/08/2026	R035 On 04-February-27	9.43	Call	Bond Future	5847.5100	5351.1500	5.8475	5.3512	0
25/08/2026	R035 On 04-February-27	9.43	Put	Bond Future	667.5500	801.2900	0.6676	0.8013	1,050
25/08/2026	R035 On 06-May-27			Bond Future	8.5393	8.6527	103.5988	102.9567	0
25/08/2026	R035 On 06-May-27	7.86	Call	Bond Future	1026.5300	863.8900	1.0265	0.8639	500
25/08/2026	R035 On 06-May-27	7.86	Put	Bond Future	4982.0700	5461.5600	4.9821	5.4616	0
25/08/2026	R035 On 06-May-27	8.11	Call	Bond Future	1430.7100	1218.9100	1.4307	1.2189	300
25/08/2026	R035 On 06-May-27	8.11	Put	Bond Future	3908.0300	4338.3600	3.9080	4.3384	0
25/08/2026	R035 On 06-May-27	8.14	Call	Bond Future	1490.9100	1272.5400	1.4909	1.2725	900
25/08/2026	R035 On 06-May-27	8.14	Put	Bond Future	3792.6200	4216.3800	3.7926	4.2164	0
25/08/2026	R035 On 06-May-27	8.25	Call	Bond Future	1725.0600	1482.0800	1.7251	1.4821	500
25/08/2026	R035 On 06-May-27	8.25	Put	Bond Future	3386.0700	3785.2200	3.3861	3.7852	0
25/08/2026	R035 On 06-May-27	8.36	Call	Bond Future	2003.4400	1734.6300	2.0034	1.7346	500
25/08/2026	R035 On 06-May-27	8.36	Put	Bond Future	3028.7800	3402.1000	3.0288	3.4021	0
25/08/2026	R035 On 06-May-27	8.64	Call	Bond Future	2837.9000	2503.9200	2.8379	2.5039	0
25/08/2026	R035 On 06-May-27	8.64	Put	Bond Future	2267.5000	2575.6500	2.2675	2.5757	900
25/08/2026	R035 On 06-May-27	8.72	Call	Bond Future	3107.9100	2756.1200	3.1079	2.7561	0
25/08/2026	R035 On 06-May-27	8.72	Put	Bond Future	2087.4100	2377.7500	2.0874	2.3778	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2026	R035 On 06-May-27	8.75	Call	Bond Future	3211.8100	2853.4800	3.2118	2.8535	500
25/08/2026	R035 On 06-May-27	8.75	Put	Bond Future	2023.1900	2306.9900	2.0232	2.3070	0
25/08/2026	R035 On 06-May-27	8.78	Call	Bond Future	3319.8200	2955.0600	3.3198	2.9551	0
25/08/2026	R035 On 06-May-27	8.78	Put	Bond Future	1963.4300	2240.8000	1.9634	2.2408	500
25/08/2026	R035 On 06-May-27	9.14	Call	Bond Future	4717.1200	4283.5100	4.7171	4.2835	0
25/08/2026	R035 On 06-May-27	9.14	Put	Bond Future	1375.1900	1583.7100	1.3752	1.5837	900
25/08/2026	R035 On 06-May-27	9.22	Call	Bond Future	5050.4800	4603.7900	5.0505	4.6038	0
25/08/2026	R035 On 06-May-27	9.22	Put	Bond Future	1274.1700	1469.6100	1.2742	1.4696	300
25/08/2026	R035 On 06-May-27	9.27	Call	Bond Future	5261.6700	4807.1900	5.2617	4.8072	0
25/08/2026	R035 On 06-May-27	9.27	Put	Bond Future	1215.1200	1402.7700	1.2151	1.4028	500
25/08/2026	R035 On 05-August-27			Bond Future	8.5644	8.6831	105.6478	104.9930	0
25/08/2026	R035 On 05-August-27	8.25	Call	Bond Future	1995.9200	1741.0700	1.9959	1.7411	500
25/08/2026	R035 On 05-August-27	8.25	Put	Bond Future	3756.9500	4156.9000	3.7570	4.1569	0
25/08/2026	R035 On 05-August-27	8.72	Call	Bond Future	3323.8000	2972.4500	3.3238	2.9725	0
25/08/2026	R035 On 05-August-27	8.72	Put	Bond Future	2466.6300	2770.0800	2.4666	2.7701	0
25/08/2026	R035 On 05-August-27	8.75	Call	Bond Future	3421.8900	3064.6600	3.4219	3.0647	500
25/08/2026	R035 On 05-August-27	8.75	Put	Bond Future	2400.4800	2698.0500	2.4005	2.6981	0
25/08/2026	R035 On 05-August-27	9.42	Call	Bond Future	5974.0500	5507.3300	5.9741	5.5073	0
25/08/2026	R035 On 05-August-27	9.42	Put	Bond Future	1372.2300	1560.3100	1.3722	1.5603	500
25/08/2026	R035 On 04-November-27			Bond Future	8.6167	8.7410	103.0732	102.4062	0
25/08/2026	R035 On 04-November-27	8.51	Call	Bond Future	2773.6400	2465.3800	2.7736	2.4654	0
25/08/2026	R035 On 04-November-27	8.51	Put	Bond Future	3350.7900	3709.5800	3.3508	3.7096	0
25/08/2026	R038 On 05-November-26			Bond Future	8.9457	9.0495	114.8095	114.0136	4,232
25/08/2026	R038 On 05-November-26	10.72	Call	Bond Future	12679.1600	11911.8400	12.6792	11.9118	0
25/08/2026	R038 On 05-November-26	10.72	Put	Bond Future	75.5500	104.2100	0.0756	0.1042	0
25/08/2026	R038 On 04-February-27			Bond Future	8.9968	9.1046	116.9619	116.1512	0
25/08/2026	R038 On 04-February-27	9.60	Call	Bond Future	5792.3000	5224.2500	5.7923	5.2243	0
25/08/2026	R038 On 04-February-27	9.60	Put	Bond Future	1355.8000	1598.4400	1.3558	1.5984	0
25/08/2026	R038 On 06-May-27			Bond Future	9.0417	9.1536	113.7324	112.9062	0
25/08/2026	R038 On 06-May-27	8.71	Call	Bond Future	2263.1300	1956.3400	2.2631	1.9563	0
25/08/2026	R038 On 06-May-27	8.71	Put	Bond Future	4761.2700	5280.6500	4.7613	5.2807	0
25/08/2026	R038 On 05-August-27			Bond Future	9.0837	9.2001	115.9819	115.1394	0
25/08/2026	R038 On 05-August-27	9.15	Call	Bond Future	4171.0400	3739.1500	4.1710	3.7392	0
25/08/2026	R038 On 05-August-27	9.15	Put	Bond Future	3690.1400	4100.7300	3.6901	4.1007	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2026	R038 On 04-November-27			Bond Future	9.1450	9.2661	112.6148	111.7565	0
25/08/2026	R038 On 04-November-27	9.00	Call	Bond Future	3748.1500	3354.9400	3.7482	3.3549	0
25/08/2026	R038 On 04-November-27	9.00	Put	Bond Future	4788.5800	5253.6500	4.7886	5.2537	0
25/08/2026	R053 On 05-November-26			Bond Future	9.1876	9.3008	125.3366	124.0063	57,273
25/08/2026	R053 On 05-November-26	8.38	Call	Bond Future	451.7500	324.6300	0.4518	0.3246	530
25/08/2026	R053 On 05-November-26	8.38	Put	Bond Future	10688.8100	11891.9500	10.6888	11.8920	0
25/08/2026	R053 On 05-November-26	8.85	Call	Bond Future	1512.0500	1153.1700	1.5121	1.1532	530
25/08/2026	R053 On 05-November-26	8.85	Put	Bond Future	5628.0200	6599.4000	5.6280	6.5994	0
25/08/2026	R053 On 05-November-26	9.35	Call	Bond Future	4272.1700	3531.5000	4.2722	3.5315	0
25/08/2026	R053 On 05-November-26	9.35	Put	Bond Future	2370.9500	2960.5400	2.3710	2.9605	530
25/08/2026	R053 On 05-November-26	11.21	Call	Bond Future	20665.5000	19376.4900	20.6655	19.3765	0
25/08/2026	R053 On 05-November-26	11.21	Put	Bond Future	104.6700	145.9200	0.1047	0.1459	0
25/08/2026	R053 On 04-February-27			Bond Future	9.2298	9.3462	127.6863	126.3313	0
25/08/2026	R053 On 04-February-27	9.99	Call	Bond Future	10251.7000	9248.0600	10.2517	9.2481	0
25/08/2026	R053 On 04-February-27	9.99	Put	Bond Future	1838.6800	2190.0400	1.8387	2.1900	0
25/08/2026	R053 On 06-May-27			Bond Future	9.2671	9.3869	124.2852	122.9043	0
25/08/2026	R053 On 06-May-27	8.92	Call	Bond Future	3588.3300	3072.5300	3.5883	3.0725	0
25/08/2026	R053 On 06-May-27	8.92	Put	Bond Future	7741.5300	8606.6200	7.7415	8.6066	0
25/08/2026	R053 On 05-August-27			Bond Future	9.3020	9.4253	126.7435	125.3353	0
25/08/2026	R053 On 05-August-27	9.28	Call	Bond Future	6140.6900	5445.0800	6.1407	5.4451	0
25/08/2026	R053 On 05-August-27	9.28	Put	Bond Future	6395.0700	7107.7100	6.3951	7.1077	0
25/08/2026	R053 On 04-November-27			Bond Future	9.3495	9.4764	123.1946	121.7603	0
25/08/2026	R053 On 04-November-27	9.16	Call	Bond Future	5842.9700	5190.4000	5.8430	5.1904	0
25/08/2026	R053 On 04-November-27	9.16	Put	Bond Future	8038.3700	8820.1100	8.0384	8.8201	0
25/08/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
25/08/2026	R186 On 05-November-26	8.12	Call	Bond Future	23.6600	23.8200	0.0237	0.0238	0
25/08/2026	R186 On 05-November-26	8.12	Put	Bond Future	23.6600	23.8200	0.0237	0.0238	0
25/08/2026	R202 On 05-November-26			Bond Future	307.4326	307.3933	307.4326	307.3933	732
25/08/2026	R202 On 05-November-26	280.46	Call	Bond Future	26972.5700	26933.3100	26.9726	26.9333	0
25/08/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	R202 On 04-February-27			Bond Future	307.6686	307.6287	307.6686	307.6287	513
25/08/2026	R202 On 04-February-27	294.73	Call	Bond Future	12938.5800	12898.6500	12.9386	12.8987	0
25/08/2026	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
25/08/2026	R202 On 06-May-27			Bond Future	313.6714	313.6309	313.6714	313.6309	0
25/08/2026	R202 On 06-May-27	306.99	Call	Bond Future	6681.3700	6640.8500	6.6814	6.6409	0
25/08/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	R202 On 05-August-27			Bond Future	314.2237	314.1818	314.2237	314.1818	0
25/08/2026	R202 On 05-August-27	312.97	Call	Bond Future	1253.6700	1211.7700	1.2537	1.2118	0
25/08/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	R202 On 04-November-27			Bond Future	320.0307	319.9872	320.0307	319.9872	0
25/08/2026	R202 On 04-November-27	315.68	Call	Bond Future	4350.6500	4307.2300	4.3507	4.3072	0
25/08/2026	R202 On 04-November-27	315.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	R209 On 05-November-26			Bond Future	8.6369	8.7405	85.5520	84.9625	44,983
25/08/2026	R209 On 05-November-26	10.32	Call	Bond Future	9029.1700	8463.7300	9.0292	8.4637	0
25/08/2026	R209 On 05-November-26	10.32	Put	Bond Future	64.2200	88.2800	0.0642	0.0883	0
25/08/2026	R209 On 04-February-27			Bond Future	8.6767	8.7842	87.1558	86.5554	0
25/08/2026	R209 On 04-February-27	8.03	Call	Bond Future	736.5100	602.9800	0.7365	0.6030	3,237
25/08/2026	R209 On 04-February-27	8.03	Put	Bond Future	4464.4300	4931.3400	4.4644	4.9313	0
25/08/2026	R209 On 04-February-27	8.96	Call	Bond Future	3034.1300	2677.3400	3.0341	2.6773	0
25/08/2026	R209 On 04-February-27	8.96	Put	Bond Future	1463.5400	1707.1900	1.4635	1.7072	3,237
25/08/2026	R209 On 04-February-27	9.28	Call	Bond Future	4296.2000	3874.7200	4.2962	3.8747	0
25/08/2026	R209 On 04-February-27	9.28	Put	Bond Future	995.4000	1174.3600	0.9954	1.1744	0
25/08/2026	R209 On 06-May-27			Bond Future	8.7099	8.8215	85.6841	85.0722	0
25/08/2026	R209 On 06-May-27	8.25	Call	Bond Future	1384.5300	1185.2000	1.3845	1.1852	4,620
25/08/2026	R209 On 06-May-27	8.25	Put	Bond Future	3964.5400	4377.1400	3.9645	4.3771	0
25/08/2026	R209 On 06-May-27	8.41	Call	Bond Future	1718.4000	1485.5500	1.7184	1.4856	0
25/08/2026	R209 On 06-May-27	8.41	Put	Bond Future	3389.7300	3768.8100	3.3897	3.7688	0
25/08/2026	R209 On 06-May-27	9.32	Call	Bond Future	4662.6000	4249.2500	4.6626	4.2493	0
25/08/2026	R209 On 06-May-27	9.32	Put	Bond Future	1385.3100	1583.8900	1.3853	1.5839	4,620
25/08/2026	R209 On 05-August-27			Bond Future	8.7397	8.8558	87.3788	86.7548	0
25/08/2026	R209 On 05-August-27	8.87	Call	Bond Future	3236.7300	2905.1900	3.2367	2.9052	0
25/08/2026	R209 On 05-August-27	8.87	Put	Bond Future	2536.5100	2828.9700	2.5365	2.8290	0
25/08/2026	R209 On 04-November-27			Bond Future	8.7886	8.9094	85.8227	85.1870	0
25/08/2026	R209 On 04-November-27	8.67	Call	Bond Future	2767.1100	2472.6100	2.7671	2.4726	0
25/08/2026	R209 On 04-November-27	8.67	Put	Bond Future	3397.3500	3738.5800	3.3974	3.7386	0
25/08/2026	R210 On 05-November-26			Bond Future	271.3678	271.4217	271.3678	271.4217	306

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2026	R210 On 05-November-26	253.33	Call	Bond Future	18037.7700	18091.7100	18.0378	18.0917	0
25/08/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	R210 On 04-February-27			Bond Future	276.5203	276.5757	276.5203	276.5757	300
25/08/2026	R210 On 04-February-27	266.03	Call	Bond Future	10490.2900	10545.6500	10.4903	10.5457	0
25/08/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	R210 On 06-May-27			Bond Future	278.2543	278.3105	278.2543	278.3105	0
25/08/2026	R210 On 06-May-27	271.13	Call	Bond Future	7124.3200	7180.5400	7.1243	7.1805	0
25/08/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	R210 On 05-August-27			Bond Future	283.8202	283.8776	283.8202	283.8776	0
25/08/2026	R210 On 05-August-27	276.01	Call	Bond Future	7810.2100	7867.5900	7.8102	7.8676	0
25/08/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	R210 On 04-November-27			Bond Future	285.3278	285.3848	285.3278	285.3848	0
25/08/2026	R210 On 04-November-27	284.11	Call	Bond Future	1217.8200	1274.7800	1.2178	1.2748	0
25/08/2026	R210 On 04-November-27	284.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	R213 On 05-November-26			Bond Future	7.9855	8.0704	97.8259	97.5287	31,330
25/08/2026	R213 On 05-November-26	8.75	Call	Bond Future	2815.4500	2568.0700	2.8155	2.5681	0
25/08/2026	R213 On 05-November-26	8.75	Put	Bond Future	178.9600	228.7800	0.1790	0.2288	0
25/08/2026	R213 On 04-February-27			Bond Future	8.0188	8.1098	99.6596	99.3570	33,457
25/08/2026	R213 On 04-February-27	8.14	Call	Bond Future	1387.6900	1227.9200	1.3877	1.2279	0
25/08/2026	R213 On 04-February-27	8.14	Put	Bond Future	984.9900	1127.8300	0.9850	1.1278	0
25/08/2026	R213 On 06-May-27			Bond Future	8.0318	8.1296	98.0277	97.7194	0
25/08/2026	R213 On 06-May-27	7.56	Call	Bond Future	677.1800	583.7500	0.6772	0.5838	0
25/08/2026	R213 On 06-May-27	7.56	Put	Bond Future	2181.6700	2396.5800	2.1817	2.3966	0
25/08/2026	R213 On 06-May-27	8.13	Call	Bond Future	1524.8400	1365.6100	1.5248	1.3656	2,830
25/08/2026	R213 On 06-May-27	8.13	Put	Bond Future	1215.0800	1364.1900	1.2151	1.3642	0
25/08/2026	R213 On 06-May-27	9.25	Call	Bond Future	4179.0500	3931.1800	4.1791	3.9312	0
25/08/2026	R213 On 06-May-27	9.25	Put	Bond Future	421.8500	482.3200	0.4219	0.4823	2,830
25/08/2026	R213 On 05-August-27			Bond Future	8.0352	8.1408	99.9665	99.6521	0
25/08/2026	R213 On 05-August-27	7.95	Call	Bond Future	1323.6000	1180.4100	1.3236	1.1804	1,200
25/08/2026	R213 On 05-August-27	7.95	Put	Bond Future	1577.9400	1749.1400	1.5779	1.7491	0
25/08/2026	R213 On 05-August-27	8.27	Call	Bond Future	1886.5700	1711.3900	1.8866	1.7114	0
25/08/2026	R213 On 05-August-27	8.27	Put	Bond Future	1189.5300	1328.7400	1.1895	1.3287	0
25/08/2026	R213 On 05-August-27	8.58	Call	Bond Future	2524.9800	2323.0300	2.5250	2.3230	0
25/08/2026	R213 On 05-August-27	8.58	Put	Bond Future	917.1300	1029.5700	0.9171	1.0296	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
25/08/2026	R213 On 04-November-27			Bond Future	8.0861	8.2008	98.2402	97.9197	0
25/08/2026	R213 On 04-November-27	8.02	Call	Bond Future	1431.1700	1281.7600	1.4312	1.2818	0
25/08/2026	R213 On 04-November-27	8.02	Put	Bond Future	1616.3500	1787.4100	1.6164	1.7874	0
25/08/2026	R214 On 05-November-26			Bond Future	9.2088	9.3119	79.9571	79.2744	28,057
25/08/2026	R214 On 05-November-26	10.97	Call	Bond Future	10691.4300	10038.3600	10.6914	10.0384	0
25/08/2026	R214 On 05-November-26	10.97	Put	Bond Future	85.4500	115.0700	0.0855	0.1151	0
25/08/2026	R214 On 04-February-27			Bond Future	9.2591	9.3654	81.4558	80.7605	0
25/08/2026	R214 On 04-February-27	9.90	Call	Bond Future	5273.6100	4781.7200	5.2736	4.7817	0
25/08/2026	R214 On 04-February-27	9.90	Put	Bond Future	1209.2900	1412.7400	1.2093	1.4127	0
25/08/2026	R214 On 06-May-27			Bond Future	9.3006	9.4102	79.7269	79.0182	0
25/08/2026	R214 On 06-May-27	8.88	Call	Bond Future	1870.6900	1622.2900	1.8707	1.6223	0
25/08/2026	R214 On 06-May-27	8.88	Put	Bond Future	4674.4000	5134.7000	4.6744	5.1347	0
25/08/2026	R214 On 05-August-27			Bond Future	9.3403	9.4534	81.3037	80.5811	0
25/08/2026	R214 On 05-August-27	9.32	Call	Bond Future	3485.9300	3129.8800	3.4859	3.1299	0
25/08/2026	R214 On 05-August-27	9.32	Put	Bond Future	3616.6500	3983.2600	3.6167	3.9833	0
25/08/2026	R214 On 04-November-27			Bond Future	9.3977	9.5144	79.4900	78.7538	0
25/08/2026	R214 On 04-November-27	9.21	Call	Bond Future	3308.2100	2974.1200	3.3082	2.9741	0
25/08/2026	R214 On 04-November-27	9.21	Put	Bond Future	4512.1100	4914.1600	4.5121	4.9142	0
25/08/2026	R248 On 05-November-26			Bond Future	9.2917	9.3947	96.7045	95.8008	286,105
25/08/2026	R248 On 05-November-26	9.50	Call	Bond Future	3467.1800	2941.5200	3.4672	2.9415	0
25/08/2026	R248 On 05-November-26	9.50	Put	Bond Future	1652.9600	2031.0000	1.6530	2.0310	400
25/08/2026	R248 On 05-November-26	11.31	Call	Bond Future	15556.7400	14680.6900	15.5567	14.6807	0
25/08/2026	R248 On 05-November-26	11.31	Put	Bond Future	77.0300	104.6800	0.0770	0.1047	0
25/08/2026	R248 On 04-February-27			Bond Future	9.3396	9.4456	98.5172	97.5967	0
25/08/2026	R248 On 04-February-27	10.11	Call	Bond Future	7768.0200	7085.6500	7.7680	7.0857	0
25/08/2026	R248 On 04-February-27	10.11	Put	Bond Future	1391.0500	1629.1800	1.3911	1.6292	0
25/08/2026	R248 On 06-May-27			Bond Future	9.3793	9.4884	95.9752	95.0370	260
25/08/2026	R248 On 06-May-27	8.86	Call	Bond Future	2193.5100	1893.3000	2.1935	1.8933	4,000
25/08/2026	R248 On 06-May-27	8.86	Put	Bond Future	6870.7000	7508.6300	6.8707	7.5086	0
25/08/2026	R248 On 06-May-27	9.05	Call	Bond Future	2781.9100	2423.7200	2.7819	2.4237	0
25/08/2026	R248 On 06-May-27	9.05	Put	Bond Future	5706.4700	6286.4200	5.7065	6.2864	0
25/08/2026	R248 On 06-May-27	9.59	Call	Bond Future	5161.5500	4632.9800	5.1616	4.6330	0
25/08/2026	R248 On 06-May-27	9.59	Put	Bond Future	3362.5700	3772.1400	3.3626	3.7721	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
25/08/2026	R248 On 06-May-27	10.09	Call	Bond Future	7999.9500	7345.7200	8.0000	7.3457	0
25/08/2026	R248 On 06-May-27	10.09	Put	Bond Future	2143.8800	2427.7900	2.1439	2.4278	4,000
25/08/2026	R248 On 05-August-27			Bond Future	9.4172	9.5295	97.8734	96.9167	0
25/08/2026	R248 On 05-August-27	9.37	Call	Bond Future	4530.1600	4064.0200	4.5302	4.0640	0
25/08/2026	R248 On 05-August-27	9.37	Put	Bond Future	4937.0300	5427.5900	4.9370	5.4276	0
25/08/2026	R248 On 04-November-27			Bond Future	9.4708	9.5864	95.2201	94.2456	0
25/08/2026	R248 On 04-November-27	9.26	Call	Bond Future	4326.8600	3888.0400	4.3269	3.8880	0
25/08/2026	R248 On 04-November-27	9.26	Put	Bond Future	6144.0300	6679.7200	6.1440	6.6797	0
25/08/2026	R2R9 On 05-November-26			Bond Future	9.1022	9.2007	106.7646	106.0169	15,682
25/08/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95794.5500	95046.7900	95.7946	95.0468	0
25/08/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	R2R9 On 04-February-27			Bond Future	9.1555	9.2576	108.7661	108.0045	0
25/08/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6507.8300	5948.4700	6.5078	5.9485	0
25/08/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1194.2400	1396.4800	1.1942	1.3965	0
25/08/2026	R2R9 On 06-May-27			Bond Future	9.2031	9.3088	105.8829	105.1067	0
25/08/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2188.7300	1908.3500	2.1887	1.9084	0
25/08/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4991.3500	5487.1000	4.9914	5.4871	0
25/08/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2515.9300	2206.5600	2.5159	2.2066	250
25/08/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4481.5100	4948.2700	4.4815	4.9483	0
25/08/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5425.0500	4938.2500	5.4251	4.9383	0
25/08/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2270.0500	2559.3800	2.2701	2.5594	250
25/08/2026	R2R9 On 05-August-27			Bond Future	9.2482	9.3579	107.9772	107.1858	0
25/08/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2524.4700	2233.2800	2.5245	2.2333	910
25/08/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5694.7800	6194.9700	5.6948	6.1950	0
25/08/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2753.7300	2444.0400	2.7537	2.4440	180
25/08/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5321.6800	5803.3700	5.3217	5.8034	0
25/08/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3990.2300	3595.6400	3.9902	3.5956	0
25/08/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3904.4000	4301.1900	3.9044	4.3012	0
25/08/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5137.7500	4682.8700	5.1378	4.6829	0
25/08/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3121.0300	3457.5300	3.1210	3.4575	910
25/08/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5835.2700	5349.7900	5.8353	5.3498	0
25/08/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2767.2300	3073.1300	2.7672	3.0731	180
25/08/2026	R2R9 On 04-November-27			Bond Future	9.3111	9.4250	104.9683	104.1621	0
25/08/2026	R2R9 On 04-November-27	9.12	Call	Bond Future	3640.8500	3279.2400	3.6409	3.2792	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2026	R2R9 On 04-November-27	9.12	Put	Bond Future	5013.9700	5458.5900	5.0140	5.4586	0
25/08/2026	R4R2 On 05-November-26			Bond Future	9.2977	9.4011	107.8206	106.9470	4,116
25/08/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96598.0200	95724.4100	96.5980	95.7244	0
25/08/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2026	R4R2 On 04-February-27			Bond Future	9.3520	9.4589	109.8419	108.9522	0
25/08/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7558.5800	6898.6000	7.5586	6.8986	0
25/08/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1325.0500	1554.8300	1.3251	1.5548	0
25/08/2026	R4R2 On 06-May-27			Bond Future	9.4011	9.5115	106.8534	105.9466	0
25/08/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2436.6700	2113.8700	2.4367	2.1139	0
25/08/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5827.6300	6411.6700	5.8276	6.4117	0
25/08/2026	R4R2 On 05-August-27			Bond Future	9.4479	9.5621	108.9669	108.0421	0
25/08/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4487.2600	4029.3500	4.4873	4.0294	0
25/08/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4551.7400	5018.6200	4.5517	5.0186	0
25/08/2026	R4R2 On 04-November-27			Bond Future	9.5106	9.6288	105.8499	104.9080	0
25/08/2026	R4R2 On 04-November-27	9.28	Call	Bond Future	4048.7200	3632.7600	4.0487	3.6328	0
25/08/2026	R4R2 On 04-November-27	9.28	Put	Bond Future	5923.2400	6449.2500	5.9232	6.4493	0
25/08/2026	RR87 On 05-November-26			Bond Future	6.8694	6.8653	102.7075	102.7079	0
25/08/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0021	0.0024	0.0000	0.0000	0
25/08/2026	RR87 On 05-November-26	5.27	Put	Bond Future	183.4321	182.9724	0.1834	0.1830	0
25/08/2026	RR88 On 05-November-26			Bond Future	7.3800	7.3802	105.8944	105.8942	0
25/08/2026	RR88 On 05-November-26	6.71	Call	Bond Future	5.5659	5.7755	0.0056	0.0058	0
25/08/2026	RR88 On 05-November-26	6.71	Put	Bond Future	708.1459	708.5155	0.7081	0.7085	0
25/08/2026	RR88 On 04-February-27			Bond Future	7.3167	7.3167	104.0387	104.0387	0
25/08/2026	RR88 On 04-February-27	7.78	Call	Bond Future	518.1311	518.8754	0.5181	0.5189	0
25/08/2026	RR88 On 04-February-27	7.78	Put	Bond Future	129.6311	130.3754	0.1296	0.1304	0
25/08/2026	RR88 On 06-May-27			Bond Future	7.1170	7.1168	106.0448	106.0449	0
25/08/2026	RR88 On 06-May-27	7.89	Call	Bond Future	562.2891	562.7984	0.5623	0.5628	0
25/08/2026	RR88 On 06-May-27	7.89	Put	Bond Future	98.6991	99.0884	0.0987	0.0991	0
25/08/2026	RR88 On 05-August-27			Bond Future	6.4944	6.4940	102.8348	102.8349	0
25/08/2026	RR88 On 05-August-27	8.07	Call	Bond Future	602.0385	602.3234	0.6020	0.6023	0
25/08/2026	RR88 On 05-August-27	8.07	Put	Bond Future	32.7085	32.8434	0.0327	0.0328	0
25/08/2026	RR88 On 04-November-27			Bond Future	4.4910	4.4924	104.7089	104.7087	0
25/08/2026	RR88 On 04-November-27	6.65	Call	Bond Future	260.4424	260.2931	0.2604	0.2603	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2026	RR88 On 04-November-27	6.65	Put	Bond Future	2.2824	2.3031	0.0023	0.0023	0
25/08/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/08/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0