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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	2029 On 06-August-26			Bond Future	151.8601	152.2123	151.8601	152.2123	5,449
15/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	7760.0900	8112.2900	7.7601	8.1123	0
15/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2029 On 05-November-26			Bond Future	153.1745	153.5344	153.1745	153.5344	7,709
15/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	5614.5100	5974.4300	5.6145	5.9744	0
15/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2029 On 04-February-27			Bond Future	156.1194	156.4866	156.1194	156.4866	0
15/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6399.3800	6766.6000	6.3994	6.7666	0
15/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2029 On 06-May-27			Bond Future	157.6092	157.9831	157.6092	157.9831	0
15/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4289.2400	4663.1400	4.2892	4.6631	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2029 On 05-August-27			Bond Future	160.6707	161.0512	160.6707	161.0512	0
15/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	3950.7400	4331.1600	3.9507	4.3312	0
15/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2030 On 06-August-26			Bond Future	7.8006	7.8227	100.8520	100.7857	47,159
15/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	6.3900	6.0100	0.0064	0.0060	1,000
15/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	1796.9800	1862.9200	1.7970	1.8629	0
15/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	250.9200	233.9900	0.2509	0.2340	1,000
15/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	523.0300	572.4200	0.5230	0.5724	0
15/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	908.6600	865.1800	0.9087	0.8652	0
15/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	134.3100	157.1500	0.1343	0.1572	1,000
15/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	4148.8100	4082.7400	4.1488	4.0827	0
15/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	0.4900	0.7400	0.0005	0.0007	0
15/07/2026	2030 On 05-November-26			Bond Future	7.8214	7.8451	102.6986	102.6320	135,786
15/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1894.2300	1846.6100	1.8942	1.8466	0
15/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	310.9900	330.0500	0.3110	0.3301	0
15/07/2026	2030 On 04-February-27			Bond Future	7.8291	7.8550	100.6412	100.5735	22,702
15/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	929.5400	898.3600	0.9295	0.8984	0
15/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	953.3600	989.8200	0.9534	0.9898	0
15/07/2026	2030 On 06-May-27			Bond Future	7.8432	7.8718	102.5689	102.4998	0
15/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	419.4300	401.4600	0.4194	0.4015	0
15/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	1817.7200	1868.7900	1.8177	1.8688	0
15/07/2026	2030 On 05-August-27			Bond Future	7.8670	7.8990	100.5283	100.4574	0
15/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	1415.6700	1376.3300	1.4157	1.3763	0
15/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	880.2900	911.7900	0.8803	0.9118	0
15/07/2026	2031 On 06-August-26			Bond Future	117.1009	117.2444	117.1009	117.2444	4,822
15/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3291.1800	3434.6300	3.2912	3.4346	0
15/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0.3200	0.2600	0.0003	0.0003	0
15/07/2026	2031 On 05-November-26			Bond Future	119.2735	119.4207	119.2735	119.4207	11,708
15/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	7783.5100	7930.6700	7.7835	7.9307	0
15/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
15/07/2026	2031 On 04-February-27			Bond Future	119.0635	119.2135	119.0635	119.2135	0
15/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	3011.0800	3146.4900	3.0111	3.1465	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	127.5800	113.0400	0.1276	0.1130	0
15/07/2026	2031 On 06-May-27			Bond Future	121.3714	121.5241	121.3714	121.5241	0
15/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	4546.5400	4693.6700	4.5465	4.6937	0
15/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	45.1800	39.5800	0.0452	0.0396	0
15/07/2026	2031 On 05-August-27			Bond Future	121.1685	121.3229	121.1685	121.3229	0
15/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	998.0000	1073.7400	0.9980	1.0737	0
15/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	1239.5200	1160.8400	1.2395	1.1608	0
15/07/2026	2032 On 06-August-26			Bond Future	8.1163	8.1178	103.5995	103.5928	64,683
15/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	8482.1900	8475.5300	8.4822	8.4755	0
15/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0.0800	0.1200	0.0001	0.0001	0
15/07/2026	2032 On 05-November-26			Bond Future	8.1516	8.1530	101.3370	101.3310	162,904
15/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	4509.3800	4508.1100	4.5094	4.5081	0
15/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	282.9100	287.6300	0.2829	0.2876	0
15/07/2026	2032 On 04-February-27			Bond Future	8.1807	8.1821	103.2614	103.2556	0
15/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	2380.0800	2380.4300	2.3801	2.3804	0
15/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1151.2600	1157.4500	1.1513	1.1575	0
15/07/2026	2032 On 06-May-27			Bond Future	8.2074	8.2089	101.0787	101.0727	0
15/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	1054.0600	1054.6300	1.0541	1.0546	0
15/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	2686.0200	2692.6200	2.6860	2.6926	0
15/07/2026	2032 On 05-August-27			Bond Future	8.2403	8.2421	103.0181	103.0115	0
15/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	2366.3000	2365.1400	2.3663	2.3651	0
15/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	1687.5800	1693.0500	1.6876	1.6931	0
15/07/2026	2033 On 06-August-26			Bond Future	147.2903	148.2843	147.2903	148.2843	11,444
15/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13040.2700	14034.3300	13.0403	14.0343	0
15/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2033 On 05-November-26			Bond Future	148.4162	149.4299	148.4162	149.4299	13,095
15/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11156.1900	12169.8800	11.1562	12.1699	0
15/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2033 On 04-February-27			Bond Future	151.2696	152.3031	151.2696	152.3031	0
15/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	8559.6400	9593.1300	8.5596	9.5931	0
15/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2033 On 06-May-27			Bond Future	152.5595	153.6127	152.5595	153.6127	0
15/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	1349.5300	2402.6800	1.3495	2.4027	0

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15/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2033 On 05-August-27			Bond Future	155.5230	156.5959	155.5230	156.5959	0
15/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	2373.0300	3445.9300	2.3730	3.4459	0
15/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2037 On 06-August-26			Bond Future	8.6574	8.6642	99.2024	99.1564	178,489
15/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	4298.1100	4264.1600	4.2981	4.2642	0
15/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	86.6900	98.7300	0.0867	0.0987	8,000
15/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	8653.3900	8608.4800	8.6534	8.6085	2,541
15/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	3.7500	4.8300	0.0038	0.0048	0
15/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	12587.3500	12541.4200	12.5874	12.5414	0
15/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0.1200	0.1800	0.0001	0.0002	2,541
15/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	15869.9300	15823.9400	15.8699	15.8239	0
15/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
15/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	18015.4400	17969.4500	18.0154	17.9695	0
15/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2037 On 05-November-26			Bond Future	8.6968	8.7037	101.0188	100.9729	162,577
15/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	5555.6900	5526.1000	5.5557	5.5261	4,490
15/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	665.3200	681.6400	0.6653	0.6816	0
15/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	9725.7200	9687.2900	9.7257	9.6873	0
15/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	224.1500	231.6300	0.2242	0.2316	4,490
15/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	11842.7500	11801.5300	11.8428	11.8015	0
15/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	121.5900	126.2800	0.1216	0.1263	0
15/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	12961.8000	12919.1600	12.9618	12.9192	0
15/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	76.3400	79.6100	0.0763	0.0796	4,490
15/07/2026	2037 On 04-February-27			Bond Future	8.7326	8.7398	98.6790	98.6324	0
15/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1687.0600	1674.7400	1.6871	1.6747	4,490
15/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	3614.5300	3648.7600	3.6145	3.6488	0
15/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	5053.2500	5026.4900	5.0533	5.0265	0
15/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1390.8400	1410.6300	1.3908	1.4106	4,490
15/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	6016.2100	5986.8000	6.0162	5.9868	0
15/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1127.4000	1144.5400	1.1274	1.1445	0
15/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	7521.4200	7488.6700	7.5214	7.4887	0
15/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	832.3200	846.1200	0.8323	0.8461	4,490
15/07/2026	2037 On 06-May-27			Bond Future	8.7722	8.7797	100.5690	100.5215	0

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15/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	2404.8600	2388.5600	2.4049	2.3886	0
15/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	3641.3700	3672.5900	3.6414	3.6726	0
15/07/2026	2037 On 05-August-27			Bond Future	8.8174	8.8252	98.2394	98.1904	0
15/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	4230.7800	4206.7200	4.2308	4.2067	0
15/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	2791.2300	2816.0800	2.7912	2.8161	0
15/07/2026	2038 On 06-August-26			Bond Future	161.3417	161.9987	161.3417	161.9987	2,616
15/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	16621.7200	17278.7100	16.6217	17.2787	0
15/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2038 On 05-November-26			Bond Future	164.3353	165.0056	164.3353	165.0056	1,585
15/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	18025.2500	18695.5900	18.0253	18.6956	0
15/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2038 On 04-February-27			Bond Future	165.2221	165.9055	165.2221	165.9055	0
15/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	11392.1400	12075.5100	11.3921	12.0755	0
15/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2038 On 06-May-27			Bond Future	168.4247	169.1213	168.4247	169.1213	0
15/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	2324.6800	3021.2500	2.3247	3.0213	0
15/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2038 On 05-August-27			Bond Future	169.3721	170.0805	169.3721	170.0805	0
15/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	242.0500	950.4900	0.2421	0.9505	0
15/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2040 On 06-August-26			Bond Future	8.9483	8.9653	100.6878	100.5559	53,937
15/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	2425.1500	2351.9400	2.4252	2.3519	0
15/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	498.1900	556.8600	0.4982	0.5569	13,500
15/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	21253.9300	21122.0500	21.2539	21.1221	0
15/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2040 On 05-November-26			Bond Future	8.9920	9.0094	102.5314	102.3980	30,339
15/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	7349.7600	7246.6500	7.3498	7.2467	2,300
15/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	659.1500	689.5100	0.6592	0.6895	0
15/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	11993.5900	11873.3200	11.9936	11.8733	0
15/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	235.6100	248.8100	0.2356	0.2488	2,300
15/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	14343.5700	14218.5400	14.3436	14.2185	0
15/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	137.7200	146.1600	0.1377	0.1462	0
15/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	15572.4200	15444.8800	15.5724	15.4449	0

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15/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	89.0400	94.9700	0.0890	0.0950	2,300
15/07/2026	2040 On 04-February-27			Bond Future	9.0330	9.0510	99.9699	99.8341	51,829
15/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	2155.5200	2106.9400	2.1555	2.1069	2,300
15/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	4088.8400	4176.0000	4.0888	4.1760	0
15/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	6229.5600	6139.3000	6.2296	6.1393	0
15/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	1584.5400	1630.0200	1.5845	1.6300	2,300
15/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	7678.8900	7580.2000	7.6789	7.5802	0
15/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1225.4200	1262.4700	1.2254	1.2625	0
15/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	9052.7300	8947.6600	9.0527	8.9477	0
15/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	972.9400	1003.6100	0.9729	1.0036	2,300
15/07/2026	2040 On 06-May-27			Bond Future	9.0774	9.0960	101.8846	101.7462	0
15/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	2879.0000	2822.8700	2.8790	2.8229	0
15/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	4360.3900	4442.6800	4.3604	4.4427	0
15/07/2026	2040 On 05-August-27			Bond Future	9.1270	9.1463	99.3295	99.1880	0
15/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	4923.0100	4847.0700	4.9230	4.8471	0
15/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	3454.2300	3519.8000	3.4542	3.5198	0
15/07/2026	2043 On 06-August-26			Bond Future	125.7016	125.5933	125.7016	125.5933	3,116
15/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	14821.5706	14713.2812	14.8216	14.7133	0
15/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0006	0.0012	0.0000	0.0000	0
15/07/2026	2043 On 05-November-26			Bond Future	128.0339	127.9245	128.0339	127.9245	0
15/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	15204.0613	15095.6910	15.2041	15.0957	0
15/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	10.1713	11.1610	0.0102	0.0112	0
15/07/2026	2043 On 04-February-27			Bond Future	127.5468	127.4353	127.5468	127.4353	3,116
15/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	10259.4823	10161.5027	10.2595	10.1615	0
15/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	342.6923	356.1827	0.3427	0.3562	0
15/07/2026	2043 On 06-May-27			Bond Future	130.0191	129.9053	130.0191	129.9053	0
15/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	4985.3669	4920.3662	4.9854	4.9204	0
15/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2446.3069	2495.0962	2.4463	2.4951	0
15/07/2026	2043 On 05-August-27			Bond Future	129.5285	129.4111	129.5285	129.4111	0
15/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	3905.5428	3850.5655	3.9055	3.8506	0
15/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	3937.0828	3999.5055	3.9371	3.9995	0
15/07/2026	2044 On 06-August-26			Bond Future	9.0676	9.0794	97.5213	97.4205	41,792
15/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	1024.0700	1009.1700	1.0241	1.0092	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	1601.3800	1687.2800	1.6014	1.6873	7,000
15/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	2249.7400	2209.2700	2.2497	2.2093	0
15/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	716.3500	776.6800	0.7164	0.7767	7,000
15/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	5665.3300	5582.9700	5.6653	5.5830	0
15/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	111.2400	129.6800	0.1112	0.1297	14,500
15/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	23191.7000	23090.9000	23.1917	23.0909	0
15/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2044 On 05-November-26			Bond Future	9.1094	9.1215	99.3069	99.2051	97,266
15/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	4764.8700	4707.0900	4.7649	4.7071	0
15/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	1559.7600	1603.7100	1.5598	1.6037	15,000
15/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	16449.1400	16353.4300	16.4491	16.3534	0
15/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	115.2800	121.3000	0.1153	0.1213	0
15/07/2026	2044 On 04-February-27			Bond Future	9.1487	9.1612	96.8093	96.7059	0
15/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	9271.9700	9196.4600	9.2720	9.1965	0
15/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1231.5300	1259.4400	1.2315	1.2594	0
15/07/2026	2044 On 06-May-27			Bond Future	9.1908	9.2037	98.6636	98.5581	0
15/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	3594.9300	3550.8800	3.5949	3.5509	0
15/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	4513.2400	4574.6600	4.5132	4.5747	0
15/07/2026	2044 On 05-August-27			Bond Future	9.2374	9.2507	96.1720	96.0640	0
15/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	5523.5000	5467.1100	5.5235	5.4671	0
15/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	3898.0100	3949.6000	3.8980	3.9496	0
15/07/2026	2046 On 06-August-26			Bond Future	144.1760	145.5286	144.1760	145.5286	4,329
15/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	21795.9500	23148.5900	21.7960	23.1486	0
15/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2046 On 05-November-26			Bond Future	144.4892	145.8679	144.4892	145.8679	14,512
15/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	19009.1900	20387.8800	19.0092	20.3879	0
15/07/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2046 On 04-February-27			Bond Future	147.2671	148.6726	147.2671	148.6726	0
15/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	16177.0600	17582.6000	16.1771	17.5826	0
15/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2046 On 06-May-27			Bond Future	147.7075	149.1398	147.7075	149.1398	0
15/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	149.7800	0.0000	0.1498	0
15/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	1282.4800	0.0000	1.2825	0.0000	0
15/07/2026	2046 On 05-August-27			Bond Future	150.5761	152.0355	150.5761	152.0355	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	1406.1400	2865.4800	1.4061	2.8655	0
15/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2050 On 06-August-26			Bond Future	145.7157	147.5756	145.7157	147.5756	1,955
15/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	22445.6800	24305.6100	22.4457	24.3056	0
15/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2050 On 05-November-26			Bond Future	148.4191	150.3146	148.4191	150.3146	16,377
15/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	24579.0800	26474.6300	24.5791	26.4746	0
15/07/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2050 On 04-February-27			Bond Future	148.7430	150.6752	148.7430	150.6752	0
15/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	16353.0000	18285.2000	16.3530	18.2852	0
15/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2050 On 06-May-27			Bond Future	151.6262	153.5956	151.6262	153.5956	0
15/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	1166.2100	3135.6400	1.1662	3.1356	0
15/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	2050 On 05-August-27			Bond Future	151.9833	153.9895	151.9833	153.9895	0
15/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	1019.5300	0.0000	1.0195	0
15/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	986.7400	0.0000	0.9867	0.0000	0
15/07/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	AL37 On 06-August-26			Index Future	1298.4050	1297.9900	1298.4050	1,297.9900	0
15/07/2026	AL37 On 05-November-26			Index Future	1322.4360	1322.0170	1322.4360	1,322.0170	0
15/07/2026	AL37 On 04-February-27			Index Future	1347.5450	1347.1200	1347.5450	1,347.1200	0
15/07/2026	AL37 On 06-May-27			Index Future	1373.3590	1372.9250	1373.3590	1,372.9250	0
15/07/2026	AL37 On 05-August-27			Index Future	1399.4610	1399.0170	1399.4610	1,399.0170	0
15/07/2026	AL7T On 06-August-26			Index Future	1694.5920	1693.7380	1694.5920	1,693.7380	0
15/07/2026	AL7T On 05-November-26			Index Future	1725.9550	1725.0900	1725.9550	1,725.0900	0
15/07/2026	AL7T On 04-February-27			Index Future	1758.7260	1757.8460	1758.7260	1,757.8460	0
15/07/2026	AL7T On 06-May-27			Index Future	1792.4170	1791.5200	1792.4170	1,791.5200	0
15/07/2026	AL7T On 05-August-27			Index Future	1826.4840	1825.5670	1826.4840	1,825.5670	0
15/07/2026	ALBI On 06-August-26			Index Future	1431.0680	1430.1460	1431.0680	1,430.1460	73

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2026	ALBI On 05-November-26			Index Future	1457.5550	1456.6190	1457.5550	1,456.6190	0
15/07/2026	ALBI On 04-February-27			Index Future	1485.2300	1484.2780	1485.2300	1,484.2780	0
15/07/2026	ALBI On 06-May-27			Index Future	1513.6810	1512.7110	1513.6810	1,512.7110	0
15/07/2026	ALBI On 05-August-27			Index Future	1542.4500	1541.4590	1542.4500	1,541.4590	0
15/07/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/07/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
15/07/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/07/2026	C303 On 28-February-33			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
15/07/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	ES33 On 06-August-26			Bond Future	8.8309	8.8432	96.1389	96.0782	0
15/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14270.2600	14209.5400	14.2703	14.2095	0
15/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	ES33 On 05-November-26			Bond Future	8.8897	8.9023	94.1294	94.0684	0
15/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8801.0400	8739.9800	8.8010	8.7400	0
15/07/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	ES33 On 04-February-27			Bond Future	8.9474	8.9607	95.9393	95.8773	0
15/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3442.7100	3380.6900	3.4427	3.3807	0
15/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	ES33 On 06-May-27			Bond Future	9.0017	9.0157	94.0033	93.9399	0
15/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	922.0600	985.3700	0.9221	0.9854	0
15/07/2026	ES33 On 05-August-27			Bond Future	9.0624	9.0772	95.8279	95.7629	0
15/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	907.5000	842.4300	0.9075	0.8424	0
15/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	ES42 On 06-August-26			Bond Future	9.3847	9.4017	95.3146	95.1832	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	20840.2200	20708.8800	20.8402	20.7089	0
15/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	ES42 On 05-November-26			Bond Future	9.4377	9.4552	92.8189	92.6859	0
15/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14854.0900	14721.1200	14.8541	14.7211	0
15/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	ES42 On 04-February-27			Bond Future	9.4882	9.5062	94.6037	94.4684	0
15/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5743.7800	5608.4900	5.7438	5.6085	0
15/07/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	ES42 On 06-May-27			Bond Future	9.5392	9.5579	92.1729	92.0349	0
15/07/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	1569.4400	1707.4800	1.5694	1.7075	0
15/07/2026	ES42 On 05-August-27			Bond Future	9.5932	9.6126	93.9612	93.8200	0
15/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	1779.1500	1637.9500	1.7792	1.6380	0
15/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	GOVI On 06-August-26			GOVI	1404.3360	1403.3860	1404.3360	1,403.3860	614
15/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2153360.0000	2143860.0000	215.3360	214.3860	0
15/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	GOVI On 05-November-26			GOVI	1430.3270	1429.3640	1430.3270	1,429.3640	119
15/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1533270.0000	1523640.0000	153.3270	152.3640	0
15/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	GOVI On 04-February-27			GOVI	1457.4850	1456.5050	1457.4850	1,456.5050	0
15/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	884850.0000	875050.0000	88.4850	87.5050	0
15/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	GOVI On 06-May-27			GOVI	1485.4060	1484.4060	1485.4060	1,484.4060	0
15/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	584060.0000	574060.0000	58.4060	57.4060	0
15/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	GOVI On 05-August-27			GOVI	1513.6370	1512.6170	1513.6370	1,512.6170	0
15/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	486370.0000	476170.0000	48.6370	47.6170	0
15/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
15/07/2026	I258 On 06-August-26			Bond Future	137.0394	136.8068	137.0394	136.8068	0
15/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	24089.4301	23856.8002	24.0894	23.8568	0
15/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0001	0.0002	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
15/07/2026	I258 On 05-November-26			Bond Future	139.5822	139.3462	139.5822	139.3462	0
15/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	24640.7768	24405.8973	24.6408	24.4059	0
15/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	8.5668	9.6673	0.0086	0.0097	0
15/07/2026	I258 On 04-February-27			Bond Future	139.3172	139.0768	139.3172	139.0768	0
15/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	20604.4863	20375.5121	20.6045	20.3755	0
15/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	187.3063	198.7221	0.1873	0.1987	0
15/07/2026	I258 On 06-May-27			Bond Future	142.0176	141.7722	142.0176	141.7722	0
15/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	10003.8902	9838.2725	10.0039	9.8383	0
15/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	2766.3402	2846.0525	2.7663	2.8461	0
15/07/2026	I258 On 05-August-27			Bond Future	141.7599	141.5085	141.7599	141.5085	0
15/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	7766.1222	7625.6612	7.7661	7.6257	0
15/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	4936.2022	5047.1612	4.9362	5.0472	0
15/07/2026	IGOV On 06-August-26			Index Future	452.8130	455.7130	452.8130	455.7130	250
15/07/2026	IGOV On 05-November-26			Index Future	461.3060	464.2610	461.3060	464.2610	8
15/07/2026	IGOV On 04-February-27			Index Future	470.1740	473.1870	470.1740	473.1870	0
15/07/2026	IGOV On 06-May-27			Index Future	479.2890	482.3600	479.2890	482.3600	0
15/07/2026	IGOV On 05-August-27			Index Future	488.5040	491.6330	488.5040	491.6330	0
15/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
15/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
15/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
15/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
15/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
15/07/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
15/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
15/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
15/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
15/07/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
15/07/2026	R033 On 06-August-26			Bond Future	8.1963	8.1928	112.7320	112.7510	3,076
15/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	10277.7700	10296.7700	10.2778	10.2968	0
15/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0.0400	0.0600	0.0000	0.0001	0
15/07/2026	R033 On 05-November-26			Bond Future	8.2325	8.2286	109.7544	109.7747	8,897
15/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	5762.8300	5784.9200	5.7628	5.7849	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	285.2600	287.0900	0.2853	0.2871	0
15/07/2026	R033 On 04-February-27			Bond Future	8.2629	8.2587	111.8387	111.8597	0
15/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	3147.4300	3165.8400	3.1474	3.1658	0
15/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1239.6800	1237.1000	1.2397	1.2371	0
15/07/2026	R033 On 06-May-27			Bond Future	8.2913	8.2869	108.9377	108.9590	0
15/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	1363.0300	1374.5400	1.3630	1.3745	0
15/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	3118.7600	3109.0100	3.1188	3.1090	0
15/07/2026	R033 On 05-August-27			Bond Future	8.3253	8.3207	111.0276	111.0488	0
15/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	2982.1900	2997.5100	2.9822	2.9975	0
15/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	1993.2700	1987.4200	1.9933	1.9874	0
15/07/2026	R035 On 06-August-26			Bond Future	8.3858	8.3974	106.9146	106.8437	17,056
15/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	19.2500	20.2600	0.0193	0.0203	4,876
15/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	4338.6000	4410.4700	4.3386	4.4105	0
15/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	75.6300	77.0200	0.0756	0.0770	0
15/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	3111.6500	3183.9000	3.1117	3.1839	0
15/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	103.4300	104.6300	0.1034	0.1046	4,876
15/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	2821.7100	2893.7700	2.8217	2.8938	0
15/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	611.9100	602.9600	0.6119	0.6030	0
15/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	1201.7900	1263.7000	1.2018	1.2637	0
15/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	749.3100	737.2100	0.7493	0.7372	0
15/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	1030.8800	1089.6400	1.0309	1.0896	4,876
15/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	2235.9600	2195.2500	2.2360	2.1953	350
15/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	272.4700	302.6200	0.2725	0.3026	0
15/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	2638.1700	2591.9700	2.6382	2.5920	0
15/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	197.5900	222.2500	0.1976	0.2223	0
15/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	4482.5200	4420.6200	4.4825	4.4206	200
15/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	46.6600	55.6200	0.0467	0.0556	0
15/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	4930.6200	4866.6300	4.9306	4.8666	0
15/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	32.7800	39.6500	0.0328	0.0397	350
15/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	4986.7300	4922.5100	4.9867	4.9225	250
15/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	31.3500	37.9900	0.0314	0.0380	0
15/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	5941.5700	5874.3600	5.9416	5.8744	0
15/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	14.5400	18.1900	0.0145	0.0182	0
15/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	7282.3400	7212.9800	7.2823	7.2130	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	4.8500	6.3500	0.0049	0.0064	200
15/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	7725.5400	7655.7900	7.7255	7.6558	0
15/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	3.3600	4.4700	0.0034	0.0045	350
15/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	7780.7900	7711.0000	7.7808	7.7110	0
15/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	3.2100	4.2800	0.0032	0.0043	250
15/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	10013.5000	9942.8600	10.0135	9.9429	0
15/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	0.5000	0.7200	0.0005	0.0007	200
15/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	10494.8100	10424.1000	10.4948	10.4241	0
15/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	0.3400	0.4900	0.0003	0.0005	250
15/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	14833.8300	14762.9700	14.8338	14.7630	0
15/07/2026	R035 On 06-August-26	11.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	R035 On 05-November-26			Bond Future	8.4246	8.4365	104.3707	104.2994	97,201
15/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	703.2900	690.4400	0.7033	0.6904	600
15/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	3473.7200	3532.1900	3.4737	3.5322	0
15/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	1971.7300	1942.0600	1.9717	1.9421	0
15/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	1700.2800	1741.9300	1.7003	1.7419	600
15/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	3246.3800	3205.5300	3.2464	3.2055	200
15/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1029.0000	1059.4700	1.0290	1.0595	0
15/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	3996.2100	3950.4300	3.9962	3.9504	0
15/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	794.9900	820.5300	0.7950	0.8205	600
15/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	5557.7500	5504.2000	5.5578	5.5042	0
15/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	482.0500	499.8200	0.4821	0.4998	200
15/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	8059.9900	7998.7200	8.0600	7.9987	0
15/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	230.5500	240.6000	0.2306	0.2406	200
15/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	9228.5600	9164.9800	9.2286	9.1650	0
15/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	166.3300	174.0700	0.1663	0.1741	0
15/07/2026	R035 On 04-February-27			Bond Future	8.4598	8.4722	106.3526	106.2802	0
15/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	657.1700	645.6200	0.6572	0.6456	3,000
15/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	5223.4400	5284.2700	5.2234	5.2843	0
15/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	1541.1300	1517.4500	1.5411	1.5175	3,000
15/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	3073.8100	3122.5100	3.0738	3.1225	0
15/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	2194.2800	2163.9500	2.1943	2.1640	1,050
15/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	2368.5000	2410.5500	2.3685	2.4106	0
15/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	3725.9200	3684.3200	3.7259	3.6843	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	1477.7600	1508.5400	1.4778	1.5085	3,000
15/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	4055.7900	4012.3300	4.0558	4.0123	0
15/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1354.5900	1383.5100	1.3546	1.3835	1,050
15/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	4436.4500	4390.9900	4.4365	4.3910	0
15/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1228.7400	1255.6600	1.2287	1.2557	0
15/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	6268.7700	6215.7100	6.2688	6.2157	0
15/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	795.1700	814.4900	0.7952	0.8145	1,050
15/07/2026	R035 On 06-May-27			Bond Future	8.4890	8.5020	103.8849	103.8111	0
15/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	1954.2000	1927.0300	1.9542	1.9270	0
15/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	3329.1300	3375.7800	3.3291	3.3758	0
15/07/2026	R035 On 05-August-27			Bond Future	8.5229	8.5365	105.8784	105.8027	0
15/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	3560.8000	3521.5000	3.5608	3.5215	0
15/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	2473.0600	2509.4500	2.4731	2.5095	0
15/07/2026	R038 On 06-August-26			Bond Future	8.7884	8.7952	118.9725	118.9184	2,147
15/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	20615.5600	20561.4700	20.6156	20.5615	0
15/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	R038 On 05-November-26			Bond Future	8.8349	8.8419	115.6681	115.6139	3,466
15/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	13605.5800	13557.0200	13.6056	13.5570	0
15/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	143.4500	149.0000	0.1435	0.1490	0
15/07/2026	R038 On 04-February-27			Bond Future	8.8781	8.8852	117.8646	117.8098	0
15/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	6766.4800	6732.8600	6.7665	6.7329	0
15/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	1427.2200	1448.3900	1.4272	1.4484	0
15/07/2026	R038 On 06-May-27			Bond Future	8.9203	8.9278	114.6377	114.5818	0
15/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	2796.5000	2777.6300	2.7965	2.7776	0
15/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	4389.2500	4426.3200	4.3893	4.4263	0
15/07/2026	R038 On 05-August-27			Bond Future	8.9669	8.9747	116.8369	116.7794	0
15/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	4813.5700	4786.1400	4.8136	4.7861	0
15/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	3477.6600	3507.8100	3.4777	3.5078	0
15/07/2026	R053 On 06-August-26			Bond Future	8.9505	8.9620	131.2108	131.0693	4,687
15/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	15.4300	16.8000	0.0154	0.0168	530
15/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	11305.7600	11448.7000	11.3058	11.4487	0
15/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	397.1100	398.6800	0.3971	0.3987	0
15/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	4858.0200	5001.1600	4.8580	5.0012	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	2975.4400	2924.3400	2.9754	2.9243	530
15/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	1149.1600	1239.6300	1.1492	1.2396	530
15/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	7803.5800	7690.5400	7.8036	7.6905	0
15/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	179.8200	208.3500	0.1798	0.2084	530
15/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	32099.5500	31957.9800	32.0996	31.9580	0
15/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	R053 On 05-November-26			Bond Future	8.9872	8.9989	127.7523	127.6091	50,900
15/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	23161.5500	23027.6200	23.1616	23.0276	0
15/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	184.9400	194.2100	0.1849	0.1942	0
15/07/2026	R053 On 04-February-27			Bond Future	9.0211	9.0331	130.1784	130.0328	0
15/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	12784.0400	12679.6400	12.7840	12.6796	0
15/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	1878.8400	1920.0400	1.8788	1.9200	0
15/07/2026	R053 On 06-May-27			Bond Future	9.0539	9.0662	126.8092	126.6608	0
15/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	5046.1400	4985.2100	5.0461	4.9852	0
15/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	6675.3300	6762.8400	6.6753	6.7628	0
15/07/2026	R053 On 05-August-27			Bond Future	9.0891	9.1018	129.2420	129.0901	0
15/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	7915.9200	7836.9200	7.9159	7.8369	0
15/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	5671.8600	5744.7300	5.6719	5.7447	0
15/07/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
15/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	26.4000	27.0000	0.0264	0.0270	0
15/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	26.4000	27.0000	0.0264	0.0270	0
15/07/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
15/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	29.6300	29.7700	0.0296	0.0298	0
15/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	29.6300	29.7700	0.0296	0.0298	0
15/07/2026	R202 On 06-August-26			Bond Future	301.7982	302.5116	301.7982	302.5116	594
15/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	22938.2300	23651.5900	22.9382	23.6516	0
15/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	R202 On 05-November-26			Bond Future	307.3977	308.1265	307.3977	308.1265	732
15/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	26937.6800	27666.4500	26.9377	27.6665	0
15/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	R202 On 04-February-27			Bond Future	307.7172	308.4605	307.7172	308.4605	0
15/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	12987.1700	13730.5100	12.9872	13.7305	0
15/07/2026	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
15/07/2026	R202 On 06-May-27			Bond Future	313.6821	314.4394	313.6821	314.4394	0
15/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	6692.0500	7449.3800	6.6921	7.4494	0
15/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	R202 On 05-August-27			Bond Future	314.0554	314.8247	314.0554	314.8247	0
15/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	1085.4100	1854.6900	1.0854	1.8547	0
15/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	R209 On 06-August-26			Bond Future	8.5260	8.5375	87.5234	87.4558	5,154
15/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	14856.8600	14789.2600	14.8569	14.7893	0
15/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	R209 On 05-November-26			Bond Future	8.5631	8.5750	85.9749	85.9067	42,091
15/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	9534.2100	9472.8600	9.5342	9.4729	0
15/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	146.4300	153.2100	0.1464	0.1532	0
15/07/2026	R209 On 04-February-27			Bond Future	8.5965	8.6087	87.6075	87.5383	0
15/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	928.5200	913.3600	0.9285	0.9134	3,237
15/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	4204.7900	4258.8300	4.2048	4.2588	0
15/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	3548.6700	3509.8000	3.5487	3.5098	0
15/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	1526.4300	1556.7600	1.5264	1.5568	3,237
15/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	4845.7500	4800.3100	4.8458	4.8003	0
15/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1093.3000	1117.0600	1.0933	1.1171	0
15/07/2026	R209 On 06-May-27			Bond Future	8.6285	8.6412	86.1336	86.0630	0
15/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1623.3600	1600.5100	1.6234	1.6005	4,620
15/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	3753.8200	3801.6000	3.7538	3.8016	0
15/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	2013.8200	1987.2000	2.0138	1.9872	0
15/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	3235.6000	3279.6100	3.2356	3.2796	0
15/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	5150.8200	5105.1500	5.1508	5.1052	0
15/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1423.9800	1448.9400	1.4240	1.4489	4,620
15/07/2026	R209 On 05-August-27			Bond Future	8.6645	8.6778	87.7865	87.7141	0
15/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	3580.6000	3542.9000	3.5806	3.5429	0
15/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	2472.7600	2507.4600	2.4728	2.5075	0
15/07/2026	R210 On 06-August-26			Bond Future	269.5777	269.5014	269.5777	269.5014	284
15/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	9737.6500	9661.4300	9.7377	9.6614	0
15/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	R210 On 05-November-26			Bond Future	270.9988	270.9232	270.9988	270.9232	147

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	17668.8100	17593.2200	17.6688	17.5932	0
15/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	R210 On 04-February-27			Bond Future	276.2090	276.1327	276.2090	276.1327	300
15/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	10179.0300	10102.6500	10.1790	10.1027	0
15/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	R210 On 06-May-27			Bond Future	277.9033	277.8245	277.9033	277.8245	0
15/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	6773.3200	6694.5200	6.7733	6.6945	0
15/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	R210 On 05-August-27			Bond Future	283.3010	283.2194	283.3010	283.2194	0
15/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	7291.0200	7209.3600	7.2910	7.2094	0
15/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	R213 On 06-August-26			Bond Future	7.9599	7.9765	99.5262	99.4652	19,068
15/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	6110.2400	6049.3400	6.1102	6.0493	0
15/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	0.2100	0.3200	0.0002	0.0003	0
15/07/2026	R213 On 05-November-26			Bond Future	7.9935	8.0110	97.7980	97.7367	19,484
15/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	2920.8100	2874.7100	2.9208	2.8747	0
15/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	312.1600	327.3900	0.3122	0.3274	0
15/07/2026	R213 On 04-February-27			Bond Future	8.0202	8.0388	99.6551	99.5929	33,457
15/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	1490.0100	1458.8000	1.4900	1.4588	0
15/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1091.8100	1122.7900	1.0918	1.1228	0
15/07/2026	R213 On 06-May-27			Bond Future	8.0371	8.0572	98.0108	97.9474	0
15/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	706.8200	688.0900	0.7068	0.6881	0
15/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	2228.2100	2272.9400	2.2282	2.2729	0
15/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	1581.0700	1549.4500	1.5811	1.5495	2,830
15/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1288.2100	1320.0500	1.2882	1.3201	0
15/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	4221.2800	4172.1400	4.2213	4.1721	0
15/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	480.9800	495.3000	0.4810	0.4953	2,830
15/07/2026	R213 On 05-August-27			Bond Future	8.0602	8.0821	99.8919	99.8268	0
15/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	1317.4000	1288.7700	1.3174	1.2888	1,200
15/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	1646.3200	1682.8700	1.6463	1.6829	0
15/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1881.3700	1846.3300	1.8814	1.8463	0
15/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1258.9100	1289.0500	1.2589	1.2891	0
15/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	2515.1900	2474.7700	2.5152	2.4748	0
15/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	981.9200	1006.6800	0.9819	1.0067	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
15/07/2026	R214 On 06-August-26			Bond Future	8.9818	8.9985	82.9706	82.8558	9,862
15/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	17344.7400	17230.0000	17.3447	17.2300	0
15/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	R214 On 05-November-26			Bond Future	9.0253	9.0424	81.1929	81.0767	19,393
15/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	11997.6600	11890.3900	11.9977	11.8904	0
15/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	155.8600	164.8100	0.1559	0.1648	0
15/07/2026	R214 On 04-February-27			Bond Future	9.0669	9.0844	82.7346	82.6165	0
15/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	6515.7500	6431.6800	6.5158	6.4317	0
15/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1172.6000	1206.6900	1.1726	1.2067	0
15/07/2026	R214 On 06-May-27			Bond Future	9.1041	9.1222	81.0201	80.8996	0
15/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	2507.2400	2459.3000	2.5072	2.4593	0
15/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	4017.7600	4090.3400	4.0178	4.0903	0
15/07/2026	R214 On 05-August-27			Bond Future	9.1448	9.1636	82.5750	82.4517	0
15/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	4323.5700	4258.3000	4.3236	4.2583	0
15/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	3183.0800	3241.0400	3.1831	3.2410	0
15/07/2026	R248 On 06-August-26			Bond Future	9.0260	9.0376	101.3124	101.2059	71,438
15/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	1288.6100	1269.6000	1.2886	1.2696	0
15/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	1529.3200	1616.7700	1.5293	1.6168	1,762
15/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	2382.7000	2341.5600	2.3827	2.3416	0
15/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	797.0400	862.3600	0.7970	0.8624	100
15/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	8411.5900	8313.5700	8.4116	8.3136	0
15/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	38.5900	47.0300	0.0386	0.0470	1,762
15/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	24463.1700	24356.7100	24.4632	24.3567	0
15/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	R248 On 05-November-26			Bond Future	9.0666	9.0784	98.7293	98.6217	259,897
15/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	17634.6100	17533.6900	17.6346	17.5337	0
15/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	130.1100	136.7300	0.1301	0.1367	0
15/07/2026	R248 On 04-February-27			Bond Future	9.1052	9.1173	100.6041	100.4948	0
15/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	9837.2000	9758.2000	9.8372	9.7582	0
15/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1373.3100	1403.6100	1.3733	1.4036	0
15/07/2026	R248 On 06-May-27			Bond Future	9.1396	9.1521	98.0898	97.9783	260
15/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	3999.0700	3951.7300	3.9991	3.9517	0
15/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	4809.0400	4873.1900	4.8090	4.8732	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2026	R248 On 05-August-27			Bond Future	9.1771	9.1899	99.9720	99.8579	0
15/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	5960.3300	5901.0800	5.9603	5.9011	0
15/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	4268.6600	4323.4800	4.2687	4.3235	0
15/07/2026	R2R9 On 06-August-26			Bond Future	8.8884	8.8901	110.9948	110.9809	4,283
15/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	97875.3300	97861.3700	97.8753	97.8614	0
15/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	R2R9 On 05-November-26			Bond Future	8.9354	8.9371	108.0485	108.0352	2,858
15/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97078.4100	97065.1500	97.0784	97.0652	0
15/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	R2R9 On 04-February-27			Bond Future	8.9792	8.9809	110.1003	110.0871	0
15/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7855.6300	7852.0100	7.8556	7.8520	0
15/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1207.8300	1217.4200	1.2078	1.2174	0
15/07/2026	R2R9 On 06-May-27			Bond Future	9.0222	9.0240	107.2291	107.2155	0
15/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2906.9200	2906.7800	2.9069	2.9068	0
15/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4363.2900	4376.7300	4.3633	4.3767	0
15/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	3320.4700	3319.9400	3.3205	3.3199	250
15/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	3939.8000	3952.8500	3.9398	3.9529	0
15/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	6619.3600	6616.0400	6.6194	6.6160	0
15/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2118.1100	2128.3700	2.1181	2.1284	250
15/07/2026	R2R9 On 05-August-27			Bond Future	9.0692	9.0712	109.2862	109.2718	0
15/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	3134.7900	3133.4900	3.1348	3.1335	910
15/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	4996.0400	5009.1300	4.9960	5.0091	0
15/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3419.2100	3417.6300	3.4192	3.4176	180
15/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	4678.1000	4690.9100	4.6781	4.6909	0
15/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4891.2200	4888.3200	4.8912	4.8883	0
15/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3496.3300	3507.8200	3.4963	3.5078	0
15/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	6164.4500	6160.5400	6.1645	6.1605	0
15/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	2838.6700	2849.1500	2.8387	2.8492	910
15/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6919.2300	6914.7900	6.9192	6.9148	0
15/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2542.1300	2552.0800	2.5421	2.5521	180
15/07/2026	R4R2 On 06-August-26			Bond Future	9.0484	9.0653	112.6008	112.4518	4,569
15/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	99183.5100	99034.5600	99.1835	99.0346	0
15/07/2026	R4R2 On 06-August-26	102.06	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
15/07/2026	R4R2 On 05-November-26			Bond Future	9.0957	9.1131	109.5578	109.4071	2,958
15/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	98335.2400	98184.4900	98.3352	98.1845	0
15/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2026	R4R2 On 04-February-27			Bond Future	9.1402	9.1581	111.6384	111.4851	0
15/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9348.5300	9234.7800	9.3485	9.2348	0
15/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1318.5100	1358.1200	1.3185	1.3581	0
15/07/2026	R4R2 On 06-May-27			Bond Future	9.1839	9.2023	108.6705	108.5142	0
15/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3381.2400	3316.9400	3.3812	3.3169	0
15/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4955.0600	5047.1300	4.9551	5.0471	0
15/07/2026	R4R2 On 05-August-27			Bond Future	9.2311	9.2503	110.7553	110.5954	0
15/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	5708.3600	5622.4100	5.7084	5.6224	0
15/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	3984.4800	4058.4500	3.9845	4.0585	0
15/07/2026	RR87 On 06-August-26			Bond Future	7.3020	7.3010	100.8568	100.8572	0
15/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.0001	0.0001	0.0000	0.0000	0
15/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	273.0601	272.7001	0.2731	0.2727	0
15/07/2026	RR87 On 05-November-26			Bond Future	6.9051	6.8946	102.7034	102.7046	0
15/07/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0316	0.0354	0.0000	0.0000	0
15/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	187.5516	186.3554	0.1876	0.1864	0
15/07/2026	RR88 On 06-August-26			Bond Future	7.4992	7.5006	104.4935	104.4919	0
15/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0.0063	0.0087	0.0000	0.0000	0
15/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	853.3063	854.8887	0.8533	0.8549	0
15/07/2026	RR88 On 05-November-26			Bond Future	7.4953	7.4961	105.7742	105.7733	0
15/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	10.1703	10.3513	0.0102	0.0104	0
15/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	832.9503	834.0013	0.8330	0.8340	0
15/07/2026	RR88 On 04-February-27			Bond Future	7.4369	7.4376	103.9377	103.9370	0
15/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	459.9223	460.1851	0.4599	0.4602	0
15/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	172.4223	173.3051	0.1724	0.1733	0
15/07/2026	RR88 On 06-May-27			Bond Future	7.3103	7.3115	105.9285	105.9277	0
15/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	473.8460	473.7259	0.4738	0.4737	0
15/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	126.5460	127.1559	0.1265	0.1272	0
15/07/2026	RR88 On 05-August-27			Bond Future	6.9911	6.9945	102.6546	102.6534	0
15/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	443.5166	442.7202	0.4435	0.4427	0
15/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	54.3366	54.7602	0.0543	0.0548	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/07/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0