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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
20/07/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	2029 On 06-August-26			Bond Future	151.9081	151.8683	151.9081	151.8683	5,449
20/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	7808.1000	7768.3400	7.8081	7.7683	0
20/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2029 On 05-November-26			Bond Future	153.2139	153.1734	153.2139	153.1734	7,709
20/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	5653.8500	5613.4400	5.6539	5.6134	0
20/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2029 On 04-February-27			Bond Future	156.1523	156.1112	156.1523	156.1112	0
20/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6432.3300	6391.2300	6.4323	6.3912	0
20/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2029 On 06-May-27			Bond Future	157.6403	157.5982	157.6403	157.5982	0
20/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4320.2700	4278.2000	4.3203	4.2782	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2029 On 05-August-27			Bond Future	160.7149	160.6718	160.7149	160.6718	0
20/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	3994.8700	3951.7600	3.9949	3.9518	0
20/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2030 On 06-August-26			Bond Future	7.9552	7.9303	100.3898	100.4640	41,157
20/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	0.3500	1.1200	0.0004	0.0011	1,000
20/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	2253.2100	2179.7800	2.2532	2.1798	0
20/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	80.9300	115.7600	0.0809	0.1158	1,000
20/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	815.3100	775.9400	0.8153	0.7759	0
20/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	535.6800	611.9900	0.5357	0.6120	0
20/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	223.6000	225.7100	0.2236	0.2257	1,000
20/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	3686.4100	3760.9900	3.6864	3.7610	0
20/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	0.3600	0.7400	0.0004	0.0007	0
20/07/2026	2030 On 05-November-26			Bond Future	7.9916	7.9646	102.2215	102.2971	141,788
20/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1526.6900	1590.2800	1.5267	1.5903	0
20/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	420.6400	408.6300	0.4206	0.4086	0
20/07/2026	2030 On 04-February-27			Bond Future	8.0173	7.9877	100.1501	100.2272	22,702
20/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	691.8600	731.3500	0.6919	0.7314	0
20/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	1206.7400	1169.1100	1.2067	1.1691	0
20/07/2026	2030 On 06-May-27			Bond Future	8.0514	8.0188	102.0668	102.1454	0
20/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	287.6700	308.6900	0.2877	0.3087	0
20/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	2187.9700	2130.4400	2.1880	2.1304	0
20/07/2026	2030 On 05-August-27			Bond Future	8.0954	8.0591	100.0248	100.1048	0
20/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	1133.7400	1179.3700	1.1337	1.1794	0
20/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	1101.7700	1067.4500	1.1018	1.0675	0
20/07/2026	2031 On 06-August-26			Bond Future	116.9445	116.9130	116.9445	116.9130	4,822
20/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3134.7500	3103.5800	3.1348	3.1036	0
20/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0.2100	0.6100	0.0002	0.0006	0
20/07/2026	2031 On 05-November-26			Bond Future	119.1069	119.0748	119.1069	119.0748	11,708
20/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	7616.9300	7584.8400	7.6169	7.5848	0
20/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
20/07/2026	2031 On 04-February-27			Bond Future	118.8879	118.8551	118.8879	118.8551	0
20/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	2822.9000	2796.7900	2.8229	2.7968	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	114.9700	121.6800	0.1150	0.1217	0
20/07/2026	2031 On 06-May-27			Bond Future	121.1906	121.1571	121.1906	121.1571	0
20/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	4352.1800	4320.7800	4.3522	4.3208	0
20/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	31.6000	33.6700	0.0316	0.0337	0
20/07/2026	2031 On 05-August-27			Bond Future	120.9934	120.9588	120.9934	120.9588	0
20/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	779.0400	767.7800	0.7790	0.7678	0
20/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	1195.6200	1219.0200	1.1956	1.2190	0
20/07/2026	2032 On 06-August-26			Bond Future	8.2809	8.2510	102.8673	102.9996	56,624
20/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	7749.9200	7882.2600	7.7499	7.8823	0
20/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0.0300	0.1000	0.0000	0.0001	0
20/07/2026	2032 On 05-November-26			Bond Future	8.3272	8.2956	100.5849	100.7197	170,963
20/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	3854.9800	3980.0600	3.8550	3.9801	0
20/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	380.6000	370.9500	0.3806	0.3710	0
20/07/2026	2032 On 04-February-27			Bond Future	8.3680	8.3345	102.4903	102.6276	0
20/07/2026	2032 On 04-February-27	7.58	Call	Bond Future	422.0200	458.7700	0.4220	0.4588	500
20/07/2026	2032 On 04-February-27	7.58	Put	Bond Future	3715.9100	3615.2900	3.7159	3.6153	0
20/07/2026	2032 On 04-February-27	8.08	Call	Bond Future	1039.0600	1104.6100	1.0391	1.1046	500
20/07/2026	2032 On 04-February-27	8.08	Put	Bond Future	2227.6000	2155.7800	2.2276	2.1558	0
20/07/2026	2032 On 04-February-27	8.36	Call	Bond Future	1612.3500	1694.8400	1.6124	1.6948	0
20/07/2026	2032 On 04-February-27	8.36	Put	Bond Future	1645.0500	1590.1700	1.6451	1.5902	500
20/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	1901.2200	1990.2800	1.9012	1.9903	0
20/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1443.5700	1395.2600	1.4436	1.3953	0
20/07/2026	2032 On 06-May-27			Bond Future	8.4068	8.3712	100.2913	100.4312	0
20/07/2026	2032 On 06-May-27	7.58	Call	Bond Future	574.2200	614.4200	0.5742	0.6144	500
20/07/2026	2032 On 06-May-27	7.58	Put	Bond Future	3888.6300	3788.8600	3.8886	3.7889	0
20/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	789.6800	839.8300	0.7897	0.8398	0
20/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	3209.1200	3119.3000	3.2091	3.1193	0
20/07/2026	2032 On 06-May-27	8.08	Call	Bond Future	1197.4400	1262.2300	1.1974	1.2622	500
20/07/2026	2032 On 06-May-27	8.08	Put	Bond Future	2491.6400	2416.4600	2.4916	2.4165	0
20/07/2026	2032 On 06-May-27	8.47	Call	Bond Future	1990.6500	2075.3100	1.9907	2.0753	0
20/07/2026	2032 On 06-May-27	8.47	Put	Bond Future	1742.9200	1687.6100	1.7429	1.6876	500
20/07/2026	2032 On 05-August-27			Bond Future	8.4508	8.4129	102.2237	102.3663	0
20/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	1927.7400	2007.7000	1.9277	2.0077	0
20/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	2043.4300	1980.8400	2.0434	1.9808	0

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20/07/2026	2033 On 06-August-26			Bond Future	147.5981	147.5572	147.5981	147.5572	11,444
20/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13348.0800	13307.2300	13.3481	13.3072	0
20/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2033 On 05-November-26			Bond Future	148.7204	148.6789	148.7204	148.6789	13,095
20/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11460.4000	11418.8800	11.4604	11.4189	0
20/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2033 On 04-February-27			Bond Future	151.5727	151.5305	151.5727	151.5305	0
20/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	8862.7400	8820.5200	8.8627	8.8205	0
20/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2033 On 06-May-27			Bond Future	152.8661	152.8228	152.8661	152.8228	0
20/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	1656.1000	1612.8300	1.6561	1.6128	0
20/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2033 On 05-August-27			Bond Future	155.8476	155.8033	155.8476	155.8033	0
20/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	2697.6000	2653.3300	2.6976	2.6533	0
20/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2037 On 06-August-26			Bond Future	8.8262	8.8016	98.0723	98.2360	164,904
20/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	3204.5300	3389.5900	3.2045	3.3896	0
20/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	123.1800	144.5500	0.1232	0.1446	8,000
20/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	7522.6900	7688.8600	7.5227	7.6889	2,541
20/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	3.1200	5.6000	0.0031	0.0056	0
20/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	11457.2400	11621.0700	11.4572	11.6211	0
20/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0.0800	0.2200	0.0001	0.0002	2,541
20/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	14739.8600	14903.5500	14.7399	14.9036	0
20/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
20/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	16885.3700	17049.0600	16.8854	17.0491	0
20/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2037 On 05-November-26			Bond Future	8.8727	8.8472	99.8617	100.0285	176,319
20/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	4610.1500	4761.3800	4.6102	4.7614	4,490
20/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	876.8100	861.2900	0.8768	0.8613	0
20/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	8636.4200	8803.1600	8.6364	8.8032	0
20/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	291.8800	291.8700	0.2919	0.2919	4,490
20/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	10735.6300	10904.1900	10.7356	10.9042	0
20/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	171.5000	173.3100	0.1715	0.1733	0

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20/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	11850.6200	12019.3900	11.8506	12.0194	0
20/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	122.1900	124.2100	0.1222	0.1242	4,490
20/07/2026	2037 On 04-February-27			Bond Future	8.9161	8.8896	97.4952	97.6652	0
20/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1239.5400	1311.6200	1.2395	1.3116	4,490
20/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	4350.7400	4252.8800	4.3507	4.2529	0
20/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	4202.9000	4333.9700	4.2029	4.3340	0
20/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1724.2200	1685.3500	1.7242	1.6854	4,490
20/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	5109.9000	5249.8300	5.1099	5.2498	0
20/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1404.8200	1374.8100	1.4048	1.3748	0
20/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	6544.7600	6694.7500	6.5448	6.6948	0
20/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	1039.3900	1019.4400	1.0394	1.0194	4,490
20/07/2026	2037 On 06-May-27			Bond Future	8.9631	8.9355	99.3612	99.5343	0
20/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	1877.7400	1959.4900	1.8777	1.9595	0
20/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	4322.0900	4230.6900	4.3221	4.2307	0
20/07/2026	2037 On 05-August-27			Bond Future	9.0147	8.9861	97.0163	97.1927	0
20/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	3520.1800	3627.3700	3.5202	3.6274	0
20/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	3303.6500	3234.4600	3.3037	3.2345	0
20/07/2026	2038 On 06-August-26			Bond Future	160.8589	161.2886	160.8589	161.2886	2,616
20/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	16138.8800	16568.5700	16.1389	16.5686	0
20/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2038 On 05-November-26			Bond Future	163.8333	164.2711	163.8333	164.2711	1,613
20/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	17523.2500	17961.0600	17.5233	17.9611	0
20/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2038 On 04-February-27			Bond Future	164.7026	165.1487	164.7026	165.1487	0
20/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	10872.6000	11318.6600	10.8726	11.3187	0
20/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2038 On 06-May-27			Bond Future	167.8927	168.3474	167.8927	168.3474	0
20/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	1792.6500	2247.4000	1.7927	2.2474	0
20/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2038 On 05-August-27			Bond Future	168.8425	169.3055	168.8425	169.3055	0
20/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	0.0000	175.5400	0.0000	0.1755	0
20/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	287.5200	0.0000	0.2875	0.0000	0
20/07/2026	2040 On 06-August-26			Bond Future	9.1118	9.1024	99.4297	99.5018	53,937

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20/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	1425.9800	1556.3700	1.4260	1.5564	0
20/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	757.1200	815.4300	0.7571	0.8154	13,500
20/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	19995.8300	20067.9100	19.9958	20.0679	0
20/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2040 On 05-November-26			Bond Future	9.1618	9.1520	101.2439	101.3173	30,339
20/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	6245.4500	6331.4200	6.2455	6.3314	2,300
20/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	842.3500	854.9500	0.8424	0.8550	0
20/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	10773.5400	10857.7000	10.7735	10.8577	0
20/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	303.0700	313.8600	0.3031	0.3139	2,300
20/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	13096.5000	13178.2700	13.0965	13.1783	0
20/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	178.1600	186.5600	0.1782	0.1866	0
20/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	14311.9600	14391.7500	14.3120	14.3918	0
20/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	116.0900	122.5100	0.1161	0.1225	2,300
20/07/2026	2040 On 04-February-27			Bond Future	9.2093	9.1992	98.6531	98.7280	48,379
20/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	1621.7700	1668.1100	1.6218	1.6681	2,300
20/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	4871.8800	4843.2900	4.8719	4.8433	0
20/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	5249.2500	5322.6000	5.2493	5.3226	0
20/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	1921.0200	1919.4400	1.9210	1.9194	2,300
20/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	6621.4800	6698.6100	6.6215	6.6986	0
20/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1484.8000	1487.0000	1.4848	1.4870	0
20/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	7941.4200	8020.7800	7.9414	8.0208	0
20/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	1178.4200	1182.8500	1.1784	1.1829	2,300
20/07/2026	2040 On 06-May-27			Bond Future	9.2599	9.2495	100.5411	100.6174	0
20/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	2281.7200	2328.9400	2.2817	2.3289	0
20/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	5106.5800	5077.5100	5.1066	5.0775	0
20/07/2026	2040 On 05-August-27			Bond Future	9.3150	9.3042	97.9684	98.0460	0
20/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	4126.5700	4183.4200	4.1266	4.1834	0
20/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	4018.8900	3998.1300	4.0189	3.9981	0
20/07/2026	2043 On 06-August-26			Bond Future	124.4634	124.4284	124.4634	124.4284	3,116
20/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	13583.3702	13548.3713	13.5834	13.5484	0
20/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0002	0.0013	0.0000	0.0000	0
20/07/2026	2043 On 05-November-26			Bond Future	126.7647	126.7292	126.7647	126.7292	0
20/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	13933.8960	13899.7082	13.9339	13.8997	0
20/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	9.1660	10.5582	0.0092	0.0106	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2026	2043 On 04-February-27			Bond Future	126.2472	126.2108	126.2472	126.2108	3,116
20/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	8946.3042	8922.7067	8.9463	8.9227	0
20/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	329.1342	341.8667	0.3291	0.3419	0
20/07/2026	2043 On 06-May-27			Bond Future	128.6923	128.6552	128.6923	128.6552	0
20/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	3853.0620	3848.2583	3.8531	3.8483	0
20/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2640.7420	2673.0183	2.6407	2.6730	0
20/07/2026	2043 On 05-August-27			Bond Future	128.1856	128.1473	128.1856	128.1473	0
20/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	2884.4369	2880.8397	2.8844	2.8808	0
20/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	4258.8169	4293.5397	4.2588	4.2935	0
20/07/2026	2044 On 06-August-26			Bond Future	9.2262	9.2117	96.1861	96.3071	31,026
20/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	411.2400	520.8700	0.4112	0.5209	0
20/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	2323.7100	2312.3300	2.3237	2.3123	7,000
20/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	1259.8800	1422.9500	1.2599	1.4230	0
20/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	1061.6500	1103.7100	1.0617	1.1037	7,000
20/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	4358.8200	4515.5500	4.3588	4.5156	0
20/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	139.8900	175.6100	0.1399	0.1756	14,500
20/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	21856.5400	21977.5500	21.8565	21.9776	0
20/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2044 On 05-November-26			Bond Future	9.2734	9.2585	97.9411	98.0644	107,624
20/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	3794.2900	3907.7700	3.7943	3.9078	0
20/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	1954.9700	1945.1100	1.9550	1.9451	15,000
20/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	15110.7100	15239.9600	15.1107	15.2400	0
20/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	142.6400	148.5500	0.1426	0.1486	0
20/07/2026	2044 On 04-February-27			Bond Future	9.3184	9.3030	95.4130	95.5387	0
20/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	8115.1100	8235.0900	8.1151	8.2351	0
20/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1471.0500	1465.2900	1.4711	1.4653	0
20/07/2026	2044 On 06-May-27			Bond Future	9.3659	9.3500	97.2391	97.3671	0
20/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	2897.6000	2972.4600	2.8976	2.9725	0
20/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	5240.4200	5187.2100	5.2404	5.1872	0
20/07/2026	2044 On 05-August-27			Bond Future	9.4171	9.4007	94.7279	94.8584	0
20/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	4664.0800	4751.5100	4.6641	4.7515	0
20/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	4482.6500	4439.6500	4.4827	4.4397	0
20/07/2026	2046 On 06-August-26			Bond Future	144.0949	144.0546	144.0949	144.0546	4,329

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	21714.9400	21674.5600	21.7149	21.6746	0
20/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2046 On 05-November-26			Bond Future	144.3975	144.3564	144.3975	144.3564	18,563
20/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	18917.4900	18876.3700	18.9175	18.8764	0
20/07/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2046 On 04-February-27			Bond Future	147.1670	147.1251	147.1670	147.1251	0
20/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	16076.9800	16035.0900	16.0770	16.0351	0
20/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2046 On 06-May-27			Bond Future	147.6029	147.5600	147.6029	147.5600	0
20/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	1387.1400	1429.9800	1.3871	1.4300	0
20/07/2026	2046 On 05-August-27			Bond Future	150.4815	150.4373	150.4815	150.4373	0
20/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	1311.4500	1267.3000	1.3115	1.2673	0
20/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2050 On 06-August-26			Bond Future	146.5850	145.8040	146.5850	145.8040	1,955
20/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	23315.0300	22534.0300	23.3150	22.5340	0
20/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2050 On 05-November-26			Bond Future	149.2957	148.5001	149.2957	148.5001	18,127
20/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	25455.6900	24660.0700	25.4557	24.6601	0
20/07/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2050 On 04-February-27			Bond Future	149.6291	148.8184	149.6291	148.8184	0
20/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	17239.1400	16428.3600	17.2391	16.4284	0
20/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2050 On 06-May-27			Bond Future	152.5273	151.7008	152.5273	151.7008	0
20/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	2067.3100	1240.7500	2.0673	1.2408	0
20/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2050 On 05-August-27			Bond Future	152.9135	152.0705	152.9135	152.0705	0
20/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	56.4600	899.5400	0.0565	0.8995	0
20/07/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	8657 On 21-December-26			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
20/07/2026	AL37 On 06-August-26			Index Future	1290.7000	1291.9470	1290.7000	1,291.9470	0
20/07/2026	AL37 On 05-November-26			Index Future	1314.5080	1315.7800	1314.5080	1,315.7800	0
20/07/2026	AL37 On 04-February-27			Index Future	1339.4030	1340.7030	1339.4030	1,340.7030	0
20/07/2026	AL37 On 06-May-27			Index Future	1365.0410	1366.3640	1365.0410	1,366.3640	0
20/07/2026	AL37 On 05-August-27			Index Future	1391.0950	1392.4380	1391.0950	1,392.4380	0
20/07/2026	AL7T On 06-August-26			Index Future	1677.3020	1679.7380	1677.3020	1,679.7380	0
20/07/2026	AL7T On 05-November-26			Index Future	1708.2420	1710.7260	1708.2420	1,710.7260	0
20/07/2026	AL7T On 04-February-27			Index Future	1740.5940	1743.1290	1740.5940	1,743.1290	0
20/07/2026	AL7T On 06-May-27			Index Future	1773.9110	1776.4930	1773.9110	1,776.4930	0
20/07/2026	AL7T On 05-August-27			Index Future	1807.7680	1810.3930	1807.7680	1,810.3930	0
20/07/2026	ALBI On 06-August-26			Index Future	1416.7430	1418.0810	1416.7430	1,418.0810	61
20/07/2026	ALBI On 05-November-26			Index Future	1442.8770	1444.2420	1442.8770	1,444.2420	12
20/07/2026	ALBI On 04-February-27			Index Future	1470.2030	1471.5970	1470.2030	1,471.5970	0
20/07/2026	ALBI On 06-May-27			Index Future	1498.3450	1499.7640	1498.3450	1,499.7640	0
20/07/2026	ALBI On 05-August-27			Index Future	1526.9430	1528.3840	1526.9430	1,528.3840	0
20/07/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/07/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C186 On 21-December-26			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
20/07/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/07/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/07/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	ES33 On 06-August-26			Bond Future	8.9998	8.9753	95.3056	95.4261	0
20/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13436.9900	13557.4200	13.4370	13.5574	0
20/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	ES33 On 05-November-26			Bond Future	9.0678	9.0421	93.2747	93.3975	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7946.3400	8069.0700	7.9463	8.0691	0
20/07/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	ES33 On 04-February-27			Bond Future	9.1355	9.1085	95.0638	95.1889	0
20/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2567.2100	2692.3200	2.5672	2.6923	0
20/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	ES33 On 06-May-27			Bond Future	9.1997	9.1713	93.1094	93.2369	0
20/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1815.9500	1688.4500	1.8160	1.6885	0
20/07/2026	ES33 On 05-August-27			Bond Future	9.2691	9.2393	94.9243	95.0541	0
20/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	3.8300	133.7000	0.0038	0.1337	0
20/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	ES42 On 06-August-26			Bond Future	9.5484	9.5390	94.0660	94.1370	0
20/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19591.6600	19662.6800	19.5917	19.6627	0
20/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	ES42 On 05-November-26			Bond Future	9.6075	9.5978	91.5413	91.6137	0
20/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13576.4800	13648.8500	13.5765	13.6489	0
20/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	ES42 On 04-February-27			Bond Future	9.6640	9.6540	93.2972	93.3710	0
20/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4437.3200	4511.1100	4.4373	4.5111	0
20/07/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	ES42 On 06-May-27			Bond Future	9.7211	9.7107	90.8397	90.9149	0
20/07/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2902.6800	2827.4800	2.9027	2.8275	0
20/07/2026	ES42 On 05-August-27			Bond Future	9.7801	9.7694	92.6096	92.6862	0
20/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	427.6000	504.1600	0.4276	0.5042	0
20/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	GOVI On 06-August-26			GOVI	1389.9480	1391.2900	1389.9480	1,391.2900	338
20/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2009480.0000	2022900.0000	200.9480	202.2900	0
20/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	GOVI On 05-November-26			GOVI	1415.5870	1416.9570	1415.5870	1,416.9570	396
20/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1385870.0000	1399570.0000	138.5870	139.9570	0
20/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	GOVI On 04-February-27			GOVI	1442.3960	1443.7950	1442.3960	1,443.7950	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	733960.0000	747950.0000	73.3960	74.7950	0
20/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	GOVI On 06-May-27			GOVI	1470.0050	1471.4300	1470.0050	1,471.4300	0
20/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	430050.0000	444300.0000	43.0050	44.4300	0
20/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	GOVI On 05-August-27			GOVI	1498.0630	1499.5090	1498.0630	1,499.5090	0
20/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	330630.0000	345090.0000	33.0630	34.5090	0
20/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/07/2026	I258 On 06-August-26			Bond Future	134.3928	134.3558	134.3928	134.3558	0
20/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	21442.7801	21405.8405	21.4428	21.4058	0
20/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0001	0.0005	0.0000	0.0000	0
20/07/2026	I258 On 05-November-26			Bond Future	136.8779	136.8401	136.8779	136.8401	0
20/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	21938.5653	21902.4535	21.9386	21.9025	0
20/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	10.6953	12.3235	0.0107	0.0123	0
20/07/2026	I258 On 04-February-27			Bond Future	136.5542	136.5156	136.5542	136.5156	0
20/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	17860.2195	17831.2456	17.8602	17.8312	0
20/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	206.0495	215.6456	0.2060	0.2156	0
20/07/2026	I258 On 06-May-27			Bond Future	139.1989	139.1596	139.1989	139.1596	0
20/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	7682.6712	7682.3321	7.6827	7.6823	0
20/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3263.7612	3302.7021	3.2638	3.3027	0
20/07/2026	I258 On 05-August-27			Bond Future	138.8973	138.8567	138.8973	138.8567	0
20/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	5677.1445	5678.4205	5.6771	5.6784	0
20/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	5709.8845	5751.7605	5.7099	5.7518	0
20/07/2026	IGOV On 06-August-26			Index Future	453.1610	452.6860	453.1610	452.6860	250
20/07/2026	IGOV On 05-November-26			Index Future	461.6330	461.1490	461.6330	461.1490	8
20/07/2026	IGOV On 04-February-27			Index Future	470.4860	469.9930	470.4860	469.9930	0
20/07/2026	IGOV On 06-May-27			Index Future	479.5990	479.0970	479.5990	479.0970	0
20/07/2026	IGOV On 05-August-27			Index Future	488.8590	488.3450	488.8590	488.3450	0
20/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/07/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/07/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/07/2026	R033 On 06-August-26			Bond Future	8.3659	8.3411	111.8333	111.9639	2,853
20/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	9379.0800	9509.7200	9.3791	9.5097	0
20/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0.0400	0.1300	0.0000	0.0001	0
20/07/2026	R033 On 05-November-26			Bond Future	8.4123	8.3862	108.8323	108.9653	9,120
20/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	4956.1300	5084.0400	4.9561	5.0840	0
20/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	400.7300	395.6400	0.4007	0.3956	0
20/07/2026	R033 On 04-February-27			Bond Future	8.4535	8.4260	110.8939	111.0295	0
20/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	2550.8900	2645.7000	2.5509	2.6457	0
20/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1587.9300	1547.1300	1.5879	1.5471	0
20/07/2026	R033 On 06-May-27			Bond Future	8.4930	8.4639	107.9731	108.1113	0
20/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	1031.4900	1085.1000	1.0315	1.0851	0
20/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	3751.8000	3667.2700	3.7518	3.6673	0
20/07/2026	R033 On 05-August-27			Bond Future	8.5368	8.5061	110.0533	110.1941	0
20/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	2449.3200	2531.6200	2.4493	2.5316	0
20/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	2434.6700	2376.2500	2.4347	2.3763	0
20/07/2026	R035 On 06-August-26			Bond Future	8.5502	8.5255	105.9128	106.0627	17,056
20/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	1.7500	4.7600	0.0018	0.0048	4,876
20/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	5322.9200	5176.0300	5.3229	5.1760	0
20/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	11.1200	23.0800	0.0111	0.0231	0
20/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	4048.9600	3911.0200	4.0490	3.9110	0
20/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	16.9200	33.0800	0.0169	0.0331	4,876
20/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	3737.0200	3603.2800	3.7370	3.6033	0
20/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	216.2700	298.3300	0.2163	0.2983	0
20/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	1807.9700	1740.1300	1.8080	1.7401	0
20/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	290.8000	386.4400	0.2908	0.3864	0
20/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	1574.1900	1519.9300	1.5742	1.5199	4,876

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	1390.2300	1555.4100	1.3902	1.5554	350
20/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	428.5600	443.8400	0.4286	0.4438	0
20/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	1744.3300	1913.7400	1.7443	1.9137	0
20/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	305.5700	325.0800	0.3056	0.3251	0
20/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	3496.1400	3660.9900	3.4961	3.6610	200
20/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	62.1000	77.0500	0.0621	0.0771	0
20/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	3937.5200	4099.7100	3.9375	4.0997	0
20/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	41.5000	53.7900	0.0415	0.0538	350
20/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	3993.0000	4154.8800	3.9930	4.1549	250
20/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	39.4400	51.4200	0.0394	0.0514	0
20/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	4941.5200	5098.6400	4.9415	5.0986	0
20/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	16.3100	23.5300	0.0163	0.0235	0
20/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	6280.0600	6432.9900	6.2801	6.4330	0
20/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	4.3900	7.4200	0.0044	0.0074	200
20/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	6723.1500	6875.2400	6.7232	6.8752	0
20/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	2.7900	4.9800	0.0028	0.0050	350
20/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	6778.3900	6930.3900	6.7784	6.9304	0
20/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	2.6300	4.7300	0.0026	0.0047	250
20/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	9011.4300	9161.6800	9.0114	9.1617	0
20/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	0.2500	0.6000	0.0003	0.0006	200
20/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	9492.8000	9642.9300	9.4928	9.6429	0
20/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	0.1500	0.3800	0.0002	0.0004	250
20/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	13832.0100	13981.9100	13.8320	13.9819	0
20/07/2026	R035 On 06-August-26	11.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	R035 On 05-November-26			Bond Future	8.5971	8.5713	103.3439	103.4966	97,200
20/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	447.4900	494.6500	0.4475	0.4947	600
20/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	4244.7300	4139.1800	4.2447	4.1392	0
20/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	1429.1400	1521.9300	1.4291	1.5219	0
20/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	2184.5000	2124.5800	2.1845	2.1246	600
20/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	2536.6100	2655.4300	2.5366	2.6554	200
20/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1346.0400	1312.1500	1.3460	1.3122	0
20/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	3218.4600	3347.2400	3.2185	3.3472	0
20/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	1044.0500	1020.1200	1.0441	1.0201	600
20/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	4688.0700	4830.0000	4.6881	4.8300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	639.1800	628.4000	0.6392	0.6284	200
20/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	7105.5300	7256.6900	7.1055	7.2567	0
20/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	302.9000	301.3500	0.3029	0.3014	200
20/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	8250.9700	8403.9000	8.2510	8.4039	0
20/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	215.5500	215.7700	0.2156	0.2158	0
20/07/2026	R035 On 04-February-27			Bond Future	8.6409	8.6139	105.3014	105.4571	0
20/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	468.1200	504.9100	0.4681	0.5049	3,000
20/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	6085.5700	5966.7300	6.0856	5.9667	0
20/07/2026	R035 On 04-February-27	7.86	Call	Bond Future	621.0700	666.1000	0.6211	0.6661	500
20/07/2026	R035 On 04-February-27	7.86	Put	Bond Future	5255.6000	5145.0000	5.2556	5.1450	0
20/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	1136.9100	1203.7500	1.1369	1.2038	3,000
20/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	3720.7700	3631.9800	3.7208	3.6320	0
20/07/2026	R035 On 04-February-27	8.36	Call	Bond Future	1498.0700	1576.4200	1.4981	1.5764	500
20/07/2026	R035 On 04-February-27	8.36	Put	Bond Future	3134.4900	3057.2100	3.1345	3.0572	0
20/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	1678.1200	1761.4500	1.6781	1.7615	1,050
20/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	2903.5200	2831.2200	2.9035	2.8312	0
20/07/2026	R035 On 04-February-27	8.67	Call	Bond Future	2402.3700	2501.9000	2.4024	2.5019	0
20/07/2026	R035 On 04-February-27	8.67	Put	Bond Future	2234.4500	2178.3500	2.2345	2.1784	500
20/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	3033.5500	3143.7100	3.0336	3.1437	0
20/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	1836.5700	1791.1000	1.8366	1.7911	3,000
20/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	3333.8100	3448.1900	3.3338	3.4482	0
20/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1683.7900	1642.5400	1.6838	1.6425	1,050
20/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	3684.2500	3803.0200	3.6843	3.8030	0
20/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1527.7200	1490.8600	1.5277	1.4909	0
20/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	5418.9300	5553.1200	5.4189	5.5531	0
20/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	996.5100	975.0700	0.9965	0.9751	1,050
20/07/2026	R035 On 06-May-27			Bond Future	8.6784	8.6503	102.8120	102.9706	0
20/07/2026	R035 On 06-May-27	7.86	Call	Bond Future	865.0200	914.0400	0.8650	0.9140	500
20/07/2026	R035 On 06-May-27	7.86	Put	Bond Future	5607.3200	5497.7900	5.6073	5.4978	0
20/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	1509.4100	1579.9300	1.5094	1.5799	0
20/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	3957.1800	3869.1500	3.9572	3.8692	0
20/07/2026	R035 On 06-May-27	8.36	Call	Bond Future	1769.4200	1846.6900	1.7694	1.8467	500
20/07/2026	R035 On 06-May-27	8.36	Put	Bond Future	3581.5200	3500.2400	3.5815	3.5002	0
20/07/2026	R035 On 06-May-27	8.78	Call	Bond Future	3003.0900	3104.3800	3.0031	3.1044	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2026	R035 On 06-May-27	8.78	Put	Bond Future	2433.4600	2376.2000	2.4335	2.3762	500
20/07/2026	R035 On 05-August-27			Bond Future	8.7195	8.6901	104.7933	104.9549	0
20/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	2944.4800	3039.8000	2.9445	3.0398	0
20/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	2941.8000	2875.6100	2.9418	2.8756	0
20/07/2026	R038 On 06-August-26			Bond Future	8.9523	8.9277	117.6817	117.8740	2,147
20/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	19324.8000	19517.0700	19.3248	19.5171	0
20/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	R038 On 05-November-26			Bond Future	9.0060	8.9805	114.3462	114.5421	3,466
20/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	12359.8700	12557.8600	12.3599	12.5579	0
20/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	219.5500	221.6400	0.2196	0.2216	0
20/07/2026	R038 On 04-February-27			Bond Future	9.0564	9.0299	116.5123	116.7120	0
20/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	5743.4000	5905.3000	5.7434	5.9053	0
20/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	1756.4700	1718.7000	1.7565	1.7187	0
20/07/2026	R038 On 06-May-27			Bond Future	9.1058	9.0783	113.2578	113.4613	0
20/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	2199.4500	2295.0600	2.1995	2.2951	0
20/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	5172.1600	5064.3000	5.1722	5.0643	0
20/07/2026	R038 On 05-August-27			Bond Future	9.1585	9.1299	115.4398	115.6470	0
20/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	4009.1500	4132.6000	4.0092	4.1326	0
20/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	4070.4100	3986.6500	4.0704	3.9867	0
20/07/2026	R053 On 06-August-26			Bond Future	9.1097	9.1001	129.2678	129.3833	4,687
20/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	1.1300	3.1400	0.0011	0.0031	530
20/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	13234.4700	13120.9600	13.2345	13.1210	0
20/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	89.4700	138.3200	0.0895	0.1383	0
20/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	6493.3900	6426.7200	6.4934	6.4267	0
20/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	1593.0400	1790.6800	1.5930	1.7907	530
20/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	1709.7700	1791.8900	1.7098	1.7919	530
20/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	5909.7100	6086.0900	5.9097	6.0861	0
20/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	228.9600	289.8200	0.2290	0.2898	530
20/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	30156.5400	30272.0600	30.1565	30.2721	0
20/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	R053 On 05-November-26			Bond Future	9.1516	9.1417	125.7657	125.8834	54,996
20/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	21226.1000	21355.6900	21.2261	21.3557	0
20/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	236.1700	248.0300	0.2362	0.2480	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2026	R053 On 04-February-27			Bond Future	9.1906	9.1804	128.1481	128.2681	0
20/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	11105.7000	11230.5500	11.1057	11.2306	0
20/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	2230.8200	2235.7300	2.2308	2.2357	0
20/07/2026	R053 On 06-May-27			Bond Future	9.2283	9.2179	124.7381	124.8603	0
20/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	4032.9200	4112.8700	4.0329	4.1129	0
20/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	7733.2700	7690.9800	7.7333	7.6910	0
20/07/2026	R053 On 05-August-27			Bond Future	9.2676	9.2569	127.1413	127.2657	0
20/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	6649.1200	6741.0100	6.6491	6.7410	0
20/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	6505.7700	6473.2000	6.5058	6.4732	0
20/07/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
20/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	23.2100	25.1700	0.0232	0.0252	0
20/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	23.2100	25.1700	0.0232	0.0252	0
20/07/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
20/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	28.9700	29.3700	0.0290	0.0294	0
20/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	28.9700	29.3700	0.0290	0.0294	0
20/07/2026	R202 On 06-August-26			Bond Future	301.2939	301.7877	301.2939	301.7877	594
20/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	22433.8700	22927.7400	22.4339	22.9277	0
20/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	R202 On 05-November-26			Bond Future	306.8650	307.3682	306.8650	307.3682	732
20/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	26404.9900	26908.1700	26.4050	26.9082	0
20/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	R202 On 04-February-27			Bond Future	307.1598	307.6726	307.1598	307.6726	0
20/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	12429.7700	12942.6400	12.4298	12.9426	0
20/07/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	R202 On 06-May-27			Bond Future	313.1091	313.6317	313.1091	313.6317	0
20/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	6119.1000	6641.6900	6.1191	6.6417	0
20/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	R202 On 05-August-27			Bond Future	313.4954	314.0270	313.4954	314.0270	0
20/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	525.3900	1056.9600	0.5254	1.0570	0
20/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	R209 On 06-August-26			Bond Future	8.6953	8.6706	86.5392	86.6818	5,154
20/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	13872.6600	14015.2900	13.8727	14.0153	0
20/07/2026	R209 On 06-August-26	11.39	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
20/07/2026	R209 On 05-November-26			Bond Future	8.7396	8.7140	84.9672	85.1125	42,091
20/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	8571.6500	8718.1400	8.5717	8.7181	0
20/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	191.5600	192.7200	0.1916	0.1927	0
20/07/2026	R209 On 04-February-27			Bond Future	8.7804	8.7538	86.5766	86.7247	0
20/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	659.2600	705.0200	0.6593	0.7050	3,237
20/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	4966.3800	4864.0300	4.9664	4.8640	0
20/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	2879.0000	2982.9900	2.8790	2.9830	0
20/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	1887.6100	1843.4900	1.8876	1.8435	3,237
20/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	4078.9300	4197.3700	4.0789	4.1974	0
20/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1357.3300	1327.6600	1.3573	1.3277	0
20/07/2026	R209 On 06-May-27			Bond Future	8.8198	8.7921	85.0817	85.2326	0
20/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1242.3000	1302.8900	1.2423	1.3029	4,620
20/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	4424.7000	4334.3500	4.4247	4.3344	0
20/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	1565.7300	1635.3700	1.5657	1.6354	0
20/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	3839.4500	3758.1500	3.8395	3.7582	0
20/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	4394.6300	4508.6700	4.3946	4.5087	0
20/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1719.7300	1682.8300	1.7197	1.6828	4,620
20/07/2026	R209 On 05-August-27			Bond Future	8.8620	8.8333	86.7212	86.8750	0
20/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	2968.7500	3060.8000	2.9688	3.0608	0
20/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	2926.1300	2864.4300	2.9261	2.8644	0
20/07/2026	R210 On 06-August-26			Bond Future	269.8849	269.8381	269.8849	269.8381	284
20/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10044.8700	9998.0500	10.0449	9.9981	0
20/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	R210 On 05-November-26			Bond Future	271.2948	271.2472	271.2948	271.2472	147
20/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	17964.8200	17917.1900	17.9648	17.9172	0
20/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	R210 On 04-February-27			Bond Future	276.4980	276.4497	276.4980	276.4497	300
20/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	10468.0200	10419.6500	10.4680	10.4197	0
20/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	R210 On 06-May-27			Bond Future	278.1933	278.1436	278.1933	278.1436	0
20/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7063.3000	7013.5600	7.0633	7.0136	0
20/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	R210 On 05-August-27			Bond Future	283.6188	283.5676	283.6188	283.5676	0
20/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	7608.7500	7557.6400	7.6088	7.5576	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	R213 On 06-August-26			Bond Future	8.1147	8.0898	98.9595	99.0503	19,068
20/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	5543.4700	5634.4500	5.5435	5.6345	0
20/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	0.1000	0.2600	0.0001	0.0003	0
20/07/2026	R213 On 05-November-26			Bond Future	8.1604	8.1339	97.2148	97.3073	19,484
20/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	2442.9700	2526.2200	2.4430	2.5262	0
20/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	417.5600	408.2800	0.4176	0.4083	0
20/07/2026	R213 On 04-February-27			Bond Future	8.2006	8.1721	99.0562	99.1505	33,457
20/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	1162.4900	1217.8900	1.1625	1.2179	0
20/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1363.2000	1324.2700	1.3632	1.3243	0
20/07/2026	R213 On 06-May-27			Bond Future	8.2316	8.2009	97.3990	97.4951	0
20/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	517.6900	549.2500	0.5177	0.5493	0
20/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	2650.9300	2586.3700	2.6509	2.5864	0
20/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	1257.7700	1310.8600	1.2578	1.3109	2,830
20/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1576.7600	1533.7300	1.5768	1.5337	0
20/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	3727.8800	3809.1300	3.7279	3.8091	0
20/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	599.4300	584.5600	0.5994	0.5846	2,830
20/07/2026	R213 On 05-August-27			Bond Future	8.2677	8.2346	99.2762	99.3741	0
20/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	1037.8800	1083.6700	1.0379	1.0837	1,200
20/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	1982.5800	1930.4800	1.9826	1.9305	0
20/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1534.7700	1591.0500	1.5348	1.5911	0
20/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1528.0900	1486.4800	1.5281	1.4865	0
20/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	2119.7500	2184.8500	2.1198	2.1849	0
20/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1202.2600	1169.4700	1.2023	1.1695	1,200
20/07/2026	R214 On 06-August-26			Bond Future	9.1458	9.1363	81.8519	81.9163	9,862
20/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	16226.1100	16290.4300	16.2261	16.2904	0
20/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	R214 On 05-November-26			Bond Future	9.1951	9.1853	80.0486	80.1142	20,393
20/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	10893.0100	10966.9400	10.8930	10.9669	0
20/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	195.4900	203.8600	0.1955	0.2039	0
20/07/2026	R214 On 04-February-27			Bond Future	9.2425	9.2324	81.5649	81.6317	0
20/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	5592.3500	5660.5700	5.5924	5.6606	0
20/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1418.9700	1420.3100	1.4190	1.4203	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2026	R214 On 06-May-27			Bond Future	9.2853	9.2748	79.8267	79.8948	0
20/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	1985.4700	2027.2000	1.9855	2.0272	0
20/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	4689.4100	4662.9900	4.6894	4.6630	0
20/07/2026	R214 On 05-August-27			Bond Future	9.3308	9.3200	81.3651	81.4344	0
20/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	3621.3500	3671.8300	3.6214	3.6718	0
20/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	3690.7400	3671.8900	3.6907	3.6719	0
20/07/2026	R248 On 06-August-26			Bond Future	9.1851	9.1806	99.8606	99.9014	62,579
20/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	547.7000	649.1600	0.5477	0.6492	0
20/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	2240.1500	2300.8400	2.2402	2.3008	1,762
20/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	1316.2900	1443.2500	1.3163	1.4433	0
20/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	1182.3700	1268.5600	1.1824	1.2686	100
20/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	6961.1500	7023.5900	6.9612	7.0236	0
20/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	39.8900	61.5600	0.0399	0.0616	1,762
20/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	23011.4300	23052.2000	23.0114	23.0522	0
20/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	R248 On 05-November-26			Bond Future	9.2309	9.2263	97.2448	97.2864	279,897
20/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	16179.1900	16230.9000	16.1792	16.2309	0
20/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	159.2000	169.3000	0.1592	0.1693	0
20/07/2026	R248 On 04-February-27			Bond Future	9.2748	9.2700	99.0868	99.1292	0
20/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	8577.2400	8635.1200	8.5772	8.6351	0
20/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1630.6700	1646.1300	1.6307	1.6461	0
20/07/2026	R248 On 06-May-27			Bond Future	9.3143	9.3093	96.5419	96.5851	260
20/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	3219.7800	3260.2300	3.2198	3.2602	0
20/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	5577.6200	5574.9100	5.5776	5.5749	0
20/07/2026	R248 On 05-August-27			Bond Future	9.3559	9.3508	98.4023	98.4462	0
20/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	5014.6300	5057.3500	5.0146	5.0574	0
20/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	4892.6600	4891.4400	4.8927	4.8914	0
20/07/2026	R2R9 On 06-August-26			Bond Future	9.0523	9.0378	109.7125	109.8250	6,247
20/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96592.9700	96705.5200	96.5930	96.7055	0
20/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	R2R9 On 05-November-26			Bond Future	9.1060	9.0910	106.7357	106.8504	2,858
20/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95765.6400	95880.3600	95.7656	95.8804	0
20/07/2026	R2R9 On 05-November-26	98.56	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
20/07/2026	R2R9 On 04-February-27			Bond Future	9.1567	9.1411	108.7576	108.8745	0
20/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6786.2000	6894.8700	6.7862	6.8949	0
20/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1481.1700	1472.8900	1.4812	1.4729	0
20/07/2026	R2R9 On 06-May-27			Bond Future	9.2063	9.1902	105.8590	105.9782	0
20/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2298.9300	2363.2000	2.2989	2.3632	0
20/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5125.4500	5070.5400	5.1255	5.0705	0
20/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2653.3300	2722.6400	2.6533	2.7226	250
20/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4642.8100	4592.9400	4.6428	4.5929	0
20/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5653.5200	5749.4600	5.6535	5.7495	0
20/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2522.4200	2499.1800	2.5224	2.4992	250
20/07/2026	R2R9 On 05-August-27			Bond Future	9.2590	9.2423	107.8985	108.0198	0
20/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2536.6800	2598.8900	2.5367	2.5989	910
20/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5785.6400	5726.5400	5.7856	5.7265	0
20/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2783.1600	2848.6100	2.7832	2.8486	180
20/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5429.7600	5373.9000	5.4298	5.3739	0
20/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4089.3100	4168.6300	4.0893	4.1686	0
20/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4082.1300	4040.1400	4.0821	4.0401	0
20/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5264.9000	5353.2600	5.2649	5.3533	0
20/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3326.8300	3293.8800	3.3268	3.2939	910
20/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5970.8100	6063.5300	5.9708	6.0635	0
20/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2981.4200	2952.8300	2.9814	2.9528	180
20/07/2026	R4R2 On 06-August-26			Bond Future	9.2022	9.1978	111.2559	111.2943	4,569
20/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97838.6600	97877.0500	97.8387	97.8771	0
20/07/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	R4R2 On 05-November-26			Bond Future	9.2554	9.2508	108.1814	108.2205	2,958
20/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96958.8200	96997.8700	96.9588	96.9979	0
20/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	R4R2 On 04-February-27			Bond Future	9.3057	9.3010	110.2307	110.2705	0
20/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8193.2800	8248.0500	8.1933	8.2481	0
20/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1571.0000	1585.9200	1.5710	1.5859	0
20/07/2026	R4R2 On 06-May-27			Bond Future	9.3551	9.3502	107.2341	107.2748	0
20/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2722.2500	2758.6400	2.7223	2.7586	0
20/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5732.5000	5728.1800	5.7325	5.7282	0
20/07/2026	R4R2 On 05-August-27			Bond Future	9.4071	9.4021	109.3001	109.3414	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4842.6400	4883.0900	4.8426	4.8831	0
20/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4573.9600	4573.0600	4.5740	4.5731	0
20/07/2026	RR87 On 06-August-26			Bond Future	7.3373	7.3251	100.8444	100.8487	0
20/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	285.4900	281.1900	0.2855	0.2812	0
20/07/2026	RR87 On 05-November-26			Bond Future	7.0711	7.0324	102.6844	102.6888	0
20/07/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	206.5200	202.0900	0.2065	0.2021	0
20/07/2026	RR88 On 06-August-26			Bond Future	7.5572	7.5471	104.4242	104.4362	0
20/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0.0001	0.0008	0.0000	0.0000	0
20/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	922.6101	910.5908	0.9226	0.9106	0
20/07/2026	RR88 On 05-November-26			Bond Future	7.5731	7.5606	105.6931	105.7061	0
20/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	5.2624	6.1145	0.0053	0.0061	0
20/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	909.1024	896.9545	0.9091	0.8970	0
20/07/2026	RR88 On 04-February-27			Bond Future	7.5443	7.5279	103.8475	103.8613	0
20/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	405.5318	416.0475	0.4055	0.4160	0
20/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	208.1518	204.9275	0.2082	0.2049	0
20/07/2026	RR88 On 06-May-27			Bond Future	7.4659	7.4426	105.8350	105.8490	0
20/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	414.5492	424.9441	0.4145	0.4249	0
20/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	160.6992	157.1141	0.1607	0.1571	0
20/07/2026	RR88 On 05-August-27			Bond Future	7.2309	7.1918	102.5679	102.5820	0
20/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	378.9163	389.9884	0.3789	0.3900	0
20/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	76.4863	73.4484	0.0765	0.0734	0
20/07/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/07/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0