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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
21/07/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	2029 On 06-August-26			Bond Future	151.9478	151.9081	151.9478	151.9081	5,449
21/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	7847.7500	7808.1000	7.8478	7.8081	0
21/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2029 On 05-November-26			Bond Future	153.2542	153.2139	153.2542	153.2139	7,913
21/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	5694.2100	5653.8500	5.6942	5.6539	0
21/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2029 On 04-February-27			Bond Future	156.1934	156.1523	156.1934	156.1523	0
21/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6473.3700	6432.3300	6.4734	6.4323	0
21/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2029 On 06-May-27			Bond Future	157.6818	157.6403	157.6818	157.6403	0
21/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4361.7600	4320.2700	4.3618	4.3203	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2029 On 05-August-27			Bond Future	160.7574	160.7149	160.7574	160.7149	0
21/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	4037.3900	3994.8700	4.0374	3.9949	0
21/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2030 On 06-August-26			Bond Future	7.9647	7.9552	100.3612	100.3898	33,127
21/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	0.2200	0.3500	0.0002	0.0004	1,000
21/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	2281.6400	2253.2100	2.2816	2.2532	0
21/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	69.6700	80.9300	0.0697	0.0809	1,000
21/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	832.6100	815.3100	0.8326	0.8153	0
21/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	507.4900	535.6800	0.5075	0.5357	0
21/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	223.9700	223.6000	0.2240	0.2236	1,000
21/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	3657.7600	3686.4100	3.6578	3.6864	0
21/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	0.2700	0.3600	0.0003	0.0004	0
21/07/2026	2030 On 05-November-26			Bond Future	8.0020	7.9916	102.1923	102.2215	138,818
21/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1502.8500	1526.6900	1.5029	1.5267	0
21/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	425.9500	420.6400	0.4260	0.4206	0
21/07/2026	2030 On 04-February-27			Bond Future	8.0288	8.0173	100.1203	100.1501	22,702
21/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	677.2600	691.8600	0.6773	0.6919	0
21/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	1221.9100	1206.7400	1.2219	1.2067	0
21/07/2026	2030 On 06-May-27			Bond Future	8.0641	8.0514	102.0365	102.0668	0
21/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	280.0000	287.6700	0.2800	0.2877	0
21/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	2210.6300	2187.9700	2.2106	2.1880	0
21/07/2026	2030 On 05-August-27			Bond Future	8.1095	8.0954	99.9941	100.0248	0
21/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	1116.6500	1133.7400	1.1167	1.1337	0
21/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	1115.4500	1101.7700	1.1155	1.1018	0
21/07/2026	2031 On 06-August-26			Bond Future	116.9283	116.9445	116.9283	116.9445	4,822
21/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3118.4600	3134.7500	3.1185	3.1348	0
21/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0.1500	0.2100	0.0002	0.0002	0
21/07/2026	2031 On 05-November-26			Bond Future	119.0903	119.1069	119.0903	119.1069	11,708
21/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	7600.2900	7616.9300	7.6003	7.6169	0
21/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
21/07/2026	2031 On 04-February-27			Bond Future	118.8706	118.8879	118.8706	118.8879	0
21/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	2806.3800	2822.9000	2.8064	2.8229	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	115.8100	114.9700	0.1158	0.1150	0
21/07/2026	2031 On 06-May-27			Bond Future	121.1729	121.1906	121.1729	121.1906	0
21/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	4334.8000	4352.1800	4.3348	4.3522	0
21/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	31.8800	31.6000	0.0319	0.0316	0
21/07/2026	2031 On 05-August-27			Bond Future	120.9751	120.9934	120.9751	120.9934	0
21/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	769.8400	779.0400	0.7698	0.7790	0
21/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	1204.7000	1195.6200	1.2047	1.1956	0
21/07/2026	2032 On 06-August-26			Bond Future	8.2803	8.2809	102.8698	102.8673	56,624
21/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	7752.3900	7749.9200	7.7524	7.7499	0
21/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
21/07/2026	2032 On 05-November-26			Bond Future	8.3266	8.3272	100.5874	100.5849	179,882
21/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	3852.2800	3854.9800	3.8523	3.8550	0
21/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	375.4700	380.6000	0.3755	0.3806	0
21/07/2026	2032 On 04-February-27			Bond Future	8.3674	8.3680	102.4927	102.4903	0
21/07/2026	2032 On 04-February-27	7.58	Call	Bond Future	419.8100	422.0200	0.4198	0.4220	500
21/07/2026	2032 On 04-February-27	7.58	Put	Bond Future	3711.2800	3715.9100	3.7113	3.7159	0
21/07/2026	2032 On 04-February-27	8.08	Call	Bond Future	1036.2400	1039.0600	1.0362	1.0391	500
21/07/2026	2032 On 04-February-27	8.08	Put	Bond Future	2222.3600	2227.6000	2.2224	2.2276	0
21/07/2026	2032 On 04-February-27	8.36	Call	Bond Future	1609.4700	1612.3500	1.6095	1.6124	0
21/07/2026	2032 On 04-February-27	8.36	Put	Bond Future	1639.7500	1645.0500	1.6398	1.6451	500
21/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	1898.4000	1901.2200	1.8984	1.9012	0
21/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1438.3300	1443.5700	1.4383	1.4436	0
21/07/2026	2032 On 06-May-27			Bond Future	8.4062	8.4068	100.2937	100.2913	0
21/07/2026	2032 On 06-May-27	7.58	Call	Bond Future	572.5100	574.2200	0.5725	0.5742	500
21/07/2026	2032 On 06-May-27	7.58	Put	Bond Future	3884.4400	3888.6300	3.8844	3.8886	0
21/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	787.8400	789.6800	0.7878	0.7897	0
21/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	3204.8000	3209.1200	3.2048	3.2091	0
21/07/2026	2032 On 06-May-27	8.08	Call	Bond Future	1195.4900	1197.4400	1.1955	1.1974	500
21/07/2026	2032 On 06-May-27	8.08	Put	Bond Future	2487.2100	2491.6400	2.4872	2.4916	0
21/07/2026	2032 On 06-May-27	8.47	Call	Bond Future	1988.7500	1990.6500	1.9888	1.9907	0
21/07/2026	2032 On 06-May-27	8.47	Put	Bond Future	1738.5400	1742.9200	1.7385	1.7429	500
21/07/2026	2032 On 05-August-27			Bond Future	8.4501	8.4508	102.2264	102.2237	0
21/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	1926.4700	1927.7400	1.9265	1.9277	0
21/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	2039.4900	2043.4300	2.0395	2.0434	0

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21/07/2026	2033 On 06-August-26			Bond Future	147.4609	147.5981	147.4609	147.5981	11,444
21/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13210.9200	13348.0800	13.2109	13.3481	0
21/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2033 On 05-November-26			Bond Future	148.5807	148.7204	148.5807	148.7204	13,303
21/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11320.6700	11460.4000	11.3207	11.4604	0
21/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2033 On 04-February-27			Bond Future	151.4302	151.5727	151.4302	151.5727	0
21/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	8720.1500	8862.7400	8.7202	8.8627	0
21/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2033 On 06-May-27			Bond Future	152.7205	152.8661	152.7205	152.8661	0
21/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	1510.5000	1656.1000	1.5105	1.6561	0
21/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2033 On 05-August-27			Bond Future	155.6994	155.8476	155.6994	155.8476	0
21/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	2549.4400	2697.6000	2.5494	2.6976	0
21/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2037 On 06-August-26			Bond Future	8.8256	8.8262	98.0764	98.0723	160,954
21/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	3195.1900	3204.5300	3.1952	3.2045	0
21/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	109.7800	123.1800	0.1098	0.1232	8,000
21/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	7525.9200	7522.6900	7.5259	7.5227	2,541
21/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	2.2900	3.1200	0.0023	0.0031	0
21/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	11461.2600	11457.2400	11.4613	11.4572	0
21/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0.0400	0.0800	0.0000	0.0001	2,541
21/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	14743.9200	14739.8600	14.7439	14.7399	0
21/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
21/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	16889.4300	16885.3700	16.8894	16.8854	0
21/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2037 On 05-November-26			Bond Future	8.8721	8.8727	99.8658	99.8617	180,201
21/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	4604.7100	4610.1500	4.6047	4.6102	4,490
21/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	867.3200	876.8100	0.8673	0.8768	0
21/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	8635.0300	8636.4200	8.6350	8.6364	0
21/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	286.4400	291.8800	0.2864	0.2919	4,490
21/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	10735.7900	10735.6300	10.7358	10.7356	0
21/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	167.6100	171.5000	0.1676	0.1715	0

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21/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	11851.6000	11850.6200	11.8516	11.8506	0
21/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	119.1200	122.1900	0.1191	0.1222	4,490
21/07/2026	2037 On 04-February-27			Bond Future	8.9154	8.9161	97.4993	97.4952	0
21/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1235.3000	1239.5400	1.2353	1.2395	4,490
21/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	4342.4700	4350.7400	4.3425	4.3507	0
21/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	4198.9400	4202.9000	4.1989	4.2029	0
21/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1716.2300	1724.2200	1.7162	1.7242	4,490
21/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	5106.3900	5109.9000	5.1064	5.1099	0
21/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1397.2800	1404.8200	1.3973	1.4048	0
21/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	6542.0400	6544.7600	6.5420	6.5448	0
21/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	1032.6400	1039.3900	1.0326	1.0394	4,490
21/07/2026	2037 On 06-May-27			Bond Future	8.9624	8.9631	99.3653	99.3612	0
21/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	1874.5100	1877.7400	1.8745	1.8777	0
21/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	4314.7800	4322.0900	4.3148	4.3221	0
21/07/2026	2037 On 05-August-27			Bond Future	9.0140	9.0147	97.0206	97.0163	0
21/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	3517.9800	3520.1800	3.5180	3.5202	0
21/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	3297.1400	3303.6500	3.2971	3.3037	0
21/07/2026	2038 On 06-August-26			Bond Future	160.9043	160.8589	160.9043	160.8589	2,616
21/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	16184.3400	16138.8800	16.1843	16.1389	0
21/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2038 On 05-November-26			Bond Future	163.8795	163.8333	163.8795	163.8333	1,613
21/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	17569.4600	17523.2500	17.5695	17.5233	0
21/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2038 On 04-February-27			Bond Future	164.7493	164.7026	164.7493	164.7026	0
21/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	10919.3200	10872.6000	10.9193	10.8726	0
21/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2038 On 06-May-27			Bond Future	167.9404	167.8927	167.9404	167.8927	0
21/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	1840.4200	1792.6500	1.8404	1.7927	0
21/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2038 On 05-August-27			Bond Future	168.8910	168.8425	168.8910	168.8425	0
21/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	239.0200	287.5200	0.2390	0.2875	0
21/07/2026	2040 On 06-August-26			Bond Future	9.1263	9.1118	99.3195	99.4297	53,557

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21/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	1329.3500	1425.9800	1.3294	1.4260	0
21/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	770.7100	757.1200	0.7707	0.7571	13,500
21/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	19885.6100	19995.8300	19.8856	19.9958	0
21/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2040 On 05-November-26			Bond Future	9.1768	9.1618	101.1316	101.2439	30,719
21/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	6147.0600	6245.4500	6.1471	6.2455	2,300
21/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	856.2700	842.3500	0.8563	0.8424	0
21/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	10664.6600	10773.5400	10.6647	10.7735	0
21/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	306.5000	303.0700	0.3065	0.3031	2,300
21/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	12985.6700	13096.5000	12.9857	13.0965	0
21/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	179.6400	178.1600	0.1796	0.1782	0
21/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	14200.4700	14311.9600	14.2005	14.3120	0
21/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	116.9100	116.0900	0.1169	0.1161	2,300
21/07/2026	2040 On 04-February-27			Bond Future	9.2248	9.2093	98.5386	98.6531	48,379
21/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	1575.9100	1621.7700	1.5759	1.6218	2,300
21/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	4940.4900	4871.8800	4.9405	4.8719	0
21/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	5164.9800	5249.2500	5.1650	5.2493	0
21/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	1951.2200	1921.0200	1.9512	1.9210	2,300
21/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	6529.9000	6621.4800	6.5299	6.6215	0
21/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1507.6900	1484.8000	1.5077	1.4848	0
21/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	7844.6000	7941.4200	7.8446	7.9414	0
21/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	1196.0700	1178.4200	1.1961	1.1784	2,300
21/07/2026	2040 On 06-May-27			Bond Future	9.2760	9.2599	100.4245	100.5411	0
21/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	2230.7000	2281.7200	2.2307	2.2817	0
21/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	5172.2300	5106.5800	5.1722	5.1066	0
21/07/2026	2040 On 05-August-27			Bond Future	9.3316	9.3150	97.8497	97.9684	0
21/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	4059.1400	4126.5700	4.0591	4.1266	0
21/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	4070.2400	4018.8900	4.0702	4.0189	0
21/07/2026	2043 On 06-August-26			Bond Future	124.4982	124.4634	124.4982	124.4634	3,116
21/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	13618.2401	13583.3702	13.6182	13.5834	0
21/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0001	0.0002	0.0000	0.0000	0
21/07/2026	2043 On 05-November-26			Bond Future	126.8002	126.7647	126.8002	126.7647	0
21/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	13968.8286	13933.8960	13.9688	13.9339	0
21/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	8.6186	9.1660	0.0086	0.0092	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2026	2043 On 04-February-27			Bond Future	126.2828	126.2472	126.2828	126.2472	3,116
21/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	8975.4908	8946.3042	8.9755	8.9463	0
21/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	322.6708	329.1342	0.3227	0.3291	0
21/07/2026	2043 On 06-May-27			Bond Future	128.7287	128.6923	128.7287	128.6923	0
21/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	3868.4388	3853.0620	3.8684	3.8531	0
21/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2619.7388	2640.7420	2.6197	2.6407	0
21/07/2026	2043 On 05-August-27			Bond Future	128.2224	128.1856	128.2224	128.1856	0
21/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	2896.5147	2884.4369	2.8965	2.8844	0
21/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	4234.0947	4258.8169	4.2341	4.2588	0
21/07/2026	2044 On 06-August-26			Bond Future	9.2356	9.2262	96.1073	96.1861	29,626
21/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	366.0900	411.2400	0.3661	0.4112	0
21/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	2357.4100	2323.7100	2.3574	2.3237	7,000
21/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	1183.7300	1259.8800	1.1837	1.2599	0
21/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	1064.3500	1061.6500	1.0644	1.0617	7,000
21/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	4271.2300	4358.8200	4.2712	4.3588	0
21/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	131.1500	139.8900	0.1312	0.1399	14,500
21/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	21777.6900	21856.5400	21.7777	21.8565	0
21/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2044 On 05-November-26			Bond Future	9.2832	9.2734	97.8607	97.9411	107,624
21/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	3732.3500	3794.2900	3.7324	3.7943	0
21/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	1973.3700	1954.9700	1.9734	1.9550	15,000
21/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	15029.8400	15110.7100	15.0298	15.1107	0
21/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	142.1100	142.6400	0.1421	0.1426	0
21/07/2026	2044 On 04-February-27			Bond Future	9.3285	9.3184	95.3310	95.4130	0
21/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	8044.5000	8115.1100	8.0445	8.1151	0
21/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1482.3700	1471.0500	1.4824	1.4711	0
21/07/2026	2044 On 06-May-27			Bond Future	9.3763	9.3659	97.1555	97.2391	0
21/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	2855.4900	2897.6000	2.8555	2.8976	0
21/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	5281.8600	5240.4200	5.2819	5.2404	0
21/07/2026	2044 On 05-August-27			Bond Future	9.4278	9.4171	94.6430	94.7279	0
21/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	4613.1500	4664.0800	4.6132	4.6641	0
21/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	4516.6700	4482.6500	4.5167	4.4827	0
21/07/2026	2046 On 06-August-26			Bond Future	144.1356	144.0949	144.1356	144.0949	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
21/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	21755.5500	21714.9400	21.7556	21.7149	0
21/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2046 On 05-November-26			Bond Future	144.4388	144.3975	144.4388	144.3975	18,563
21/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	18958.8200	18917.4900	18.9588	18.9175	0
21/07/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2046 On 04-February-27			Bond Future	147.2088	147.1670	147.2088	147.1670	0
21/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	16118.8100	16076.9800	16.1188	16.0770	0
21/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2046 On 06-May-27			Bond Future	147.6450	147.6029	147.6450	147.6029	0
21/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	1345.0200	1387.1400	1.3450	1.3871	0
21/07/2026	2046 On 05-August-27			Bond Future	150.5246	150.4815	150.5246	150.4815	0
21/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	1354.5500	1311.4500	1.3546	1.3115	0
21/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2050 On 06-August-26			Bond Future	144.4191	146.5850	144.4191	146.5850	1,955
21/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	21149.1400	23315.0300	21.1491	23.3150	0
21/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2050 On 05-November-26			Bond Future	147.0895	149.2957	147.0895	149.2957	18,127
21/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	23249.5000	25455.6900	23.2495	25.4557	0
21/07/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2050 On 04-February-27			Bond Future	147.3805	149.6291	147.3805	149.6291	0
21/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	14990.5100	17239.1400	14.9905	17.2391	0
21/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2050 On 06-May-27			Bond Future	150.2351	152.5273	150.2351	152.5273	0
21/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	2067.3100	0.0000	2.0673	0
21/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	224.9100	0.0000	0.2249	0.0000	0
21/07/2026	2050 On 05-August-27			Bond Future	150.5762	152.9135	150.5762	152.9135	0
21/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	2393.8300	56.4600	2.3938	0.0565	0
21/07/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	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
21/07/2026	AL37 On 06-August-26			Index Future	1290.5250	1290.7000	1290.5250	1,290.7000	0
21/07/2026	AL37 On 05-November-26			Index Future	1314.3290	1314.5080	1314.3290	1,314.5080	0
21/07/2026	AL37 On 04-February-27			Index Future	1339.2200	1339.4030	1339.2200	1,339.4030	0
21/07/2026	AL37 On 06-May-27			Index Future	1364.8550	1365.0410	1364.8550	1,365.0410	0
21/07/2026	AL37 On 05-August-27			Index Future	1390.9070	1391.0950	1390.9070	1,391.0950	0
21/07/2026	AL7T On 06-August-26			Index Future	1677.6240	1677.3020	1677.6240	1,677.3020	0
21/07/2026	AL7T On 05-November-26			Index Future	1708.5690	1708.2420	1708.5690	1,708.2420	0
21/07/2026	AL7T On 04-February-27			Index Future	1740.9260	1740.5940	1740.9260	1,740.5940	0
21/07/2026	AL7T On 06-May-27			Index Future	1774.2500	1773.9110	1774.2500	1,773.9110	0
21/07/2026	AL7T On 05-August-27			Index Future	1808.1160	1807.7680	1808.1160	1,807.7680	0
21/07/2026	ALBI On 06-August-26			Index Future	1416.2450	1416.7430	1416.2450	1,416.7430	61
21/07/2026	ALBI On 05-November-26			Index Future	1442.3690	1442.8770	1442.3690	1,442.8770	12
21/07/2026	ALBI On 04-February-27			Index Future	1469.6850	1470.2030	1469.6850	1,470.2030	0
21/07/2026	ALBI On 06-May-27			Index Future	1497.8160	1498.3450	1497.8160	1,498.3450	0
21/07/2026	ALBI On 05-August-27			Index Future	1526.4060	1526.9430	1526.4060	1,526.9430	0
21/07/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/07/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	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
21/07/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/07/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/07/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	ES33 On 06-August-26			Bond Future	8.9940	8.9998	95.3341	95.3056	0
21/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13465.4100	13436.9900	13.4654	13.4370	0
21/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	ES33 On 05-November-26			Bond Future	9.0618	9.0678	93.3036	93.2747	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7975.2500	7946.3400	7.9753	7.9463	0
21/07/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	ES33 On 04-February-27			Bond Future	9.1291	9.1355	95.0932	95.0638	0
21/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2596.6100	2567.2100	2.5966	2.5672	0
21/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	ES33 On 06-May-27			Bond Future	9.1930	9.1997	93.1394	93.1094	0
21/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1785.9200	1815.9500	1.7859	1.8160	0
21/07/2026	ES33 On 05-August-27			Bond Future	9.2621	9.2691	94.9550	94.9243	0
21/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	34.5600	3.8300	0.0346	0.0038	0
21/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	ES42 On 06-August-26			Bond Future	9.5578	9.5484	93.9951	94.0660	0
21/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19520.7300	19591.6600	19.5207	19.5917	0
21/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	ES42 On 05-November-26			Bond Future	9.6172	9.6075	91.4691	91.5413	0
21/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13504.2600	13576.4800	13.5043	13.5765	0
21/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	ES42 On 04-February-27			Bond Future	9.6740	9.6640	93.2235	93.2972	0
21/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4363.6100	4437.3200	4.3636	4.4373	0
21/07/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	ES42 On 06-May-27			Bond Future	9.7314	9.7211	90.7646	90.8397	0
21/07/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2977.7800	2902.6800	2.9778	2.9027	0
21/07/2026	ES42 On 05-August-27			Bond Future	9.7907	9.7801	92.5332	92.6096	0
21/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	351.2100	427.6000	0.3512	0.4276	0
21/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	GOVI On 06-August-26			GOVI	1389.4470	1389.9480	1389.4470	1,389.9480	338
21/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2004470.0000	2009480.0000	200.4470	200.9480	0
21/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	GOVI On 05-November-26			GOVI	1415.0760	1415.5870	1415.0760	1,415.5870	396
21/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1380760.0000	1385870.0000	138.0760	138.5870	0
21/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	GOVI On 04-February-27			GOVI	1441.8750	1442.3960	1441.8750	1,442.3960	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	728750.0000	733960.0000	72.8750	73.3960	0
21/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	GOVI On 06-May-27			GOVI	1469.4750	1470.0050	1469.4750	1,470.0050	0
21/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	424750.0000	430050.0000	42.4750	43.0050	0
21/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	GOVI On 05-August-27			GOVI	1497.5230	1498.0630	1497.5230	1,498.0630	0
21/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	325230.0000	330630.0000	32.5230	33.0630	0
21/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/07/2026	I258 On 06-August-26			Bond Future	134.4300	134.3928	134.4300	134.3928	0
21/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	21479.9700	21442.7801	21.4800	21.4428	0
21/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0001	0.0000	0.0000	0
21/07/2026	I258 On 05-November-26			Bond Future	136.9154	136.8779	136.9154	136.8779	0
21/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	21975.5162	21938.5653	21.9755	21.9386	0
21/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	10.0962	10.6953	0.0101	0.0107	0
21/07/2026	I258 On 04-February-27			Bond Future	136.5920	136.5542	136.5920	136.5542	0
21/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	17893.8685	17860.2195	17.8939	17.8602	0
21/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	201.8285	206.0495	0.2018	0.2060	0
21/07/2026	I258 On 06-May-27			Bond Future	139.2377	139.1989	139.2377	139.1989	0
21/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	7699.4959	7682.6712	7.6995	7.6827	0
21/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3241.8459	3263.7612	3.2418	3.2638	0
21/07/2026	I258 On 05-August-27			Bond Future	138.9365	138.8973	138.9365	138.8973	0
21/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	5690.0779	5677.1445	5.6901	5.6771	0
21/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	5683.5879	5709.8845	5.6836	5.7099	0
21/07/2026	IGOV On 06-August-26			Index Future	451.9820	453.1610	451.9820	453.1610	250
21/07/2026	IGOV On 05-November-26			Index Future	460.4310	461.6330	460.4310	461.6330	8
21/07/2026	IGOV On 04-February-27			Index Future	469.2610	470.4860	469.2610	470.4860	0
21/07/2026	IGOV On 06-May-27			Index Future	478.3510	479.5990	478.3510	479.5990	0
21/07/2026	IGOV On 05-August-27			Index Future	487.5870	488.8590	487.5870	488.8590	0
21/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/07/2026	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
21/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/07/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
21/07/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/07/2026	R033 On 06-August-26			Bond Future	8.3704	8.3659	111.8096	111.8333	2,853
21/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	9355.3500	9379.0800	9.3554	9.3791	0
21/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	0
21/07/2026	R033 On 05-November-26			Bond Future	8.4170	8.4123	108.8080	108.8323	9,120
21/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	4930.4200	4956.1300	4.9304	4.9561	0
21/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	399.2500	400.7300	0.3993	0.4007	0
21/07/2026	R033 On 04-February-27			Bond Future	8.4586	8.4535	110.8691	110.8939	0
21/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	2531.4100	2550.8900	2.5314	2.5509	0
21/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1593.2400	1587.9300	1.5932	1.5879	0
21/07/2026	R033 On 06-May-27			Bond Future	8.4983	8.4930	107.9479	107.9731	0
21/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	1020.4200	1031.4900	1.0204	1.0315	0
21/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	3765.9800	3751.8000	3.7660	3.7518	0
21/07/2026	R033 On 05-August-27			Bond Future	8.5424	8.5368	110.0278	110.0533	0
21/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	2433.0600	2449.3200	2.4331	2.4493	0
21/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	2443.9600	2434.6700	2.4440	2.4347	0
21/07/2026	R035 On 06-August-26			Bond Future	8.5447	8.5502	105.9465	105.9128	14,106
21/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	1.3600	1.7500	0.0014	0.0018	4,876
21/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	5288.7900	5322.9200	5.2888	5.3229	0
21/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	9.4500	11.1200	0.0095	0.0111	0
21/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	4013.5500	4048.9600	4.0136	4.0490	0
21/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	14.6700	16.9200	0.0147	0.0169	4,876
21/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	3701.0300	3737.0200	3.7010	3.7370	0
21/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	207.1200	216.2700	0.2071	0.2163	0
21/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	1765.0800	1807.9700	1.7651	1.8080	0
21/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	281.0600	290.8000	0.2811	0.2908	0
21/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	1530.7100	1574.1900	1.5307	1.5742	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
21/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	1391.6400	1390.2300	1.3916	1.3902	350
21/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	396.2300	428.5600	0.3962	0.4286	0
21/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	1750.6300	1744.3300	1.7506	1.7443	0
21/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	278.1300	305.5700	0.2781	0.3056	0
21/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	3519.9300	3496.1400	3.5199	3.4961	200
21/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	52.1500	62.1000	0.0522	0.0621	0
21/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	3963.8600	3937.5200	3.9639	3.9375	0
21/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	34.1000	41.5000	0.0341	0.0415	350
21/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	4019.6300	3993.0000	4.0196	3.9930	250
21/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	32.3300	39.4400	0.0323	0.0394	0
21/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	4971.6900	4941.5200	4.9717	4.9415	0
21/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	12.7400	16.3100	0.0127	0.0163	0
21/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	6312.6000	6280.0600	6.3126	6.2801	0
21/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	3.1900	4.3900	0.0032	0.0044	200
21/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	6756.0700	6723.1500	6.7561	6.7232	0
21/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	1.9700	2.7900	0.0020	0.0028	350
21/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	6811.3500	6778.3900	6.8114	6.7784	0
21/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	1.8500	2.6300	0.0019	0.0026	250
21/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	9045.0700	9011.4300	9.0451	9.0114	0
21/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	0.1500	0.2500	0.0002	0.0003	200
21/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	9526.4800	9492.8000	9.5265	9.4928	0
21/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	0.0900	0.1500	0.0001	0.0002	250
21/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	13865.7500	13832.0100	13.8658	13.8320	0
21/07/2026	R035 On 06-August-26	11.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	R035 On 05-November-26			Bond Future	8.5913	8.5971	103.3782	103.3439	100,150
21/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	448.7500	447.4900	0.4488	0.4475	600
21/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	4211.7500	4244.7300	4.2118	4.2447	0
21/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	1436.1400	1429.1400	1.4361	1.4291	0
21/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	2157.2600	2184.5000	2.1573	2.1845	600
21/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	2549.0500	2536.6100	2.5491	2.5366	200
21/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1324.2400	1346.0400	1.3242	1.3460	0
21/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	3233.7000	3218.4600	3.2337	3.2185	0
21/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	1025.0500	1044.0500	1.0251	1.0441	600
21/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	4708.1900	4688.0700	4.7082	4.6881	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	625.0600	639.1800	0.6251	0.6392	200
21/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	7131.2600	7105.5300	7.1313	7.1055	0
21/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	294.3900	302.9000	0.2944	0.3029	200
21/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	8278.5600	8250.9700	8.2786	8.2510	0
21/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	208.9000	215.5500	0.2089	0.2156	0
21/07/2026	R035 On 04-February-27			Bond Future	8.6348	8.6409	105.3363	105.3014	0
21/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	470.4600	468.1200	0.4705	0.4681	3,000
21/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	6053.0700	6085.5700	6.0531	6.0856	0
21/07/2026	R035 On 04-February-27	7.86	Call	Bond Future	624.4300	621.0700	0.6244	0.6211	500
21/07/2026	R035 On 04-February-27	7.86	Put	Bond Future	5224.1200	5255.6000	5.2241	5.2556	0
21/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	1143.4400	1136.9100	1.1434	1.1369	3,000
21/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	3692.4600	3720.7700	3.6925	3.7208	0
21/07/2026	R035 On 04-February-27	8.36	Call	Bond Future	1506.5000	1498.0700	1.5065	1.4981	500
21/07/2026	R035 On 04-February-27	8.36	Put	Bond Future	3108.0800	3134.4900	3.1081	3.1345	0
21/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	1687.4300	1678.1200	1.6874	1.6781	1,050
21/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	2877.9900	2903.5200	2.8780	2.9035	0
21/07/2026	R035 On 04-February-27	8.67	Call	Bond Future	2414.7900	2402.3700	2.4148	2.4024	0
21/07/2026	R035 On 04-February-27	8.67	Put	Bond Future	2212.0300	2234.4500	2.2120	2.2345	500
21/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	3048.2800	3033.5500	3.0483	3.0336	0
21/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	1816.4600	1836.5700	1.8165	1.8366	3,000
21/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	3349.5300	3333.8100	3.3495	3.3338	0
21/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1664.6700	1683.7900	1.6647	1.6838	1,050
21/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	3701.0600	3684.2500	3.7011	3.6843	0
21/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1509.6900	1527.7200	1.5097	1.5277	0
21/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	5440.0800	5418.9300	5.4401	5.4189	0
21/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	982.8200	996.5100	0.9828	0.9965	1,050
21/07/2026	R035 On 06-May-27			Bond Future	8.6721	8.6784	102.8476	102.8120	0
21/07/2026	R035 On 06-May-27	7.86	Call	Bond Future	870.1900	865.0200	0.8702	0.8650	500
21/07/2026	R035 On 06-May-27	7.86	Put	Bond Future	5576.9800	5607.3200	5.5770	5.6073	0
21/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	1518.2100	1509.4100	1.5182	1.5094	0
21/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	3930.4700	3957.1800	3.9305	3.9572	0
21/07/2026	R035 On 06-May-27	8.36	Call	Bond Future	1779.4300	1769.4200	1.7794	1.7694	500
21/07/2026	R035 On 06-May-27	8.36	Put	Bond Future	3556.0200	3581.5200	3.5560	3.5815	0
21/07/2026	R035 On 06-May-27	8.78	Call	Bond Future	3017.8800	3003.0900	3.0179	3.0031	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2026	R035 On 06-May-27	8.78	Put	Bond Future	2412.7400	2433.4600	2.4127	2.4335	500
21/07/2026	R035 On 05-August-27			Bond Future	8.7129	8.7195	104.8296	104.7933	0
21/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	2959.3200	2944.4800	2.9593	2.9445	0
21/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	2920.3500	2941.8000	2.9204	2.9418	0
21/07/2026	R038 On 06-August-26			Bond Future	8.9517	8.9523	117.6866	117.6817	2,147
21/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	19329.6400	19324.8000	19.3296	19.3248	0
21/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	R038 On 05-November-26			Bond Future	9.0054	9.0060	114.3512	114.3462	3,466
21/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	12359.9300	12359.8700	12.3599	12.3599	0
21/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	214.7000	219.5500	0.2147	0.2196	0
21/07/2026	R038 On 04-February-27			Bond Future	9.0558	9.0564	116.5172	116.5123	0
21/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	5739.1900	5743.4000	5.7392	5.7434	0
21/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	1747.3700	1756.4700	1.7474	1.7565	0
21/07/2026	R038 On 06-May-27			Bond Future	9.1051	9.1058	113.2628	113.2578	0
21/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	2195.6900	2199.4500	2.1957	2.1995	0
21/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	5163.3800	5172.1600	5.1634	5.1722	0
21/07/2026	R038 On 05-August-27			Bond Future	9.1577	9.1585	115.4450	115.4398	0
21/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	4006.5700	4009.1500	4.0066	4.0092	0
21/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	4062.5600	4070.4100	4.0626	4.0704	0
21/07/2026	R053 On 06-August-26			Bond Future	9.1193	9.1097	129.1526	129.2678	4,687
21/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	0.6900	1.1300	0.0007	0.0011	530
21/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	13349.2500	13234.4700	13.3493	13.2345	0
21/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	71.5500	89.4700	0.0716	0.0895	0
21/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	6590.6900	6493.3900	6.5907	6.4934	0
21/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	1487.4500	1593.0400	1.4875	1.5930	530
21/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	1719.4000	1709.7700	1.7194	1.7098	530
21/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	5781.6300	5909.7100	5.7816	5.9097	0
21/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	216.1000	228.9600	0.2161	0.2290	530
21/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	30041.3200	30156.5400	30.0413	30.1565	0
21/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	R053 On 05-November-26			Bond Future	9.1614	9.1516	125.6482	125.7657	54,996
21/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	21107.9300	21226.1000	21.1079	21.2261	0
21/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	235.4300	236.1700	0.2354	0.2362	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2026	R053 On 04-February-27			Bond Future	9.2007	9.1906	128.0284	128.1481	0
21/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	11003.9100	11105.7000	11.0039	11.1057	0
21/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	2248.7800	2230.8200	2.2488	2.2308	0
21/07/2026	R053 On 06-May-27			Bond Future	9.2387	9.2283	124.6160	124.7381	0
21/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	3972.4500	4032.9200	3.9725	4.0329	0
21/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	7794.8400	7733.2700	7.7948	7.7333	0
21/07/2026	R053 On 05-August-27			Bond Future	9.2784	9.2676	127.0170	127.1413	0
21/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	6574.9200	6649.1200	6.5749	6.6491	0
21/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	6555.8200	6505.7700	6.5558	6.5058	0
21/07/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
21/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	22.5200	23.2100	0.0225	0.0232	0
21/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	22.5200	23.2100	0.0225	0.0232	0
21/07/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
21/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	28.8400	28.9700	0.0288	0.0290	0
21/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	28.8400	28.9700	0.0288	0.0290	0
21/07/2026	R202 On 06-August-26			Bond Future	301.3780	301.2939	301.3780	301.2939	594
21/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	22518.0000	22433.8700	22.5180	22.4339	0
21/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	R202 On 05-November-26			Bond Future	306.9506	306.8650	306.9506	306.8650	732
21/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	26490.5800	26404.9900	26.4906	26.4050	0
21/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	R202 On 04-February-27			Bond Future	307.2468	307.1598	307.2468	307.1598	0
21/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	12516.8000	12429.7700	12.5168	12.4298	0
21/07/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	R202 On 06-May-27			Bond Future	313.1979	313.1091	313.1979	313.1091	0
21/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	6207.9000	6119.1000	6.2079	6.1191	0
21/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	R202 On 05-August-27			Bond Future	313.5846	313.4954	313.5846	313.4954	0
21/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	614.6200	525.3900	0.6146	0.5254	0
21/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	R209 On 06-August-26			Bond Future	8.6897	8.6953	86.5713	86.5392	5,154
21/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	13904.7600	13872.6600	13.9048	13.8727	0
21/07/2026	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
21/07/2026	R209 On 05-November-26			Bond Future	8.7339	8.7396	84.9998	84.9672	42,091
21/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	8598.3400	8571.6500	8.5983	8.5717	0
21/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	185.6000	191.5600	0.1856	0.1916	0
21/07/2026	R209 On 04-February-27			Bond Future	8.7745	8.7804	86.6098	86.5766	0
21/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	662.6900	659.2600	0.6627	0.6593	3,237
21/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	4936.6500	4966.3800	4.9367	4.9664	0
21/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	2892.4500	2879.0000	2.8925	2.8790	0
21/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	1867.9000	1887.6100	1.8679	1.8876	3,237
21/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	4095.9100	4078.9300	4.0959	4.0789	0
21/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1341.1500	1357.3300	1.3412	1.3573	0
21/07/2026	R209 On 06-May-27			Bond Future	8.8136	8.8198	85.1155	85.0817	0
21/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1249.3300	1242.3000	1.2493	1.2423	4,620
21/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	4397.8800	4424.7000	4.3979	4.4247	0
21/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	1574.3200	1565.7300	1.5743	1.5657	0
21/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	3814.1900	3839.4500	3.8142	3.8395	0
21/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	4412.4500	4394.6300	4.4125	4.3946	0
21/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1703.7000	1719.7300	1.7037	1.7197	4,620
21/07/2026	R209 On 05-August-27			Bond Future	8.8556	8.8620	86.7559	86.7212	0
21/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	2982.8900	2968.7500	2.9829	2.9688	0
21/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	2905.6500	2926.1300	2.9057	2.9261	0
21/07/2026	R210 On 06-August-26			Bond Future	269.9537	269.8849	269.9537	269.8849	284
21/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10113.6900	10044.8700	10.1137	10.0449	0
21/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	R210 On 05-November-26			Bond Future	271.3648	271.2948	271.3648	271.2948	147
21/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	18034.7800	17964.8200	18.0348	17.9648	0
21/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	R210 On 04-February-27			Bond Future	276.5692	276.4980	276.5692	276.4980	300
21/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	10539.1800	10468.0200	10.5392	10.4680	0
21/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	R210 On 06-May-27			Bond Future	278.2650	278.1933	278.2650	278.1933	0
21/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7135.0200	7063.3000	7.1350	7.0633	0
21/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	R210 On 05-August-27			Bond Future	283.6922	283.6188	283.6922	283.6188	0
21/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	7682.2300	7608.7500	7.6822	7.6088	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	R213 On 06-August-26			Bond Future	8.1193	8.1147	98.9428	98.9595	19,068
21/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	5526.7700	5543.4700	5.5268	5.5435	0
21/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	0.0700	0.1000	0.0001	0.0001	0
21/07/2026	R213 On 05-November-26			Bond Future	8.1653	8.1604	97.1977	97.2148	19,484
21/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	2425.7700	2442.9700	2.4258	2.4430	0
21/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	417.4100	417.5600	0.4174	0.4176	0
21/07/2026	R213 On 04-February-27			Bond Future	8.2059	8.2006	99.0387	99.0562	33,457
21/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	1150.9500	1162.4900	1.1510	1.1625	0
21/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1369.1100	1363.2000	1.3691	1.3632	0
21/07/2026	R213 On 06-May-27			Bond Future	8.2372	8.2316	97.3812	97.3990	0
21/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	511.1600	517.6900	0.5112	0.5177	0
21/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	2662.1700	2650.9300	2.6622	2.6509	0
21/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	1246.9900	1257.7700	1.2470	1.2578	2,830
21/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1583.7500	1576.7600	1.5838	1.5768	0
21/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	3711.8700	3727.8800	3.7119	3.7279	0
21/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	601.1900	599.4300	0.6012	0.5994	2,830
21/07/2026	R213 On 05-August-27			Bond Future	8.2738	8.2677	99.2582	99.2762	0
21/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	1028.7700	1037.8800	1.0288	1.0379	1,200
21/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	1991.4100	1982.5800	1.9914	1.9826	0
21/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1523.6600	1534.7700	1.5237	1.5348	0
21/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1534.9200	1528.0900	1.5349	1.5281	0
21/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	2106.9700	2119.7500	2.1070	2.1198	0
21/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1207.4200	1202.2600	1.2074	1.2023	1,200
21/07/2026	R214 On 06-August-26			Bond Future	9.1554	9.1458	81.7877	81.8519	9,862
21/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	16161.8700	16226.1100	16.1619	16.2261	0
21/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	R214 On 05-November-26			Bond Future	9.2049	9.1951	79.9831	80.0486	20,699
21/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	10827.2600	10893.0100	10.8273	10.8930	0
21/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	195.2300	195.4900	0.1952	0.1955	0
21/07/2026	R214 On 04-February-27			Bond Future	9.2526	9.2425	81.4981	81.5649	0
21/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	5537.5300	5592.3500	5.5375	5.5924	0
21/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1430.8900	1418.9700	1.4309	1.4190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2026	R214 On 06-May-27			Bond Future	9.2957	9.2853	79.7587	79.8267	0
21/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	1954.3100	1985.4700	1.9543	1.9855	0
21/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	4726.2600	4689.4100	4.7263	4.6894	0
21/07/2026	R214 On 05-August-27			Bond Future	9.3415	9.3308	81.2959	81.3651	0
21/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	3580.7400	3621.3500	3.5807	3.6214	0
21/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	3719.3000	3690.7400	3.7193	3.6907	0
21/07/2026	R248 On 06-August-26			Bond Future	9.1947	9.1851	99.7746	99.8606	62,479
21/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	492.6100	547.7000	0.4926	0.5477	0
21/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	2271.1000	2240.1500	2.2711	2.2402	1,762
21/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	1234.4900	1316.2900	1.2345	1.3163	0
21/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	1186.6100	1182.3700	1.1866	1.1824	100
21/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	6870.5100	6961.1500	6.8705	6.9612	0
21/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	35.2900	39.8900	0.0353	0.0399	1,762
21/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	22925.3900	23011.4300	22.9254	23.0114	0
21/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	R248 On 05-November-26			Bond Future	9.2407	9.2309	97.1571	97.2448	282,597
21/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	16090.9700	16179.1900	16.0910	16.1792	0
21/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	158.6400	159.2000	0.1586	0.1592	0
21/07/2026	R248 On 04-February-27			Bond Future	9.2850	9.2748	98.9974	99.0868	0
21/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	8500.6800	8577.2400	8.5007	8.5772	0
21/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1643.5200	1630.6700	1.6435	1.6307	0
21/07/2026	R248 On 06-May-27			Bond Future	9.3247	9.3143	96.4508	96.5419	260
21/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	3173.0800	3219.7800	3.1731	3.2198	0
21/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	5622.0500	5577.6200	5.6221	5.5776	0
21/07/2026	R248 On 05-August-27			Bond Future	9.3666	9.3559	98.3095	98.4023	0
21/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	4959.2000	5014.6300	4.9592	5.0146	0
21/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	4929.9700	4892.6600	4.9300	4.8927	0
21/07/2026	R2R9 On 06-August-26			Bond Future	9.0567	9.0523	109.6782	109.7125	6,247
21/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96558.6900	96592.9700	96.5587	96.5930	0
21/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	R2R9 On 05-November-26			Bond Future	9.1106	9.1060	106.7008	106.7357	2,858
21/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95730.7100	95765.6400	95.7307	95.7656	0
21/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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21/07/2026	R2R9 On 04-February-27			Bond Future	9.1614	9.1567	108.7219	108.7576	0
21/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6752.4200	6786.2000	6.7524	6.7862	0
21/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1483.0800	1481.1700	1.4831	1.4812	0
21/07/2026	R2R9 On 06-May-27			Bond Future	9.2112	9.2063	105.8227	105.8590	0
21/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2279.0100	2298.9300	2.2790	2.2989	0
21/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5141.8000	5125.4500	5.1418	5.1255	0
21/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2631.8500	2653.3300	2.6319	2.6533	250
21/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4657.6000	4642.8100	4.6576	4.6428	0
21/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5623.8300	5653.5200	5.6238	5.6535	0
21/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2529.0000	2522.4200	2.5290	2.5224	250
21/07/2026	R2R9 On 05-August-27			Bond Future	9.2641	9.2590	107.8616	107.8985	0
21/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2517.4700	2536.6800	2.5175	2.5367	910
21/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5803.3000	5785.6400	5.8033	5.7856	0
21/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2762.9500	2783.1600	2.7630	2.7832	180
21/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5446.4200	5429.7600	5.4464	5.4298	0
21/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4064.8300	4089.3100	4.0648	4.0893	0
21/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4094.5200	4082.1300	4.0945	4.0821	0
21/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5237.6500	5264.9000	5.2377	5.2649	0
21/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3336.4500	3326.8300	3.3365	3.3268	910
21/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5942.2200	5970.8100	5.9422	5.9708	0
21/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2989.7000	2981.4200	2.9897	2.9814	180
21/07/2026	R4R2 On 06-August-26			Bond Future	9.2167	9.2022	111.1306	111.2559	4,569
21/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97713.3400	97838.6600	97.7133	97.8387	0
21/07/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	R4R2 On 05-November-26			Bond Future	9.2703	9.2554	108.0537	108.1814	2,958
21/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96831.0800	96958.8200	96.8311	96.9588	0
21/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	R4R2 On 04-February-27			Bond Future	9.3212	9.3057	110.1004	110.2307	0
21/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8086.5200	8193.2800	8.0865	8.1933	0
21/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1594.5000	1571.0000	1.5945	1.5710	0
21/07/2026	R4R2 On 06-May-27			Bond Future	9.3711	9.3551	107.1014	107.2341	0
21/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2662.6800	2722.2500	2.6627	2.7223	0
21/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5805.6100	5732.5000	5.8056	5.7325	0
21/07/2026	R4R2 On 05-August-27			Bond Future	9.4236	9.4071	109.1650	109.3001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4765.0800	4842.6400	4.7651	4.8426	0
21/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4631.5200	4573.9600	4.6315	4.5740	0
21/07/2026	RR87 On 06-August-26			Bond Future	7.3493	7.3373	100.8402	100.8444	0
21/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	289.7300	285.4900	0.2897	0.2855	0
21/07/2026	RR87 On 05-November-26			Bond Future	7.1094	7.0711	102.6800	102.6844	0
21/07/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	210.9100	206.5200	0.2109	0.2065	0
21/07/2026	RR88 On 06-August-26			Bond Future	7.5672	7.5572	104.4122	104.4242	0
21/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0.0000	0.0001	0.0000	0.0000	0
21/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	934.5800	922.6101	0.9346	0.9226	0
21/07/2026	RR88 On 05-November-26			Bond Future	7.5855	7.5731	105.6802	105.6931	0
21/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	4.7638	5.2624	0.0048	0.0053	0
21/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	921.5438	909.1024	0.9215	0.9091	0
21/07/2026	RR88 On 04-February-27			Bond Future	7.5606	7.5443	103.8339	103.8475	0
21/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	396.5713	405.5318	0.3966	0.4055	0
21/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	212.8613	208.1518	0.2129	0.2082	0
21/07/2026	RR88 On 06-May-27			Bond Future	7.4891	7.4659	105.8211	105.8350	0
21/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	405.1533	414.5492	0.4052	0.4145	0
21/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	165.2133	160.6992	0.1652	0.1607	0
21/07/2026	RR88 On 05-August-27			Bond Future	7.2697	7.2309	102.5538	102.5679	0
21/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	368.4246	378.9163	0.3684	0.3789	0
21/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	80.0346	76.4863	0.0800	0.0765	0
21/07/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/07/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0