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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
28/07/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	2029 On 06-August-26			Bond Future	152.2595	152.2585	152.2595	152.2585	5,396
28/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	8159.5200	8158.4900	8.1595	8.1585	0
28/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2029 On 05-November-26			Bond Future	153.5509	153.5501	153.5509	153.5501	13,032
28/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	5990.8500	5990.0500	5.9909	5.9901	0
28/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2029 On 04-February-27			Bond Future	156.5310	156.5305	156.5310	156.5305	0
28/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6810.9500	6810.5300	6.8110	6.8105	0
28/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2029 On 06-May-27			Bond Future	158.0905	158.0895	158.0905	158.0895	0
28/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4770.5400	4769.4800	4.7705	4.7695	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2029 On 05-August-27			Bond Future	161.1649	161.1635	161.1649	161.1635	0
28/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	4444.8900	4443.5100	4.4449	4.4435	0
28/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2030 On 06-August-26			Bond Future	7.8757	7.9471	100.6272	100.4139	23,688
28/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	0.1900	0.1100	0.0002	0.0001	1,000
28/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	2015.6500	2228.8400	2.0157	2.2288	0
28/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	76.7600	47.8400	0.0768	0.0478	1,000
28/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	573.7400	758.0900	0.5737	0.7581	0
28/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	624.0800	476.8100	0.6241	0.4768	0
28/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	74.6000	140.6000	0.0746	0.1406	1,000
28/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	3923.4500	3710.1900	3.9235	3.7102	0
28/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
28/07/2026	2030 On 05-November-26			Bond Future	7.9088	7.9863	102.4534	102.2364	152,637
28/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1702.3000	1550.7800	1.7023	1.5508	0
28/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	364.3100	429.7400	0.3643	0.4297	0
28/07/2026	2030 On 04-February-27			Bond Future	7.9177	8.0025	100.4097	100.1888	22,723
28/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	848.2000	752.3900	0.8482	0.7524	0
28/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	1103.4700	1228.5400	1.1035	1.2285	0
28/07/2026	2030 On 06-May-27			Bond Future	7.9227	8.0161	102.3769	102.1518	0
28/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	494.0700	433.7000	0.4941	0.4337	0
28/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	2084.3400	2249.0500	2.0843	2.2491	0
28/07/2026	2030 On 05-August-27			Bond Future	7.9547	8.0590	100.3347	100.1050	0
28/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	1344.2100	1222.5200	1.3442	1.2225	0
28/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	1002.4300	1110.3600	1.0024	1.1104	0
28/07/2026	2031 On 06-August-26			Bond Future	117.6474	117.6158	117.6474	117.6158	4,380
28/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3837.3600	3805.7700	3.8374	3.8058	0
28/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2031 On 05-November-26			Bond Future	119.8113	119.7794	119.8113	119.7794	16,577
28/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	8321.3100	8289.4000	8.3213	8.2894	0
28/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2031 On 04-February-27			Bond Future	119.6248	119.5918	119.6248	119.5918	0
28/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	3483.8300	3452.8100	3.4838	3.4528	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	39.0000	41.0600	0.0390	0.0411	0
28/07/2026	2031 On 06-May-27			Bond Future	121.9954	121.9618	121.9954	121.9618	0
28/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	5133.7900	5100.6700	5.1338	5.1007	0
28/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	8.3700	8.8500	0.0084	0.0089	0
28/07/2026	2031 On 05-August-27			Bond Future	121.7969	121.7623	121.7969	121.7623	0
28/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	1118.6200	1100.1700	1.1186	1.1002	0
28/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	731.7400	747.9000	0.7317	0.7479	0
28/07/2026	2032 On 06-August-26			Bond Future	8.2218	8.2929	103.1295	102.8141	33,612
28/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	8012.1200	7696.6800	8.0121	7.6967	0
28/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2032 On 05-November-26			Bond Future	8.2670	8.3422	100.8421	100.5211	191,846
28/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	4035.4600	3771.4900	4.0355	3.7715	0
28/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	303.8800	360.9100	0.3039	0.3609	0
28/07/2026	2032 On 04-February-27			Bond Future	8.2984	8.3781	102.7757	102.4488	0
28/07/2026	2032 On 04-February-27	7.58	Call	Bond Future	612.1400	538.2600	0.6121	0.5383	500
28/07/2026	2032 On 04-February-27	7.58	Put	Bond Future	3620.6100	3873.6000	3.6206	3.8736	0
28/07/2026	2032 On 04-February-27	8.08	Call	Bond Future	1216.6500	1088.4800	1.2167	1.0885	500
28/07/2026	2032 On 04-February-27	8.08	Put	Bond Future	2119.7700	2318.4700	2.1198	2.3185	0
28/07/2026	2032 On 04-February-27	8.36	Call	Bond Future	1760.7300	1596.1200	1.7607	1.5961	0
28/07/2026	2032 On 04-February-27	8.36	Put	Bond Future	1508.0100	1670.2700	1.5080	1.6703	500
28/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	2044.1200	1864.1000	2.0441	1.8641	0
28/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1301.0500	1447.9000	1.3011	1.4479	0
28/07/2026	2032 On 06-May-27			Bond Future	8.3214	8.4060	100.6276	100.2945	0
28/07/2026	2032 On 06-May-27	7.58	Call	Bond Future	831.6100	744.3400	0.8316	0.7443	500
28/07/2026	2032 On 06-May-27	7.58	Put	Bond Future	3809.6400	4055.5300	3.8096	4.0555	0
28/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	1038.0000	932.1100	1.0380	0.9321	0
28/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	3121.0600	3348.3300	3.1211	3.3483	0
28/07/2026	2032 On 06-May-27	7.94	Call	Bond Future	1224.7600	1104.7200	1.2248	1.1047	500
28/07/2026	2032 On 06-May-27	7.94	Put	Bond Future	2743.2800	2956.4000	2.7433	2.9564	0
28/07/2026	2032 On 06-May-27	8.08	Call	Bond Future	1434.1800	1299.3100	1.4342	1.2993	500
28/07/2026	2032 On 06-May-27	8.08	Put	Bond Future	2392.0000	2590.2900	2.3920	2.5903	0
28/07/2026	2032 On 06-May-27	8.44	Call	Bond Future	2120.8200	1945.9900	2.1208	1.9460	500
28/07/2026	2032 On 06-May-27	8.44	Put	Bond Future	1654.2800	1812.6100	1.6543	1.8126	0
28/07/2026	2032 On 06-May-27	8.47	Call	Bond Future	2187.9200	2009.8000	2.1879	2.0098	0

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28/07/2026	2032 On 06-May-27	8.47	Put	Bond Future	1603.8100	1758.8500	1.6038	1.7589	500
28/07/2026	2032 On 06-May-27	8.93	Call	Bond Future	3388.6000	3165.3600	3.3886	3.1654	0
28/07/2026	2032 On 06-May-27	8.93	Put	Bond Future	1022.9600	1132.8800	1.0230	1.1329	500
28/07/2026	2032 On 05-August-27			Bond Future	8.3614	8.4517	102.5602	102.2204	0
28/07/2026	2032 On 05-August-27	7.94	Call	Bond Future	1354.5100	1229.7300	1.3545	1.2297	500
28/07/2026	2032 On 05-August-27	7.94	Put	Bond Future	2959.4000	3174.4000	2.9594	3.1744	0
28/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	2141.2000	1969.3000	2.1412	1.9693	0
28/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	1920.3800	2088.2600	1.9204	2.0883	0
28/07/2026	2032 On 05-August-27	8.44	Call	Bond Future	2181.6300	2007.7400	2.1816	2.0077	500
28/07/2026	2032 On 05-August-27	8.44	Put	Bond Future	1885.6200	2051.5100	1.8856	2.0515	0
28/07/2026	2032 On 05-August-27	9.08	Call	Bond Future	3751.2100	3520.4000	3.7512	3.5204	0
28/07/2026	2032 On 05-August-27	9.08	Put	Bond Future	1085.6600	1194.6300	1.0857	1.1946	500
28/07/2026	2033 On 06-August-26			Bond Future	148.0091	147.9680	148.0091	147.9680	8,870
28/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13759.0700	13718.0100	13.7591	13.7180	0
28/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2033 On 05-November-26			Bond Future	149.1249	149.0834	149.1249	149.0834	15,057
28/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11864.9300	11823.3500	11.8649	11.8234	0
28/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2033 On 04-February-27			Bond Future	152.0191	151.9770	152.0191	151.9770	0
28/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	9309.0900	9267.0400	9.3091	9.2670	0
28/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2033 On 06-May-27			Bond Future	153.3830	153.3395	153.3830	153.3395	0
28/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	2172.9600	2129.5100	2.1730	2.1295	0
28/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2033 On 05-August-27			Bond Future	156.3659	156.3213	156.3659	156.3213	0
28/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	3215.9100	3171.2900	3.2159	3.1713	0
28/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2037 On 06-August-26			Bond Future	8.7967	8.8677	98.2684	97.7970	139,300
28/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	3295.7200	2852.3500	3.2957	2.8524	0
28/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	18.3200	46.2600	0.0183	0.0463	8,000
28/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	7715.6400	7244.4200	7.7156	7.2444	2,541
28/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	0.0200	0.1100	0.0000	0.0001	0
28/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	11653.2100	11181.9000	11.6532	11.1819	0

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28/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
28/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	14935.9100	14464.6000	14.9359	14.4646	0
28/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
28/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	17081.4200	16610.1100	17.0814	16.6101	0
28/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2037 On 05-November-26			Bond Future	8.8436	8.9172	100.0518	99.5721	214,242
28/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	4690.3100	4335.8300	4.6903	4.3358	4,490
28/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	766.9400	892.1600	0.7669	0.8922	0
28/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	8772.3100	8338.5500	8.7723	8.3386	0
28/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	237.7400	283.6800	0.2377	0.2837	4,490
28/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	10885.3400	10432.7000	10.8853	10.4327	0
28/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	131.1800	158.2400	0.1312	0.1582	0
28/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	12014.4200	11555.1100	12.0144	11.5551	0
28/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	95.9600	116.3500	0.0960	0.1164	4,490
28/07/2026	2037 On 04-February-27			Bond Future	8.8823	8.9587	97.7116	97.2230	0
28/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1459.4800	1303.8900	1.4595	1.3039	4,490
28/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	4354.2800	4687.3800	4.3543	4.6874	0
28/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	4270.7800	3957.9200	4.2708	3.9579	0
28/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1575.7000	1751.5300	1.5757	1.7515	4,490
28/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	5175.5300	4833.3400	5.1755	4.8333	0
28/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1254.0500	1400.5500	1.2541	1.4006	0
28/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	6627.6000	6249.9700	6.6276	6.2500	0
28/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	905.8300	1016.8900	0.9058	1.0169	4,490
28/07/2026	2037 On 06-May-27			Bond Future	8.9210	9.0003	99.6260	99.1278	0
28/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	2140.8400	1950.5500	2.1408	1.9506	0
28/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	4320.3700	4628.2400	4.3204	4.6282	0
28/07/2026	2037 On 05-August-27			Bond Future	8.9719	9.0545	97.2802	96.7722	0
28/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	3695.3200	3431.6300	3.6953	3.4316	0
28/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	3214.9300	3459.2000	3.2149	3.4592	0
28/07/2026	2038 On 06-August-26			Bond Future	161.2969	161.0140	161.2969	161.0140	2,616
28/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	16576.9400	16293.9900	16.5769	16.2940	0
28/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2038 On 05-November-26			Bond Future	164.2638	163.9760	164.2638	163.9760	3,141
28/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	17953.8000	17665.9700	17.9538	17.6660	0

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28/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2038 On 04-February-27			Bond Future	165.1714	164.8775	165.1714	164.8775	0
28/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	11341.3600	11047.5100	11.3414	11.0475	0
28/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2038 On 06-May-27			Bond Future	168.4443	168.1448	168.4443	168.1448	0
28/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	2344.2800	2044.8400	2.3443	2.0448	0
28/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2038 On 05-August-27			Bond Future	169.3862	169.0804	169.3862	169.0804	0
28/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	256.2100	0.0000	0.2562	0.0000	0
28/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	49.6300	0.0000	0.0496	0
28/07/2026	2040 On 06-August-26			Bond Future	9.1122	9.1983	99.4267	98.7737	53,437
28/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	1134.6400	800.1800	1.1346	0.8002	0
28/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	468.7500	787.2700	0.4688	0.7873	13,500
28/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	19992.8600	19339.8800	19.9929	19.3399	0
28/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2040 On 05-November-26			Bond Future	9.1635	9.2524	101.2311	100.5665	27,181
28/07/2026	2040 On 05-November-26	8.85	Call	Bond Future	1425.8400	1211.6200	1.4258	1.2116	14,000
28/07/2026	2040 On 05-November-26	8.85	Put	Bond Future	3820.7700	4271.1900	3.8208	4.2712	0
28/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	6150.2700	5635.5700	6.1503	5.6356	2,300
28/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	759.9400	909.8800	0.7599	0.9099	0
28/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	10710.8400	10103.7100	10.7108	10.1037	0
28/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	253.1400	310.6500	0.2531	0.3107	2,300
28/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	13053.7200	12424.4000	13.0537	12.4244	0
28/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	148.1500	183.4700	0.1482	0.1835	0
28/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	14295.5500	13658.2700	14.2956	13.6583	0
28/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	112.4500	139.8100	0.1125	0.1398	2,300
28/07/2026	2040 On 04-February-27			Bond Future	9.2079	9.2999	98.6631	97.9860	54,058
28/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	1787.7500	1565.4200	1.7878	1.5654	2,300
28/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	5027.8700	5482.6100	5.0279	5.4826	0
28/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	5148.0800	4708.4700	5.1481	4.7085	0
28/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	1809.8600	2047.3200	1.8099	2.0473	2,300
28/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	6509.4400	6020.7000	6.5094	6.0207	0
28/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1362.7700	1551.1000	1.3628	1.5511	0
28/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	7837.2100	7312.1100	7.8372	7.3121	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	1064.2200	1216.1900	1.0642	1.2162	2,300
28/07/2026	2040 On 06-May-27			Bond Future	9.2524	9.3475	100.5962	99.9059	0
28/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	2482.7400	2222.5300	2.4827	2.2225	0
28/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	5252.5400	5682.6500	5.2525	5.6827	0
28/07/2026	2040 On 05-August-27			Bond Future	9.3080	9.4066	98.0183	97.3146	0
28/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	4189.5400	3833.6700	4.1895	3.8337	0
28/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	4031.9500	4379.8200	4.0320	4.3798	0
28/07/2026	2043 On 06-August-26			Bond Future	124.5261	124.4909	124.5261	124.4909	3,116
28/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	13646.0500	13610.9000	13.6461	13.6109	0
28/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2043 On 05-November-26			Bond Future	126.8165	126.7809	126.8165	126.7809	0
28/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	13981.7627	13946.5653	13.9818	13.9466	0
28/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	5.2727	5.6553	0.0053	0.0057	0
28/07/2026	2043 On 04-February-27			Bond Future	126.3190	126.2822	126.3190	126.2822	3,116
28/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	8946.8450	8915.7550	8.9468	8.9158	0
28/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	257.8150	263.5850	0.2578	0.2636	0
28/07/2026	2043 On 06-May-27			Bond Future	128.8223	128.7849	128.8223	128.7849	0
28/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	3790.9153	3774.5707	3.7909	3.7746	0
28/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2448.6353	2469.7207	2.4486	2.4697	0
28/07/2026	2043 On 05-August-27			Bond Future	128.2988	128.2602	128.2988	128.2602	0
28/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	2760.2115	2747.1780	2.7602	2.7472	0
28/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	4021.3715	4046.9580	4.0214	4.0470	0
28/07/2026	2044 On 06-August-26			Bond Future	9.2218	9.3028	96.2226	95.5513	27,960
28/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	207.2000	130.6300	0.2072	0.1306	0
28/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	2083.1600	2677.9400	2.0832	2.6779	7,000
28/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	951.0600	669.2300	0.9511	0.6692	0
28/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	716.3200	1105.8400	0.7163	1.1058	7,000
28/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	4278.1100	3645.2100	4.2781	3.6452	0
28/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	22.6700	61.1200	0.0227	0.0611	14,500
28/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	21893.0500	21221.7000	21.8931	21.2217	0
28/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2044 On 05-November-26			Bond Future	9.2701	9.3534	97.9689	97.2855	124,598
28/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	3739.8900	3341.3200	3.7399	3.3413	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	1872.8000	2157.5600	1.8728	2.1576	15,000
28/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	15141.5500	14490.2900	15.1416	14.4903	0
28/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	145.7100	177.7800	0.1457	0.1778	0
28/07/2026	2044 On 04-February-27			Bond Future	9.3122	9.3981	95.4635	94.7673	0
28/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	8012.8700	7487.4100	8.0129	7.4874	0
28/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1318.2400	1488.9700	1.3182	1.4890	0
28/07/2026	2044 On 06-May-27			Bond Future	9.3541	9.4427	97.3339	96.6242	0
28/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	3075.9900	2784.6700	3.0760	2.7847	0
28/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	5323.9500	5742.3100	5.3240	5.7423	0
28/07/2026	2044 On 05-August-27			Bond Future	9.4057	9.4972	94.8187	94.0952	0
28/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	4720.9100	4350.0000	4.7209	4.3500	0
28/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	4448.7600	4801.3600	4.4488	4.8014	0
28/07/2026	2046 On 06-August-26			Bond Future	143.6839	143.6432	143.6839	143.6432	4,329
28/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	21303.8500	21263.1900	21.3039	21.2632	0
28/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2046 On 05-November-26			Bond Future	143.9550	143.9140	143.9550	143.9140	18,563
28/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	18475.0000	18434.0000	18.4750	18.4340	0
28/07/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2046 On 04-February-27			Bond Future	146.7491	146.7075	146.7491	146.7075	0
28/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	15659.0800	15617.4600	15.6591	15.6175	0
28/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2046 On 06-May-27			Bond Future	147.2340	147.1905	147.2340	147.1905	0
28/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	1755.9700	1799.4600	1.7560	1.7995	0
28/07/2026	2046 On 05-August-27			Bond Future	150.0967	150.0520	150.0967	150.0520	0
28/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	926.6600	881.9800	0.9267	0.8820	0
28/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2050 On 06-August-26			Bond Future	145.1855	145.1449	145.1855	145.1449	1,955
28/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	21915.5300	21874.8700	21.9155	21.8749	0
28/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2050 On 05-November-26			Bond Future	147.8562	147.8148	147.8562	147.8148	18,702
28/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	24016.2000	23974.8400	24.0162	23.9748	0
28/07/2026	2050 On 05-November-26	123.84	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
28/07/2026	2050 On 04-February-27			Bond Future	148.1870	148.1445	148.1870	148.1445	0
28/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	15796.9500	15754.5400	15.7970	15.7545	0
28/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2050 On 06-May-27			Bond Future	151.1234	151.0802	151.1234	151.0802	0
28/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	663.3800	620.2300	0.6634	0.6202	0
28/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2050 On 05-August-27			Bond Future	151.4636	151.4190	151.4636	151.4190	0
28/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	1506.3600	1551.0100	1.5064	1.5510	0
28/07/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	AL37 On 06-August-26			Index Future	1293.1370	1290.2700	1293.1370	1,290.2700	0
28/07/2026	AL37 On 05-November-26			Index Future	1316.8580	1313.9400	1316.8580	1,313.9400	0
28/07/2026	AL37 On 04-February-27			Index Future	1342.0930	1339.1220	1342.0930	1,339.1220	0
28/07/2026	AL37 On 06-May-27			Index Future	1368.3730	1365.3460	1368.3730	1,365.3460	0
28/07/2026	AL37 On 05-August-27			Index Future	1394.4140	1391.3260	1394.4140	1,391.3260	0
28/07/2026	AL7T On 06-August-26			Index Future	1680.2210	1673.6900	1680.2210	1,673.6900	0
28/07/2026	AL7T On 05-November-26			Index Future	1711.0420	1704.3950	1711.0420	1,704.3950	0
28/07/2026	AL7T On 04-February-27			Index Future	1743.8310	1737.0600	1743.8310	1,737.0600	0
28/07/2026	AL7T On 06-May-27			Index Future	1777.9780	1771.0760	1777.9780	1,771.0760	0
28/07/2026	AL7T On 05-August-27			Index Future	1811.8130	1804.7770	1811.8130	1,804.7770	0
28/07/2026	ALBI On 06-August-26			Index Future	1417.8600	1411.8350	1417.8600	1,411.8350	41
28/07/2026	ALBI On 05-November-26			Index Future	1443.8690	1437.7360	1443.8690	1,437.7360	34
28/07/2026	ALBI On 04-February-27			Index Future	1471.5370	1465.2900	1471.5370	1,465.2900	0
28/07/2026	ALBI On 06-May-27			Index Future	1500.3520	1493.9840	1500.3520	1,493.9840	0
28/07/2026	ALBI On 05-August-27			Index Future	1528.9050	1522.4130	1528.9050	1,522.4130	0
28/07/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C030 On 31-January-30			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
28/07/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/07/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/07/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/07/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	C871 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
28/07/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	ES33 On 06-August-26			Bond Future	8.9491	9.0254	95.5547	95.1801	0
28/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13686.0200	13311.4200	13.6860	13.3114	0
28/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	ES33 On 05-November-26			Bond Future	9.0166	9.0965	93.5194	93.1381	0
28/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8190.9900	7809.6800	8.1910	7.8097	0
28/07/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	ES33 On 04-February-27			Bond Future	9.0770	9.1609	95.3347	94.9462	0
28/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2838.1700	2449.6600	2.8382	2.4497	0
28/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	ES33 On 06-May-27			Bond Future	9.1289	9.2170	93.4277	93.0316	0
28/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1497.6300	1893.7100	1.4976	1.8937	0
28/07/2026	ES33 On 05-August-27			Bond Future	9.1959	9.2887	95.2430	94.8390	0
28/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	322.5700	0.0000	0.3226	0.0000	0
28/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	81.3900	0.0000	0.0814	0
28/07/2026	ES42 On 06-August-26			Bond Future	9.5534	9.6345	94.0280	93.4192	0
28/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19553.7000	18944.8500	19.5537	18.9449	0
28/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	ES42 On 05-November-26			Bond Future	9.6139	9.6976	91.4936	90.8738	0
28/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13528.8200	12909.0100	13.5288	12.9090	0
28/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	ES42 On 04-February-27			Bond Future	9.6677	9.7541	93.2701	92.6385	0
28/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4410.1900	3778.5600	4.4102	3.7786	0
28/07/2026	ES42 On 04-February-27	10.29	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
28/07/2026	ES42 On 06-May-27			Bond Future	9.7191	9.8084	90.8538	90.2098	0
28/07/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2888.5300	3532.5900	2.8885	3.5326	0
28/07/2026	ES42 On 05-August-27			Bond Future	9.7789	9.8711	92.6181	91.9613	0
28/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	436.0500	0.0000	0.4361	0.0000	0
28/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	220.7300	0.0000	0.2207	0
28/07/2026	GOVI On 06-August-26			GOVI	1390.9230	1385.0100	1390.9230	1,385.0100	83
28/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2019230.0000	1960100.0000	201.9230	196.0100	0
28/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	GOVI On 05-November-26			GOVI	1416.4380	1410.4190	1416.4380	1,410.4190	653
28/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1394380.0000	1334190.0000	139.4380	133.4190	0
28/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	GOVI On 04-February-27			GOVI	1443.5810	1437.4500	1443.5810	1,437.4500	0
28/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	745810.0000	684500.0000	74.5810	68.4500	0
28/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	GOVI On 06-May-27			GOVI	1471.8480	1465.5990	1471.8480	1,465.5990	0
28/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	448480.0000	385990.0000	44.8480	38.5990	0
28/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	GOVI On 05-August-27			GOVI	1499.8580	1493.4870	1499.8580	1,493.4870	0
28/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	348580.0000	284870.0000	34.8580	28.4870	0
28/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/07/2026	I258 On 06-August-26			Bond Future	133.1024	133.6274	133.1024	133.6274	0
28/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	20152.3500	20677.4400	20.1524	20.6774	0
28/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	I258 On 05-November-26			Bond Future	135.5506	136.0854	135.5506	136.0854	0
28/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	20608.8001	21142.4113	20.6088	21.1424	0
28/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	8.1801	6.9713	0.0082	0.0070	0
28/07/2026	I258 On 04-February-27			Bond Future	135.2227	135.7673	135.2227	135.7673	0
28/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	16507.6504	17032.5371	16.5077	17.0325	0
28/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	184.9504	165.2371	0.1850	0.1652	0
28/07/2026	I258 On 06-May-27			Bond Future	137.9024	138.4580	137.9024	138.4580	0
28/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	6543.4183	6900.1722	6.5434	6.9002	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3420.9783	3222.2222	3.4210	3.2222	0
28/07/2026	I258 On 05-August-27			Bond Future	137.5556	138.1214	137.5556	138.1214	0
28/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	4596.7518	4878.7761	4.5968	4.8788	0
28/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	5971.1518	5687.3861	5.9712	5.6874	0
28/07/2026	IGOV On 06-August-26			Index Future	453.8810	452.6860	453.8810	452.6860	250
28/07/2026	IGOV On 05-November-26			Index Future	462.3200	461.1030	462.3200	461.1030	8
28/07/2026	IGOV On 04-February-27			Index Future	471.2900	470.0500	471.2900	470.0500	0
28/07/2026	IGOV On 06-May-27			Index Future	480.6270	479.3630	480.6270	479.3630	0
28/07/2026	IGOV On 05-August-27			Index Future	489.8790	488.5910	489.8790	488.5910	0
28/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
28/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
28/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/07/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
28/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
28/07/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
28/07/2026	R033 On 06-August-26			Bond Future	8.3168	8.3879	112.0924	111.7173	2,853
28/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	9638.1600	9263.0200	9.6382	9.2630	0
28/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R033 On 05-November-26			Bond Future	8.3627	8.4375	109.0854	108.7037	9,120
28/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	5131.5300	4811.0400	5.1315	4.8110	0
28/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	322.9700	384.2000	0.3230	0.3842	0
28/07/2026	R033 On 04-February-27			Bond Future	8.3962	8.4750	111.1772	110.7884	0
28/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	2684.8100	2459.8200	2.6848	2.4598	0
28/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1438.5900	1602.3800	1.4386	1.6024	0
28/07/2026	R033 On 06-May-27			Bond Future	8.4221	8.5052	108.3111	107.9148	0
28/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	1313.4400	1183.3200	1.3134	1.1833	0
28/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	3695.8200	3961.9700	3.6958	3.9620	0
28/07/2026	R033 On 05-August-27			Bond Future	8.4633	8.5513	110.3909	109.9868	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	2663.9600	2456.8100	2.6640	2.4568	0
28/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	2311.7800	2508.7200	2.3118	2.5087	0
28/07/2026	R035 On 06-August-26			Bond Future	8.5014	8.5774	106.2092	105.7487	12,732
28/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	0.2900	0.1900	0.0003	0.0002	4,876
28/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	5025.0200	5485.4800	5.0250	5.4855	0
28/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	3.2900	2.0400	0.0033	0.0020	0
28/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	3744.6900	4204.0000	3.7447	4.2040	0
28/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	5.8300	3.5900	0.0058	0.0036	4,876
28/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	3429.4900	3887.8100	3.4295	3.8878	0
28/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	143.7700	91.5300	0.1438	0.0915	0
28/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	1439.0300	1847.3500	1.4390	1.8474	0
28/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	209.7000	136.2000	0.2097	0.1362	0
28/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	1196.6500	1583.7100	1.1967	1.5837	4,876
28/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	1416.7100	1094.0700	1.4167	1.0941	350
28/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	158.6000	296.5200	0.1586	0.2965	0
28/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	1823.1200	1455.7600	1.8231	1.4558	0
28/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	87.9200	181.1200	0.0879	0.1811	0
28/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	3735.1000	3284.7800	3.7351	3.2848	200
28/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	4.6200	14.8600	0.0046	0.0149	0
28/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	4194.5900	3739.5400	4.1946	3.7395	0
28/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	2.1300	7.6400	0.0021	0.0076	350
28/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	4251.9300	3796.4600	4.2519	3.7965	250
28/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	1.9300	7.0200	0.0019	0.0070	0
28/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	5222.0100	4762.7100	5.2220	4.7627	0
28/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	0.3600	1.6200	0.0004	0.0016	0
28/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	6572.1400	6111.7400	6.5721	6.1117	0
28/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	0.0300	0.1900	0.0000	0.0002	200
28/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	7016.8100	6556.3300	7.0168	6.5563	0
28/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	0.0100	0.0900	0.0000	0.0001	350
28/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	7072.2100	6611.7200	7.0722	6.6117	0
28/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	0.0100	0.0800	0.0000	0.0001	250
28/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	9307.6200	8847.0600	9.3076	8.8471	0
28/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
28/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	9789.0900	9328.5300	9.7891	9.3285	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
28/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	14128.4500	13667.8900	14.1285	13.6679	0
28/07/2026	R035 On 06-August-26	11.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R035 On 05-November-26			Bond Future	8.5479	8.6271	103.6358	103.1671	101,093
28/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	624.0000	527.4200	0.6240	0.5274	600
28/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	4129.3500	4501.5100	4.1294	4.5015	0
28/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	1589.4600	1388.5100	1.5895	1.3885	0
28/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	2052.9300	2320.7200	2.0529	2.3207	600
28/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	2690.0400	2411.0100	2.6900	2.4110	200
28/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1207.5800	1397.2900	1.2076	1.3973	0
28/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	3377.3800	3062.9700	3.3774	3.0630	0
28/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	911.0800	1065.4100	0.9111	1.0654	600
28/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	4871.0500	4502.6200	4.8711	4.5026	0
28/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	530.2700	630.5800	0.5303	0.6306	200
28/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	7335.0000	6917.0400	7.3350	6.9170	0
28/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	240.4800	291.2600	0.2405	0.2913	200
28/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	8496.3300	8064.6400	8.4963	8.0646	0
28/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	169.0200	206.0700	0.1690	0.2061	0
28/07/2026	R035 On 04-February-27			Bond Future	8.5853	8.6680	105.6226	105.1452	0
28/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	710.7600	620.3200	0.7108	0.6203	3,000
28/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	6007.0300	6394.0100	6.0070	6.3940	0
28/07/2026	R035 On 04-February-27	7.86	Call	Bond Future	861.3600	753.2300	0.8614	0.7532	500
28/07/2026	R035 On 04-February-27	7.86	Put	Bond Future	5174.7100	5544.0000	5.1747	5.5440	0
28/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	1371.8800	1213.0200	1.3719	1.2130	3,000
28/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	3634.5600	3953.1200	3.6346	3.9531	0
28/07/2026	R035 On 04-February-27	8.36	Call	Bond Future	1711.2700	1523.8400	1.7113	1.5238	500
28/07/2026	R035 On 04-February-27	8.36	Put	Bond Future	3026.5100	3316.5000	3.0265	3.3165	0
28/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	1876.3100	1675.8800	1.8763	1.6759	1,050
28/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	2780.5300	3057.5200	2.7805	3.0575	0
28/07/2026	R035 On 04-February-27	8.67	Call	Bond Future	2566.4500	2320.3300	2.5665	2.3203	0
28/07/2026	R035 On 04-February-27	8.67	Put	Bond Future	2077.3500	2308.6500	2.0774	2.3087	500
28/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	3187.1200	2908.1700	3.1871	2.9082	0
28/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	1668.9600	1867.4300	1.6690	1.8674	3,000
28/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	3486.1100	3193.4500	3.4861	3.1935	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1514.9100	1699.6700	1.5149	1.6997	1,050
28/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	3836.6700	3529.3700	3.8367	3.5294	0
28/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1358.9600	1529.0800	1.3590	1.5291	0
28/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	5593.3000	5231.3700	5.5933	5.2314	0
28/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	849.7000	965.1900	0.8497	0.9652	1,050
28/07/2026	R035 On 06-May-27			Bond Future	8.6122	8.6985	103.1857	102.6990	0
28/07/2026	R035 On 06-May-27	7.86	Call	Bond Future	1186.9000	1059.2000	1.1869	1.0592	500
28/07/2026	R035 On 06-May-27	7.86	Put	Bond Future	5555.5400	5914.5200	5.5555	5.9145	0
28/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	1816.8900	1636.5800	1.8169	1.6366	500
28/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	3891.0000	4197.3700	3.8910	4.1974	0
28/07/2026	R035 On 06-May-27	8.36	Call	Bond Future	2053.0000	1855.6700	2.0530	1.8557	500
28/07/2026	R035 On 06-May-27	8.36	Put	Bond Future	3491.4400	3780.7900	3.4914	3.7808	0
28/07/2026	R035 On 06-May-27	8.75	Call	Bond Future	3119.2200	2859.1100	3.1192	2.8591	500
28/07/2026	R035 On 06-May-27	8.75	Put	Bond Future	2343.7000	2570.2700	2.3437	2.5703	0
28/07/2026	R035 On 06-May-27	8.78	Call	Bond Future	3218.9700	2954.1300	3.2190	2.9541	0
28/07/2026	R035 On 06-May-27	8.78	Put	Bond Future	2275.6800	2497.5200	2.2757	2.4975	500
28/07/2026	R035 On 06-May-27	9.27	Call	Bond Future	5045.6500	4712.5300	5.0457	4.7125	0
28/07/2026	R035 On 06-May-27	9.27	Put	Bond Future	1412.2000	1565.7600	1.4122	1.5658	500
28/07/2026	R035 On 05-August-27			Bond Future	8.6514	8.7418	105.1678	104.6716	0
28/07/2026	R035 On 05-August-27	8.25	Call	Bond Future	2042.2700	1854.9600	2.0423	1.8550	500
28/07/2026	R035 On 05-August-27	8.25	Put	Bond Future	4283.3600	4592.2700	4.2834	4.5923	0
28/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	3188.7400	2934.1600	3.1887	2.9342	0
28/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	2811.6300	3053.2700	2.8116	3.0533	0
28/07/2026	R035 On 05-August-27	8.75	Call	Bond Future	3277.1500	3018.2600	3.2772	3.0183	500
28/07/2026	R035 On 05-August-27	8.75	Put	Bond Future	2735.8000	2973.1300	2.7358	2.9731	0
28/07/2026	R035 On 05-August-27	9.42	Call	Bond Future	5671.1800	5327.9700	5.6712	5.3280	0
28/07/2026	R035 On 05-August-27	9.42	Put	Bond Future	1549.4200	1702.4300	1.5494	1.7024	500
28/07/2026	R038 On 06-August-26			Bond Future	8.9277	9.0038	117.8742	117.2810	2,023
28/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	19517.3000	18924.1100	19.5173	18.9241	0
28/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R038 On 05-November-26			Bond Future	8.9819	9.0608	114.5310	113.9273	3,957
28/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	12497.3500	11930.7000	12.4974	11.9307	0
28/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	172.2700	209.3500	0.1723	0.2094	0
28/07/2026	R038 On 04-February-27			Bond Future	9.0279	9.1098	116.7272	116.1122	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	5786.3700	5366.2400	5.7864	5.3662	0
28/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	1584.5400	1779.4200	1.5845	1.7794	0
28/07/2026	R038 On 06-May-27			Bond Future	9.0692	9.1542	113.5285	112.9016	0
28/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	2474.5600	2238.2500	2.4746	2.2383	0
28/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	5176.5500	5567.1900	5.1766	5.5672	0
28/07/2026	R038 On 05-August-27			Bond Future	9.1214	9.2098	115.7083	115.0692	0
28/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	4188.2100	3865.5800	4.1882	3.8656	0
28/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	3980.9100	4297.4500	3.9809	4.2975	0
28/07/2026	R053 On 06-August-26			Bond Future	9.1111	9.1920	129.2505	128.2830	4,383
28/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	0.0600	0.0500	0.0001	0.0001	530
28/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	13250.7500	14218.2300	13.2508	14.2182	0
28/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	20.5900	12.2800	0.0206	0.0123	0
28/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	6441.8600	7401.0400	6.4419	7.4010	0
28/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	1110.7500	762.1200	1.1108	0.7621	530
28/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	1244.8300	1863.6900	1.2448	1.8637	530
28/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	5705.1800	4805.3800	5.7052	4.8054	0
28/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	41.7800	109.4700	0.0418	0.1095	530
28/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	30139.1900	29171.7000	30.1392	29.1717	0
28/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R053 On 05-November-26			Bond Future	9.1541	9.2372	125.7357	124.7508	56,094
28/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	21163.0400	20223.7700	21.1630	20.2238	0
28/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	203.0500	248.7000	0.2031	0.2487	0
28/07/2026	R053 On 04-February-27			Bond Future	9.1907	9.2762	128.1467	127.1433	0
28/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	10847.3200	10101.6900	10.8473	10.1017	0
28/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	1973.8600	2231.6400	1.9739	2.2316	0
28/07/2026	R053 On 06-May-27			Bond Future	9.2236	9.3115	124.7934	123.7704	0
28/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	4205.0600	3794.8500	4.2051	3.7949	0
28/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	7850.1200	8462.8600	7.8501	8.4629	0
28/07/2026	R053 On 05-August-27			Bond Future	9.2635	9.3539	127.1897	126.1469	0
28/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	6622.8300	6091.7200	6.6228	6.0917	0
28/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	6431.0900	6942.7800	6.4311	6.9428	0
28/07/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
28/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	16.8900	17.8000	0.0169	0.0178	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	16.8900	17.8000	0.0169	0.0178	0
28/07/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
28/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	27.8800	28.0200	0.0279	0.0280	0
28/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	27.8800	28.0200	0.0279	0.0280	0
28/07/2026	R202 On 06-August-26			Bond Future	302.3421	302.0650	302.3421	302.0650	594
28/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	23482.0700	23204.9500	23.4821	23.2050	0
28/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R202 On 05-November-26			Bond Future	307.9033	307.6216	307.9033	307.6216	732
28/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	27443.3100	27161.5900	27.4433	27.1616	0
28/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R202 On 04-February-27			Bond Future	308.2667	307.9798	308.2667	307.9798	0
28/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	13536.7400	13249.7600	13.5367	13.2498	0
28/07/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R202 On 06-May-27			Bond Future	314.3752	314.0827	314.3752	314.0827	0
28/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	7385.2300	7092.7200	7.3852	7.0927	0
28/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R202 On 05-August-27			Bond Future	314.7472	314.4465	314.7472	314.4465	0
28/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	1777.1700	1476.4800	1.7772	1.4765	0
28/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R209 On 06-August-26			Bond Future	8.6464	8.7223	86.8220	86.3835	3,639
28/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	14155.5000	13716.9800	14.1555	13.7170	0
28/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R209 On 05-November-26			Bond Future	8.6904	8.7691	85.2469	84.8005	44,724
28/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	8805.8300	8390.4500	8.8058	8.3905	0
28/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	145.9800	177.0100	0.1460	0.1770	0
28/07/2026	R209 On 04-February-27			Bond Future	8.7257	8.8074	86.8814	86.4267	0
28/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	888.9000	780.4700	0.8889	0.7805	3,237
28/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	4891.2600	5237.5300	4.8913	5.2375	0
28/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	3016.3800	2755.7000	3.0164	2.7557	0
28/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	1720.2300	1914.2500	1.7202	1.9143	3,237
28/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	4216.9700	3908.3500	4.2170	3.9084	0
28/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1190.6100	1336.6900	1.1906	1.3367	0
28/07/2026	R209 On 06-May-27			Bond Future	8.7560	8.8408	85.4307	84.9673	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1550.3500	1396.2600	1.5504	1.3963	4,620
28/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	4383.7000	4693.0900	4.3837	4.6931	0
28/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	1839.9800	1663.9200	1.8400	1.6639	0
28/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	3764.6500	4052.0700	3.7647	4.0521	0
28/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	4581.3600	4275.7800	4.5814	4.2758	0
28/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1557.4100	1715.3100	1.5574	1.7153	4,620
28/07/2026	R209 On 05-August-27			Bond Future	8.7967	8.8849	87.0717	86.5991	0
28/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	3187.2500	2942.8800	3.1873	2.9429	0
28/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	2794.1600	3022.3800	2.7942	3.0224	0
28/07/2026	R210 On 06-August-26			Bond Future	270.3831	270.2704	270.3831	270.2704	284
28/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10543.0900	10430.4000	10.5431	10.4304	0
28/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R210 On 05-November-26			Bond Future	271.7612	271.6469	271.7612	271.6469	147
28/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	18431.1800	18316.9400	18.4312	18.3169	0
28/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R210 On 04-February-27			Bond Future	277.0357	276.9199	277.0357	276.9199	300
28/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	11005.7300	10889.8900	11.0057	10.8899	0
28/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R210 On 06-May-27			Bond Future	278.8521	278.7324	278.8521	278.7324	0
28/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7722.0500	7602.4100	7.7221	7.6024	0
28/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R210 On 05-August-27			Bond Future	284.2743	284.1518	284.2743	284.1518	0
28/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	8264.3200	8141.7600	8.2643	8.1418	0
28/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R213 On 06-August-26			Bond Future	8.0561	8.1323	99.1736	98.8953	18,951
28/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	5757.4400	5479.1500	5.7574	5.4792	0
28/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R213 On 05-November-26			Bond Future	8.1006	8.1819	97.4234	97.1402	19,579
28/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	2590.2700	2376.1600	2.5903	2.3762	0
28/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	356.2600	425.2900	0.3563	0.4253	0
28/07/2026	R213 On 04-February-27			Bond Future	8.1297	8.2168	99.2911	99.0027	33,457
28/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	1299.4600	1160.7000	1.2995	1.1607	0
28/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1265.2800	1414.8500	1.2653	1.4149	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	R213 On 06-May-27			Bond Future	8.1414	8.2350	97.6820	97.3881	0
28/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	741.1600	654.4900	0.7412	0.6545	0
28/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	2591.4000	2798.6000	2.5914	2.7986	0
28/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	1445.5700	1304.8500	1.4456	1.3049	2,830
28/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1481.5600	1634.7100	1.4816	1.6347	0
28/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	3937.3400	3709.7700	3.9373	3.7098	0
28/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	525.8900	592.1900	0.5259	0.5922	2,830
28/07/2026	R213 On 05-August-27			Bond Future	8.1723	8.2736	99.5587	99.2590	0
28/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	1262.0700	1136.4300	1.2621	1.1364	1,200
28/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	1924.2200	2098.3000	1.9242	2.0983	0
28/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1731.9700	1577.6600	1.7320	1.5777	0
28/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1442.7400	1588.1500	1.4427	1.5882	0
28/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	2304.9400	2124.5100	2.3049	2.1245	0
28/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1104.9000	1224.1900	1.1049	1.2242	1,200
28/07/2026	R214 On 06-August-26			Bond Future	9.1519	9.2328	81.8112	81.2677	9,850
28/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	16185.3400	15641.9100	16.1853	15.6419	0
28/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R214 On 05-November-26			Bond Future	9.2025	9.2858	79.9994	79.4463	23,868
28/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	10817.5900	10300.7200	10.8176	10.3007	0
28/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	169.2900	205.5200	0.1693	0.2055	0
28/07/2026	R214 On 04-February-27			Bond Future	9.2473	9.3333	81.5331	80.9696	0
28/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	5481.8400	5085.9500	5.4818	5.0860	0
28/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1340.2300	1507.8500	1.3402	1.5079	0
28/07/2026	R214 On 06-May-27			Bond Future	9.2848	9.3734	79.8301	79.2556	0
28/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	2170.0200	1957.0300	2.1700	1.9570	0
28/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	4870.5700	5232.0400	4.8706	5.2320	0
28/07/2026	R214 On 05-August-27			Bond Future	9.3310	9.4224	81.3636	80.7780	0
28/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	3671.8400	3379.7800	3.6718	3.3798	0
28/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	3742.7100	4036.2600	3.7427	4.0363	0
28/07/2026	R248 On 06-August-26			Bond Future	9.1814	9.2673	99.8945	99.1246	61,671
28/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	294.7100	180.9100	0.2947	0.1809	0
28/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	1953.3400	2609.4200	1.9533	2.6094	1,762
28/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	976.2400	664.0000	0.9762	0.6640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	808.5000	1266.1400	0.8085	1.2661	100
28/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	6956.9800	6192.9500	6.9570	6.1930	0
28/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	1.9000	7.7500	0.0019	0.0078	1,762
28/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	23045.2500	22275.3700	23.0453	22.2754	0
28/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R248 On 05-November-26			Bond Future	9.2281	9.3165	97.2699	96.4862	283,482
28/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	16200.0500	15452.5800	16.2001	15.4526	0
28/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	154.9700	191.2000	0.1550	0.1912	0
28/07/2026	R248 On 04-February-27			Bond Future	9.2694	9.3603	99.1346	98.3362	0
28/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	8438.4600	7839.3500	8.4385	7.8394	0
28/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1444.0800	1643.4000	1.4441	1.6434	0
28/07/2026	R248 On 06-May-27			Bond Future	9.3037	9.3972	96.6341	95.8201	260
28/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	3357.1200	3017.7500	3.3571	3.0178	0
28/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	5622.7300	6097.3800	5.6227	6.0974	0
28/07/2026	R248 On 05-August-27			Bond Future	9.3458	9.4421	98.4903	97.6605	0
28/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	5052.6400	4628.9300	5.0526	4.6289	0
28/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	4842.6600	5248.7700	4.8427	5.2488	0
28/07/2026	R2R9 On 06-August-26			Bond Future	9.0277	9.1037	109.9038	109.3148	8,543
28/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96784.2500	96195.3300	96.7843	96.1953	0
28/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R2R9 On 05-November-26			Bond Future	9.0819	9.1606	106.9200	106.3207	6,804
28/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95949.9800	95350.6400	95.9500	95.3506	0
28/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R2R9 On 04-February-27			Bond Future	9.1284	9.2099	108.9702	108.3596	0
28/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6823.2400	6376.0600	6.8232	6.3761	0
28/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1305.5800	1468.9700	1.3056	1.4690	0
28/07/2026	R2R9 On 06-May-27			Bond Future	9.1704	9.2549	106.1239	105.5015	0
28/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2586.4200	2346.2800	2.5864	2.3463	0
28/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5147.9800	5530.2300	5.1480	5.5302	0
28/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2895.3300	2634.1300	2.8953	2.6341	250
28/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4619.8500	4981.0400	4.6199	4.9810	0
28/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5749.0800	5354.7900	5.7491	5.3548	0
28/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2353.0200	2581.1200	2.3530	2.5811	250
28/07/2026	R2R9 On 05-August-27			Bond Future	9.2227	9.3104	108.1618	107.5272	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2869.9800	2624.6400	2.8700	2.6246	910
28/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5855.7000	6244.9500	5.8557	6.2450	0
28/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3082.1700	2823.2700	3.0822	2.8233	180
28/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5465.5300	5841.2200	5.4655	5.8412	0
28/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4264.2400	3941.4800	4.2642	3.9415	0
28/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3993.8200	4305.6500	3.9938	4.3057	0
28/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5381.2700	5012.1200	5.3813	5.0121	0
28/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3179.9600	3445.4000	3.1800	3.4454	910
28/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6068.4900	5675.5900	6.0685	5.6756	0
28/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2815.8600	3057.5500	2.8159	3.0576	180
28/07/2026	R4R2 On 06-August-26			Bond Future	9.2027	9.2837	111.2516	110.5532	4,560
28/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97834.3300	97135.8900	97.8343	97.1359	0
28/07/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R4R2 On 05-November-26			Bond Future	9.2571	9.3408	108.1664	107.4555	3,700
28/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96943.7900	96232.9100	96.9438	96.2329	0
28/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	R4R2 On 04-February-27			Bond Future	9.3046	9.3910	110.2404	109.5162	0
28/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8053.6500	7514.5800	8.0537	7.5146	0
28/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1421.6000	1606.7700	1.4216	1.6068	0
28/07/2026	R4R2 On 06-May-27			Bond Future	9.3480	9.4373	107.2930	106.5547	0
28/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2946.2800	2660.5600	2.9463	2.6606	0
28/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5897.6200	6350.2200	5.8976	6.3502	0
28/07/2026	R4R2 On 05-August-27			Bond Future	9.4006	9.4930	109.3532	108.6004	0
28/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4888.0400	4503.0700	4.8880	4.5031	0
28/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4566.2900	4934.0500	4.5663	4.9341	0
28/07/2026	RR87 On 06-August-26			Bond Future	7.1765	7.2412	100.9011	100.8783	0
28/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	228.7700	251.5800	0.2288	0.2516	0
28/07/2026	RR87 On 05-November-26			Bond Future	6.6526	6.8538	102.7323	102.7093	0
28/07/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.1702	0.0586	0.0002	0.0001	0
28/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	158.7802	181.7086	0.1588	0.1817	0
28/07/2026	RR88 On 06-August-26			Bond Future	7.3925	7.5057	104.6214	104.4857	0
28/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0.0017	0.0002	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	725.4017	861.0502	0.7254	0.8611	0
28/07/2026	RR88 On 05-November-26			Bond Future	7.3790	7.5188	105.8955	105.7497	0
28/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	28.8888	16.7432	0.0289	0.0167	0
28/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	730.3488	864.0532	0.7303	0.8641	0
28/07/2026	RR88 On 04-February-27			Bond Future	7.2623	7.4443	104.0844	103.9314	0
28/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	577.8852	475.1556	0.5779	0.4752	0
28/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	143.5952	193.8856	0.1436	0.1939	0
28/07/2026	RR88 On 06-May-27			Bond Future	6.9862	7.2451	106.1236	105.9677	0
28/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	633.0085	517.3686	0.6330	0.5174	0
28/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	90.5985	130.8586	0.0906	0.1309	0
28/07/2026	RR88 On 05-August-27			Bond Future	6.4381	6.8765	102.8552	102.6961	0
28/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	621.0903	487.4479	0.6211	0.4874	0
28/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	31.2803	56.7479	0.0313	0.0567	0
28/07/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/07/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0