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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
29/07/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	2029 On 06-August-26			Bond Future	152.2942	152.2595	152.2942	152.2595	5,396
29/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	8194.1500	8159.5200	8.1942	8.1595	0
29/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2029 On 05-November-26			Bond Future	153.5853	153.5509	153.5853	153.5509	13,032
29/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	6025.2700	5990.8500	6.0253	5.9909	0
29/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2029 On 04-February-27			Bond Future	156.5650	156.5310	156.5650	156.5310	0
29/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6844.9600	6810.9500	6.8450	6.8110	0
29/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2029 On 06-May-27			Bond Future	158.1248	158.0905	158.1248	158.0905	0
29/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4804.8200	4770.5400	4.8048	4.7705	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2029 On 05-August-27			Bond Future	161.2008	161.1649	161.2008	161.1649	0
29/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	4480.8000	4444.8900	4.4808	4.4449	0
29/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2030 On 06-August-26			Bond Future	7.9952	7.8757	100.2705	100.6272	23,688
29/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	0.0100	0.1900	0.0000	0.0002	1,000
29/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	2372.1600	2015.6500	2.3722	2.0157	0
29/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	19.6900	76.7600	0.0197	0.0768	1,000
29/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	873.3600	573.7400	0.8734	0.5737	0
29/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	355.6800	624.0800	0.3557	0.6241	0
29/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	162.8900	74.6000	0.1629	0.0746	1,000
29/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	3566.7600	3923.4500	3.5668	3.9235	0
29/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2030 On 05-November-26			Bond Future	8.0388	7.9088	102.0896	102.4534	152,637
29/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1442.0600	1702.3000	1.4421	1.7023	0
29/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	467.8200	364.3100	0.4678	0.3643	0
29/07/2026	2030 On 04-February-27			Bond Future	8.0604	7.9177	100.0382	100.4097	22,723
29/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	684.9600	848.2000	0.6850	0.8482	0
29/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	1311.7000	1103.4700	1.3117	1.1035	0
29/07/2026	2030 On 06-May-27			Bond Future	8.0802	7.9227	101.9978	102.3769	0
29/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	391.6500	494.0700	0.3917	0.4941	0
29/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	2360.9700	2084.3400	2.3610	2.0843	0
29/07/2026	2030 On 05-August-27			Bond Future	8.1300	7.9547	99.9489	100.3347	0
29/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	1139.7000	1344.2100	1.1397	1.3442	0
29/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	1183.6900	1002.4300	1.1837	1.0024	0
29/07/2026	2031 On 06-August-26			Bond Future	117.4190	117.6474	117.4190	117.6474	4,380
29/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3608.9900	3837.3600	3.6090	3.8374	0
29/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2031 On 05-November-26			Bond Future	119.5781	119.8113	119.5781	119.8113	16,323
29/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	8088.1100	8321.3100	8.0881	8.3213	0
29/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2031 On 04-February-27			Bond Future	119.3863	119.6248	119.3863	119.6248	0
29/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	3256.9200	3483.8300	3.2569	3.4838	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	50.5900	39.0000	0.0506	0.0390	0
29/07/2026	2031 On 06-May-27			Bond Future	121.7519	121.9954	121.7519	121.9954	0
29/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	4893.0800	5133.7900	4.8931	5.1338	0
29/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	11.2200	8.3700	0.0112	0.0084	0
29/07/2026	2031 On 05-August-27			Bond Future	121.5495	121.7969	121.5495	121.7969	0
29/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	981.4700	1118.6200	0.9815	1.1186	0
29/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	841.9600	731.7400	0.8420	0.7317	0
29/07/2026	2032 On 06-August-26			Bond Future	8.3407	8.2218	102.6027	103.1295	33,612
29/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	7485.2600	8012.1200	7.4853	8.0121	0
29/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2032 On 05-November-26			Bond Future	8.3929	8.2670	100.3051	100.8421	185,346
29/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	3584.6000	4035.4600	3.5846	4.0355	0
29/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	390.0900	303.8800	0.3901	0.3039	0
29/07/2026	2032 On 04-February-27			Bond Future	8.4322	8.2984	102.2276	102.7757	0
29/07/2026	2032 On 04-February-27	7.58	Call	Bond Future	483.8900	612.1400	0.4839	0.6121	500
29/07/2026	2032 On 04-February-27	7.58	Put	Bond Future	4040.4600	3620.6100	4.0405	3.6206	0
29/07/2026	2032 On 04-February-27	8.08	Call	Bond Future	996.6800	1216.6500	0.9967	1.2167	500
29/07/2026	2032 On 04-February-27	8.08	Put	Bond Future	2447.9000	2119.7700	2.4479	2.1198	0
29/07/2026	2032 On 04-February-27	8.36	Call	Bond Future	1479.2200	1760.7300	1.4792	1.7607	0
29/07/2026	2032 On 04-February-27	8.36	Put	Bond Future	1774.6000	1508.0100	1.7746	1.5080	500
29/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	1736.6000	2044.1200	1.7366	2.0441	0
29/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1541.6300	1301.0500	1.5416	1.3011	0
29/07/2026	2032 On 06-May-27			Bond Future	8.4636	8.3214	100.0685	100.6276	0
29/07/2026	2032 On 06-May-27	7.58	Call	Bond Future	681.9900	831.6100	0.6820	0.8316	500
29/07/2026	2032 On 06-May-27	7.58	Put	Bond Future	4219.1800	3809.6400	4.2192	3.8096	0
29/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	857.2200	1038.0000	0.8572	1.0380	0
29/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	3499.4400	3121.0600	3.4994	3.1211	0
29/07/2026	2032 On 06-May-27	7.94	Call	Bond Future	1020.1200	1224.7600	1.0201	1.2248	500
29/07/2026	2032 On 06-May-27	7.94	Put	Bond Future	3097.8000	2743.2800	3.0978	2.7433	0
29/07/2026	2032 On 06-May-27	8.08	Call	Bond Future	1204.5700	1434.1800	1.2046	1.4342	500
29/07/2026	2032 On 06-May-27	8.08	Put	Bond Future	2721.5500	2392.0000	2.7216	2.3920	0
29/07/2026	2032 On 06-May-27	8.44	Call	Bond Future	1823.8500	2120.8200	1.8239	2.1208	500
29/07/2026	2032 On 06-May-27	8.44	Put	Bond Future	1916.4700	1654.2800	1.9165	1.6543	0
29/07/2026	2032 On 06-May-27	8.47	Call	Bond Future	1885.4000	2187.9200	1.8854	2.1879	0

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29/07/2026	2032 On 06-May-27	8.47	Put	Bond Future	1860.4500	1603.8100	1.8605	1.6038	500
29/07/2026	2032 On 06-May-27	8.93	Call	Bond Future	3009.7600	3388.6000	3.0098	3.3886	0
29/07/2026	2032 On 06-May-27	8.93	Put	Bond Future	1203.2800	1022.9600	1.2033	1.0230	500
29/07/2026	2032 On 05-August-27			Bond Future	8.5129	8.3614	101.9909	102.5602	0
29/07/2026	2032 On 05-August-27	7.94	Call	Bond Future	1143.4400	1354.5100	1.1434	1.3545	500
29/07/2026	2032 On 05-August-27	7.94	Put	Bond Future	3317.6600	2959.4000	3.3177	2.9594	0
29/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	1851.0500	2141.2000	1.8511	2.1412	0
29/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	2199.5600	1920.3800	2.1996	1.9204	0
29/07/2026	2032 On 05-August-27	8.44	Call	Bond Future	1888.1100	2181.6300	1.8881	2.1816	500
29/07/2026	2032 On 05-August-27	8.44	Put	Bond Future	2161.4300	1885.6200	2.1614	1.8856	0
29/07/2026	2032 On 05-August-27	9.08	Call	Bond Future	3361.6500	3751.2100	3.3617	3.7512	0
29/07/2026	2032 On 05-August-27	9.08	Put	Bond Future	1265.4300	1085.6600	1.2654	1.0857	500
29/07/2026	2033 On 06-August-26			Bond Future	147.7319	148.0091	147.7319	148.0091	8,870
29/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13481.9400	13759.0700	13.4819	13.7591	0
29/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2033 On 05-November-26			Bond Future	148.8419	149.1249	148.8419	149.1249	15,057
29/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11581.9400	11864.9300	11.5819	11.8649	0
29/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2033 On 04-February-27			Bond Future	151.7295	152.0191	151.7295	152.0191	0
29/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	9019.5100	9309.0900	9.0195	9.3091	0
29/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2033 On 06-May-27			Bond Future	153.0872	153.3830	153.0872	153.3830	0
29/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	1877.2300	2172.9600	1.8772	2.1730	0
29/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2033 On 05-August-27			Bond Future	156.0653	156.3659	156.0653	156.3659	0
29/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	2915.3400	3215.9100	2.9153	3.2159	0
29/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2037 On 06-August-26			Bond Future	8.9205	8.7967	97.4485	98.2684	139,440
29/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	2501.8200	3295.7200	2.5018	3.2957	0
29/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	44.2300	18.3200	0.0442	0.0183	8,000
29/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	6895.8500	7715.6400	6.8959	7.7156	2,541
29/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	0.0400	0.0200	0.0000	0.0000	0
29/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	10833.4000	11653.2100	10.8334	11.6532	0

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29/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
29/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	14116.1000	14935.9100	14.1161	14.9359	0
29/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
29/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	16261.6100	17081.4200	16.2616	17.0814	0
29/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2037 On 05-November-26			Bond Future	8.9721	8.8436	99.2166	100.0518	214,242
29/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	4056.7100	4690.3100	4.0567	4.6903	4,490
29/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	968.5400	766.9400	0.9685	0.7669	0
29/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	8006.0400	8772.3100	8.0060	8.7723	0
29/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	306.6700	237.7400	0.3067	0.2377	4,490
29/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	10089.2300	10885.3400	10.0892	10.8853	0
29/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	170.2700	131.1800	0.1703	0.1312	0
29/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	11208.0600	12014.4200	11.2081	12.0144	0
29/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	124.8000	95.9600	0.1248	0.0960	4,490
29/07/2026	2037 On 04-February-27			Bond Future	9.0158	8.8823	96.8596	97.7116	0
29/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1180.1300	1459.4800	1.1801	1.4595	4,490
29/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	4926.9600	4354.2800	4.9270	4.3543	0
29/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	3715.1900	4270.7800	3.7152	4.2708	0
29/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1872.1400	1575.7000	1.8721	1.5757	4,490
29/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	4568.6500	5175.5300	4.5687	5.1755	0
29/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1499.2000	1254.0500	1.4992	1.2541	0
29/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	5959.0300	6627.6000	5.9590	6.6276	0
29/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	1089.2900	905.8300	1.0893	0.9058	4,490
29/07/2026	2037 On 06-May-27			Bond Future	9.0597	8.9210	98.7570	99.6260	0
29/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	1802.7900	2140.8400	1.8028	2.1408	0
29/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	4851.3000	4320.3700	4.8513	4.3204	0
29/07/2026	2037 On 05-August-27			Bond Future	9.1162	8.9719	96.3950	97.2802	0
29/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	3230.8900	3695.3200	3.2309	3.6953	0
29/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	3635.6600	3214.9300	3.6357	3.2149	0
29/07/2026	2038 On 06-August-26			Bond Future	161.3842	161.2969	161.3842	161.2969	2,616
29/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	16664.1700	16576.9400	16.6642	16.5769	0
29/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2038 On 05-November-26			Bond Future	164.3519	164.2638	164.3519	164.2638	3,141
29/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	18041.9100	17953.8000	18.0419	17.9538	0

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29/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2038 On 04-February-27			Bond Future	165.2600	165.1714	165.2600	165.1714	0
29/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	11429.9900	11341.3600	11.4300	11.3414	0
29/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2038 On 06-May-27			Bond Future	168.5343	168.4443	168.5343	168.4443	0
29/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	2434.3000	2344.2800	2.4343	2.3443	0
29/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2038 On 05-August-27			Bond Future	169.4790	169.3862	169.4790	169.3862	0
29/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	349.0300	256.2100	0.3490	0.2562	0
29/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2040 On 06-August-26			Bond Future	9.2408	9.1122	98.4531	99.4267	53,437
29/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	565.5200	1134.6400	0.5655	1.1346	0
29/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	873.2100	468.7500	0.8732	0.4688	13,500
29/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	19019.2800	19992.8600	19.0193	19.9929	0
29/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2040 On 05-November-26			Bond Future	9.2965	9.1635	100.2394	101.2311	27,181
29/07/2026	2040 On 05-November-26	8.85	Call	Bond Future	1089.5200	1425.8400	1.0895	1.4258	14,000
29/07/2026	2040 On 05-November-26	8.85	Put	Bond Future	4476.2400	3820.7700	4.4762	3.8208	0
29/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	5364.0100	6150.2700	5.3640	6.1503	2,300
29/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	965.4700	759.9400	0.9655	0.7599	0
29/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	9792.9500	10710.8400	9.7930	10.7108	0
29/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	327.0400	253.1400	0.3270	0.2531	2,300
29/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	12105.7500	13053.7200	12.1058	13.0537	0
29/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	191.9700	148.1500	0.1920	0.1482	0
29/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	13337.0600	14295.5500	13.3371	14.2956	0
29/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	145.7500	112.4500	0.1458	0.1125	2,300
29/07/2026	2040 On 04-February-27			Bond Future	9.3456	9.2079	97.6516	98.6631	54,058
29/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	1445.6500	1787.7500	1.4457	1.7878	2,300
29/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	5697.2500	5027.8700	5.6973	5.0279	0
29/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	4479.2200	5148.0800	4.4792	5.1481	0
29/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	2152.4800	1809.8600	2.1525	1.8099	2,300
29/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	5767.1400	6509.4400	5.7671	6.5094	0
29/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1631.9500	1362.7700	1.6320	1.3628	0
29/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	7040.8500	7837.2100	7.0409	7.8372	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	1279.3400	1064.2200	1.2793	1.0642	2,300
29/07/2026	2040 On 06-May-27			Bond Future	9.3949	9.2524	99.5645	100.5962	0
29/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	2086.0800	2482.7400	2.0861	2.4827	0
29/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	5887.5900	5252.5400	5.8876	5.2525	0
29/07/2026	2040 On 05-August-27			Bond Future	9.4556	9.3080	96.9674	98.0183	0
29/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	3651.5400	4189.5400	3.6515	4.1895	0
29/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	4544.9300	4031.9500	4.5449	4.0320	0
29/07/2026	2043 On 06-August-26			Bond Future	124.5927	124.5261	124.5927	124.5261	3,116
29/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	13712.7400	13646.0500	13.7127	13.6461	0
29/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2043 On 05-November-26			Bond Future	126.8839	126.8165	126.8839	126.8165	0
29/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	14048.6765	13981.7627	14.0487	13.9818	0
29/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	4.8165	5.2727	0.0048	0.0053	0
29/07/2026	2043 On 04-February-27			Bond Future	126.3868	126.3190	126.3868	126.3190	3,116
29/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	9006.3915	8946.8450	9.0064	8.9468	0
29/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	249.6015	257.8150	0.2496	0.2578	0
29/07/2026	2043 On 06-May-27			Bond Future	128.8911	128.8223	128.8911	128.8223	0
29/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	3825.6226	3790.9153	3.8256	3.7909	0
29/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2414.5726	2448.6353	2.4146	2.4486	0
29/07/2026	2043 On 05-August-27			Bond Future	128.3700	128.2988	128.3700	128.2988	0
29/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	2788.1241	2760.2115	2.7881	2.7602	0
29/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	3978.1441	4021.3715	3.9781	4.0214	0
29/07/2026	2044 On 06-August-26			Bond Future	9.3455	9.2218	95.2000	96.2226	27,960
29/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	58.5700	207.2000	0.0586	0.2072	0
29/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	2957.2000	2083.1600	2.9572	2.0832	7,000
29/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	445.6400	951.0600	0.4456	0.9511	0
29/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	1233.5700	716.3200	1.2336	0.7163	7,000
29/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	3285.3500	4278.1100	3.2854	4.2781	0
29/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	52.5800	22.6700	0.0526	0.0227	14,500
29/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	20870.3800	21893.0500	20.8704	21.8931	0
29/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2044 On 05-November-26			Bond Future	9.3975	9.2701	96.9272	97.9689	125,027
29/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	3109.4200	3739.8900	3.1094	3.7399	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	2284.0000	1872.8000	2.2840	1.8728	15,000
29/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	14139.3800	15141.5500	14.1394	15.1416	0
29/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	185.2100	145.7100	0.1852	0.1457	0
29/07/2026	2044 On 04-February-27			Bond Future	9.4437	9.3122	94.4012	95.4635	0
29/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	7196.9800	8012.8700	7.1970	8.0129	0
29/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1564.7100	1318.2400	1.5647	1.3182	0
29/07/2026	2044 On 06-May-27			Bond Future	9.4898	9.3541	96.2504	97.3339	0
29/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	2621.5500	3075.9900	2.6216	3.0760	0
29/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	5953.0200	5323.9500	5.9530	5.3240	0
29/07/2026	2044 On 05-August-27			Bond Future	9.5457	9.4057	93.7149	94.8187	0
29/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	4146.9700	4720.9100	4.1470	4.7209	0
29/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	4978.5800	4448.7600	4.9786	4.4488	0
29/07/2026	2046 On 06-August-26			Bond Future	143.7621	143.6839	143.7621	143.6839	4,329
29/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	21382.0900	21303.8500	21.3821	21.3039	0
29/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2046 On 05-November-26			Bond Future	144.0340	143.9550	144.0340	143.9550	18,563
29/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	18553.9500	18475.0000	18.5540	18.4750	0
29/07/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2046 On 04-February-27			Bond Future	146.8284	146.7491	146.8284	146.7491	0
29/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	15738.4000	15659.0800	15.7384	15.6591	0
29/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2046 On 06-May-27			Bond Future	147.3147	147.2340	147.3147	147.2340	0
29/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	1675.3400	1755.9700	1.6753	1.7560	0
29/07/2026	2046 On 05-August-27			Bond Future	150.1796	150.0967	150.1796	150.0967	0
29/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	1009.6400	926.6600	1.0096	0.9267	0
29/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2050 On 06-August-26			Bond Future	145.2640	145.1855	145.2640	145.1855	1,955
29/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	21993.9600	21915.5300	21.9940	21.9155	0
29/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2050 On 05-November-26			Bond Future	147.9354	147.8562	147.9354	147.8562	18,702
29/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	24095.3900	24016.2000	24.0954	24.0162	0
29/07/2026	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
29/07/2026	2050 On 04-February-27			Bond Future	148.2664	148.1870	148.2664	148.1870	0
29/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	15876.4000	15796.9500	15.8764	15.7970	0
29/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2050 On 06-May-27			Bond Future	151.2041	151.1234	151.2041	151.1234	0
29/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	744.0800	663.3800	0.7441	0.6634	0
29/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2050 On 05-August-27			Bond Future	151.5471	151.4636	151.5471	151.4636	0
29/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	1422.9100	1506.3600	1.4229	1.5064	0
29/07/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	AL37 On 06-August-26			Index Future	1287.8920	1293.1370	1287.8920	1,293.1370	0
29/07/2026	AL37 On 05-November-26			Index Future	1311.5140	1316.8580	1311.5140	1,316.8580	0
29/07/2026	AL37 On 04-February-27			Index Future	1336.6430	1342.0930	1336.6430	1,342.0930	0
29/07/2026	AL37 On 06-May-27			Index Future	1362.8150	1368.3730	1362.8150	1,368.3730	0
29/07/2026	AL37 On 05-August-27			Index Future	1388.7530	1394.4140	1388.7530	1,394.4140	0
29/07/2026	AL7T On 06-August-26			Index Future	1668.2300	1680.2210	1668.2300	1,680.2210	0
29/07/2026	AL7T On 05-November-26			Index Future	1698.8290	1711.0420	1698.8290	1,711.0420	0
29/07/2026	AL7T On 04-February-27			Index Future	1731.3790	1743.8310	1731.3790	1,743.8310	0
29/07/2026	AL7T On 06-May-27			Index Future	1765.2800	1777.9780	1765.2800	1,777.9780	0
29/07/2026	AL7T On 05-August-27			Index Future	1798.8770	1811.8130	1798.8770	1,811.8130	0
29/07/2026	ALBI On 06-August-26			Index Future	1407.6680	1417.8600	1407.6680	1,417.8600	41
29/07/2026	ALBI On 05-November-26			Index Future	1433.4880	1443.8690	1433.4880	1,443.8690	34
29/07/2026	ALBI On 04-February-27			Index Future	1460.9540	1471.5370	1460.9540	1,471.5370	0
29/07/2026	ALBI On 06-May-27			Index Future	1489.5600	1500.3520	1489.5600	1,500.3520	0
29/07/2026	ALBI On 05-August-27			Index Future	1517.9090	1528.9050	1517.9090	1,528.9050	0
29/07/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	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
29/07/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/07/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/07/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/07/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	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
29/07/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	ES33 On 06-August-26			Bond Future	9.0724	8.9491	94.9501	95.5547	0
29/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13081.4400	13686.0200	13.0814	13.6860	0
29/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	ES33 On 05-November-26			Bond Future	9.1459	9.0166	92.9032	93.5194	0
29/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7574.7800	8190.9900	7.5748	8.1910	0
29/07/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	ES33 On 04-February-27			Bond Future	9.2130	9.0770	94.7059	95.3347	0
29/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2209.3100	2838.1700	2.2093	2.8382	0
29/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	ES33 On 06-May-27			Bond Future	9.2718	9.1289	92.7861	93.4277	0
29/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2139.2200	1497.6300	2.1392	1.4976	0
29/07/2026	ES33 On 05-August-27			Bond Future	9.3463	9.1959	94.5895	95.2430	0
29/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0.0000	322.5700	0.0000	0.3226	0
29/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	330.9100	0.0000	0.3309	0.0000	0
29/07/2026	ES42 On 06-August-26			Bond Future	9.6717	9.5534	93.1418	94.0280	0
29/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18667.4900	19553.7000	18.6675	19.5537	0
29/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	ES42 On 05-November-26			Bond Future	9.7361	9.6139	90.5907	91.4936	0
29/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12625.8800	13528.8200	12.6259	13.5288	0
29/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	ES42 On 04-February-27			Bond Future	9.7940	9.6677	92.3490	93.2701	0
29/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3489.0400	4410.1900	3.4890	4.4102	0
29/07/2026	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
29/07/2026	ES42 On 06-May-27			Bond Future	9.8496	9.7191	89.9141	90.8538	0
29/07/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3828.2100	2888.5300	3.8282	2.8885	0
29/07/2026	ES42 On 05-August-27			Bond Future	9.9137	9.7789	91.6607	92.6181	0
29/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0.0000	436.0500	0.0000	0.4361	0
29/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	521.2900	0.0000	0.5213	0.0000	0
29/07/2026	GOVI On 06-August-26			GOVI	1380.7390	1390.9230	1380.7390	1,390.9230	74
29/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1917390.0000	2019230.0000	191.7390	201.9230	0
29/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	GOVI On 05-November-26			GOVI	1406.0650	1416.4380	1406.0650	1,416.4380	662
29/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1290650.0000	1394380.0000	129.0650	139.4380	0
29/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	GOVI On 04-February-27			GOVI	1433.0050	1443.5810	1433.0050	1,443.5810	0
29/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	640050.0000	745810.0000	64.0050	74.5810	0
29/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	GOVI On 06-May-27			GOVI	1461.0640	1471.8480	1461.0640	1,471.8480	0
29/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	340640.0000	448480.0000	34.0640	44.8480	0
29/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	GOVI On 05-August-27			GOVI	1488.8710	1499.8580	1488.8710	1,499.8580	0
29/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	238710.0000	348580.0000	23.8710	34.8580	0
29/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/07/2026	I258 On 06-August-26			Bond Future	133.1724	133.1024	133.1724	133.1024	0
29/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	20222.3500	20152.3500	20.2224	20.1524	0
29/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	I258 On 05-November-26			Bond Future	135.6212	135.5506	135.6212	135.5506	0
29/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	20678.8012	20608.8001	20.6788	20.6088	0
29/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	7.5712	8.1801	0.0076	0.0082	0
29/07/2026	I258 On 04-February-27			Bond Future	135.2938	135.2227	135.2938	135.2227	0
29/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	16573.3158	16507.6504	16.5733	16.5077	0
29/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	179.5158	184.9504	0.1795	0.1850	0
29/07/2026	I258 On 06-May-27			Bond Future	137.9745	137.9024	137.9745	137.9024	0
29/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	6579.8058	6543.4183	6.5798	6.5434	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3385.3558	3420.9783	3.3854	3.4210	0
29/07/2026	I258 On 05-August-27			Bond Future	137.6302	137.5556	137.6302	137.5556	0
29/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	4625.4169	4596.7518	4.6254	4.5968	0
29/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	5925.2669	5971.1518	5.9253	5.9712	0
29/07/2026	IGOV On 06-August-26			Index Future	452.8080	453.8810	452.8080	453.8810	41
29/07/2026	IGOV On 05-November-26			Index Future	461.2260	462.3200	461.2260	462.3200	217
29/07/2026	IGOV On 04-February-27			Index Future	470.1740	471.2900	470.1740	471.2900	0
29/07/2026	IGOV On 06-May-27			Index Future	479.4880	480.6270	479.4880	480.6270	0
29/07/2026	IGOV On 05-August-27			Index Future	488.7200	489.8790	488.7200	489.8790	0
29/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/07/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/07/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/07/2026	R033 On 06-August-26			Bond Future	8.4357	8.3168	111.4659	112.0924	2,853
29/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	9011.6500	9638.1600	9.0117	9.6382	0
29/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R033 On 05-November-26			Bond Future	8.4880	8.3627	108.4469	109.0854	9,127
29/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	4584.8200	5131.5300	4.5848	5.1315	0
29/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	414.7700	322.9700	0.4148	0.3230	0
29/07/2026	R033 On 04-February-27			Bond Future	8.5284	8.3962	110.5255	111.1772	0
29/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	2300.5500	2684.8100	2.3006	2.6848	0
29/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1705.9500	1438.5900	1.7060	1.4386	0
29/07/2026	R033 On 06-May-27			Bond Future	8.5618	8.4221	107.6463	108.3111	0
29/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	1091.1200	1313.4400	1.0911	1.3134	0
29/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	4138.2600	3695.8200	4.1383	3.6958	0
29/07/2026	R033 On 05-August-27			Bond Future	8.6110	8.4633	109.7140	110.3909	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	2314.0000	2663.9600	2.3140	2.6640	0
29/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	2638.6800	2311.7800	2.6387	2.3118	0
29/07/2026	R035 On 06-August-26			Bond Future	8.6253	8.5014	105.4595	106.2092	12,930
29/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	0.0100	0.2900	0.0000	0.0003	4,876
29/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	5774.4200	5025.0200	5.7744	5.0250	0
29/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	0.3000	3.2900	0.0003	0.0033	0
29/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	4491.3800	3744.6900	4.4914	3.7447	0
29/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	0.6200	5.8300	0.0006	0.0058	4,876
29/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	4173.9600	3429.4900	4.1740	3.4295	0
29/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	38.1700	143.7700	0.0382	0.1438	0
29/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	2083.1100	1439.0300	2.0831	1.4390	0
29/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	63.1400	209.7000	0.0631	0.2097	0
29/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	1799.7700	1196.6500	1.7998	1.1967	4,876
29/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	840.3500	1416.7100	0.8404	1.4167	350
29/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	331.9200	158.6000	0.3319	0.1586	0
29/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	1181.3600	1823.1200	1.1814	1.8231	0
29/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	195.8400	87.9200	0.1958	0.0879	0
29/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	2992.7000	3735.1000	2.9927	3.7351	200
29/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	11.9000	4.6200	0.0119	0.0046	0
29/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	3448.3000	4194.5900	3.4483	4.1946	0
29/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	5.5200	2.1300	0.0055	0.0021	350
29/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	3505.3300	4251.9300	3.5053	4.2519	250
29/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	5.0100	1.9300	0.0050	0.0019	0
29/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	4472.8700	5222.0100	4.4729	5.2220	0
29/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	0.9000	0.3600	0.0009	0.0004	0
29/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	5822.5000	6572.1400	5.8225	6.5721	0
29/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	0.0700	0.0300	0.0001	0.0000	200
29/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	6267.1500	7016.8100	6.2672	7.0168	0
29/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	0.0300	0.0100	0.0000	0.0000	350
29/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	6322.5500	7072.2100	6.3226	7.0722	0
29/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	0.0300	0.0100	0.0000	0.0000	250
29/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	8557.9400	9307.6200	8.5579	9.3076	0
29/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
29/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	9039.4100	9789.0900	9.0394	9.7891	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
29/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	13378.7700	14128.4500	13.3788	14.1285	0
29/07/2026	R035 On 06-August-26	11.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R035 On 05-November-26			Bond Future	8.6772	8.5479	102.8719	103.6358	94,671
29/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	456.7500	624.0000	0.4568	0.6240	600
29/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	4726.0000	4129.3500	4.7260	4.1294	0
29/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	1248.6900	1589.4600	1.2487	1.5895	0
29/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	2476.0600	2052.9300	2.4761	2.0529	600
29/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	2220.7900	2690.0400	2.2208	2.6900	200
29/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1502.2300	1207.5800	1.5022	1.2076	0
29/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	2850.5200	3377.3800	2.8505	3.3774	0
29/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	1148.1200	911.0800	1.1481	0.9111	600
29/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	4257.3500	4871.0500	4.2574	4.8711	0
29/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	680.4700	530.2700	0.6805	0.5303	200
29/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	6643.8100	7335.0000	6.6438	7.3350	0
29/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	313.1900	240.4800	0.3132	0.2405	200
29/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	7784.3400	8496.3300	7.7843	8.4963	0
29/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	220.9300	169.0200	0.2209	0.1690	0
29/07/2026	R035 On 04-February-27			Bond Future	8.7205	8.5853	104.8433	105.6226	0
29/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	557.1200	710.7600	0.5571	0.7108	3,000
29/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	6632.7400	6007.0300	6.6327	6.0070	0
29/07/2026	R035 On 04-February-27	7.86	Call	Bond Future	678.7200	861.3600	0.6787	0.8614	500
29/07/2026	R035 On 04-February-27	7.86	Put	Bond Future	5771.4200	5174.7100	5.7714	5.1747	0
29/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	1105.7800	1371.8800	1.1058	1.3719	3,000
29/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	4147.8100	3634.5600	4.1478	3.6346	0
29/07/2026	R035 On 04-February-27	8.36	Call	Bond Future	1398.1700	1711.2700	1.3982	1.7113	500
29/07/2026	R035 On 04-February-27	8.36	Put	Bond Future	3492.7600	3026.5100	3.4928	3.0265	0
29/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	1541.9000	1876.3100	1.5419	1.8763	1,050
29/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	3225.4700	2780.5300	3.2255	2.7805	0
29/07/2026	R035 On 04-February-27	8.67	Call	Bond Future	2156.8700	2566.4500	2.1569	2.5665	0
29/07/2026	R035 On 04-February-27	8.67	Put	Bond Future	2447.1200	2077.3500	2.4471	2.0774	500
29/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	2723.5700	3187.1200	2.7236	3.1871	0
29/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	1984.7600	1668.9600	1.9848	1.6690	3,000
29/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	3000.0500	3486.1100	3.0001	3.4861	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1808.2000	1514.9100	1.8082	1.5149	1,050
29/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	3326.5900	3836.6700	3.3266	3.8367	0
29/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1628.2300	1358.9600	1.6282	1.3590	0
29/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	4993.9200	5593.3000	4.9939	5.5933	0
29/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	1029.6700	849.7000	1.0297	0.8497	1,050
29/07/2026	R035 On 06-May-27			Bond Future	8.7535	8.6122	102.3908	103.1857	0
29/07/2026	R035 On 06-May-27	7.86	Call	Bond Future	973.6000	1186.9000	0.9736	1.1869	500
29/07/2026	R035 On 06-May-27	7.86	Put	Bond Future	6137.1900	5555.5400	6.1372	5.5555	0
29/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	1517.4600	1816.8900	1.5175	1.8169	500
29/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	4386.5200	3891.0000	4.3865	3.8910	0
29/07/2026	R035 On 06-May-27	8.36	Call	Bond Future	1725.6900	2053.0000	1.7257	2.0530	500
29/07/2026	R035 On 06-May-27	8.36	Put	Bond Future	3959.0800	3491.4400	3.9591	3.4914	0
29/07/2026	R035 On 06-May-27	8.75	Call	Bond Future	2688.8800	3119.2200	2.6889	3.1192	500
29/07/2026	R035 On 06-May-27	8.75	Put	Bond Future	2708.3100	2343.7000	2.7083	2.3437	0
29/07/2026	R035 On 06-May-27	8.78	Call	Bond Future	2780.8600	3218.9700	2.7809	3.2190	0
29/07/2026	R035 On 06-May-27	8.78	Put	Bond Future	2632.5200	2275.6800	2.6325	2.2757	500
29/07/2026	R035 On 06-May-27	9.27	Call	Bond Future	4495.2800	5045.6500	4.4953	5.0457	0
29/07/2026	R035 On 06-May-27	9.27	Put	Bond Future	1656.7800	1412.2000	1.6568	1.4122	500
29/07/2026	R035 On 05-August-27			Bond Future	8.7991	8.6514	104.3581	105.1678	0
29/07/2026	R035 On 05-August-27	8.25	Call	Bond Future	1733.1600	2042.2700	1.7332	2.0423	500
29/07/2026	R035 On 05-August-27	8.25	Put	Bond Future	4783.8800	4283.3600	4.7839	4.2834	0
29/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	2769.5800	3188.7400	2.7696	3.1887	0
29/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	3202.1000	2811.6300	3.2021	2.8116	0
29/07/2026	R035 On 05-August-27	8.75	Call	Bond Future	2850.9200	3277.1500	2.8509	3.2772	500
29/07/2026	R035 On 05-August-27	8.75	Put	Bond Future	3119.2000	2735.8000	3.1192	2.7358	0
29/07/2026	R035 On 05-August-27	9.42	Call	Bond Future	5106.4900	5671.1800	5.1065	5.6712	0
29/07/2026	R035 On 05-August-27	9.42	Put	Bond Future	1794.3600	1549.4200	1.7944	1.5494	500
29/07/2026	R038 On 06-August-26			Bond Future	9.0512	8.9277	116.9129	117.8742	2,023
29/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	18555.9500	19517.3000	18.5560	19.5173	0
29/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R038 On 05-November-26			Bond Future	9.1102	8.9819	113.5516	114.5310	3,957
29/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	11568.1200	12497.3500	11.5681	12.4974	0
29/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	222.4800	172.2700	0.2225	0.1723	0
29/07/2026	R038 On 04-February-27			Bond Future	9.1612	9.0279	115.7281	116.7272	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	5091.6300	5786.3700	5.0916	5.7864	0
29/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	1888.9000	1584.5400	1.8889	1.5845	0
29/07/2026	R038 On 06-May-27			Bond Future	9.2077	9.0692	112.5095	113.5285	0
29/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	2083.0300	2474.5600	2.0830	2.4746	0
29/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	5804.0700	5176.5500	5.8041	5.1766	0
29/07/2026	R038 On 05-August-27			Bond Future	9.2654	9.1214	114.6704	115.7083	0
29/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	3658.1000	4188.2100	3.6581	4.1882	0
29/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	4488.7500	3980.9100	4.4888	3.9809	0
29/07/2026	R053 On 06-August-26			Bond Future	9.2299	9.1111	127.8329	129.2505	4,383
29/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	0.0000	0.0600	0.0000	0.0001	530
29/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	14668.2500	13250.7500	14.6683	13.2508	0
29/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	2.8800	20.5900	0.0029	0.0206	0
29/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	7841.7100	6441.8600	7.8417	6.4419	0
29/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	496.6300	1110.7500	0.4966	1.1108	530
29/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	2048.2700	1244.8300	2.0483	1.2448	530
29/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	4339.6700	5705.1800	4.3397	5.7052	0
29/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	93.8300	41.7800	0.0938	0.0418	530
29/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	28721.6300	30139.1900	28.7216	30.1392	0
29/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R053 On 05-November-26			Bond Future	9.2763	9.1541	124.2917	125.7357	56,094
29/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	19772.9000	21163.0400	19.7729	21.1630	0
29/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	256.9700	203.0500	0.2570	0.2031	0
29/07/2026	R053 On 04-February-27			Bond Future	9.3166	9.1907	126.6740	128.1467	0
29/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	9732.6300	10847.3200	9.7326	10.8473	0
29/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	2331.8400	1973.8600	2.3318	1.9739	0
29/07/2026	R053 On 06-May-27			Bond Future	9.3530	9.2236	123.2915	124.7934	0
29/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	3588.4200	4205.0600	3.5884	4.2051	0
29/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	8735.3800	7850.1200	8.7354	7.8501	0
29/07/2026	R053 On 05-August-27			Bond Future	9.3967	9.2635	125.6596	127.1897	0
29/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	5831.3100	6622.8300	5.8313	6.6228	0
29/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	7169.5800	6431.0900	7.1696	6.4311	0
29/07/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
29/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	15.9200	16.8900	0.0159	0.0169	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	15.9200	16.8900	0.0159	0.0169	0
29/07/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
29/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	27.7400	27.8800	0.0277	0.0279	0
29/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	27.7400	27.8800	0.0277	0.0279	0
29/07/2026	R202 On 06-August-26			Bond Future	302.3114	302.3421	302.3114	302.3421	594
29/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	23451.4400	23482.0700	23.4514	23.4821	0
29/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R202 On 05-November-26			Bond Future	307.8705	307.9033	307.8705	307.9033	732
29/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	27410.4600	27443.3100	27.4105	27.4433	0
29/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R202 On 04-February-27			Bond Future	308.2314	308.2667	308.2314	308.2667	0
29/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	13501.3500	13536.7400	13.5014	13.5367	0
29/07/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R202 On 06-May-27			Bond Future	314.3382	314.3752	314.3382	314.3752	0
29/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	7348.1900	7385.2300	7.3482	7.3852	0
29/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R202 On 05-August-27			Bond Future	314.7116	314.7472	314.7116	314.7472	0
29/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	1741.5500	1777.1700	1.7416	1.7772	0
29/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R209 On 06-August-26			Bond Future	8.7702	8.6464	86.1081	86.8220	3,721
29/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	13441.6300	14155.5000	13.4416	14.1555	0
29/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R209 On 05-November-26			Bond Future	8.8189	8.6904	84.5195	85.2469	44,806
29/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	8121.0600	8805.8300	8.1211	8.8058	0
29/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	188.6000	145.9800	0.1886	0.1460	0
29/07/2026	R209 On 04-February-27			Bond Future	8.8593	8.7257	86.1394	86.8814	0
29/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	705.5800	888.9000	0.7056	0.8889	3,237
29/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	5449.9100	4891.2600	5.4499	4.8913	0
29/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	2582.4800	3016.3800	2.5825	3.0164	0
29/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	2028.3000	1720.2300	2.0283	1.7202	3,237
29/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	3704.4000	4216.9700	3.7044	4.2170	0
29/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1420.0100	1190.6100	1.4200	1.1906	0
29/07/2026	R209 On 06-May-27			Bond Future	8.8947	8.7560	84.6740	85.4307	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1293.5100	1550.3500	1.2935	1.5504	4,620
29/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	4883.6400	4383.7000	4.8836	4.3837	0
29/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	1547.1700	1839.9800	1.5472	1.8400	0
29/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	4228.6200	3764.6500	4.2286	3.7647	0
29/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	4075.7700	4581.3600	4.0758	4.5814	0
29/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1808.6000	1557.4100	1.8086	1.5574	4,620
29/07/2026	R209 On 05-August-27			Bond Future	8.9409	8.7967	86.3009	87.0717	0
29/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	2784.3100	3187.2500	2.7843	3.1873	0
29/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	3162.0400	2794.1600	3.1620	2.7942	0
29/07/2026	R210 On 06-August-26			Bond Future	270.4654	270.3831	270.4654	270.3831	284
29/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10625.4100	10543.0900	10.6254	10.5431	0
29/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R210 On 05-November-26			Bond Future	271.8436	271.7612	271.8436	271.7612	147
29/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	18513.5900	18431.1800	18.5136	18.4312	0
29/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R210 On 04-February-27			Bond Future	277.1177	277.0357	277.1177	277.0357	300
29/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	11087.7400	11005.7300	11.0877	11.0057	0
29/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R210 On 06-May-27			Bond Future	278.9351	278.8521	278.9351	278.8521	0
29/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7805.0900	7722.0500	7.8051	7.7221	0
29/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R210 On 05-August-27			Bond Future	284.3606	284.2743	284.3606	284.2743	0
29/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	8350.6200	8264.3200	8.3506	8.2643	0
29/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R213 On 06-August-26			Bond Future	8.1753	8.0561	98.7386	99.1736	18,951
29/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	5322.4900	5757.4400	5.3225	5.7574	0
29/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R213 On 05-November-26			Bond Future	8.2280	8.1006	96.9800	97.4234	21,140
29/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	2247.0300	2590.2700	2.2470	2.5903	0
29/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	456.4200	356.2600	0.4564	0.3563	0
29/07/2026	R213 On 04-February-27			Bond Future	8.2666	8.1297	98.8384	99.2911	33,457
29/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	1077.6700	1299.4600	1.0777	1.2995	0
29/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1496.1600	1265.2800	1.4962	1.2653	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2026	R213 On 06-May-27			Bond Future	8.2887	8.1414	97.2201	97.6820	0
29/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	602.9100	741.1600	0.6029	0.7412	0
29/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	2914.9800	2591.4000	2.9150	2.5914	0
29/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	1222.0300	1445.5700	1.2220	1.4456	2,830
29/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1719.8500	1481.5600	1.7199	1.4816	0
29/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	3576.2700	3937.3400	3.5763	3.9373	0
29/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	626.6500	525.8900	0.6267	0.5259	2,830
29/07/2026	R213 On 05-August-27			Bond Future	8.3313	8.1723	99.0885	99.5587	0
29/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	1063.7600	1262.0700	1.0638	1.2621	1,200
29/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	2196.0800	1924.2200	2.1961	1.9242	0
29/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1488.4800	1731.9700	1.4885	1.7320	0
29/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1669.4200	1442.7400	1.6694	1.4427	0
29/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	2020.1600	2304.9400	2.0202	2.3049	0
29/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1290.2900	1104.9000	1.2903	1.1049	1,200
29/07/2026	R214 On 06-August-26			Bond Future	9.2705	9.1519	81.0163	81.8112	9,850
29/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	15390.4800	16185.3400	15.3905	16.1853	0
29/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R214 On 05-November-26			Bond Future	9.3248	9.2025	79.1897	79.9994	23,868
29/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	10051.5100	10817.5900	10.0515	10.8176	0
29/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	212.9200	169.2900	0.2129	0.1693	0
29/07/2026	R214 On 04-February-27			Bond Future	9.3736	9.2473	80.7072	81.5331	0
29/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	4889.5000	5481.8400	4.8895	5.4818	0
29/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1573.7800	1340.2300	1.5738	1.3402	0
29/07/2026	R214 On 06-May-27			Bond Future	9.4150	9.2848	78.9878	79.8301	0
29/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	1849.5000	2170.0200	1.8495	2.1700	0
29/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	5392.3500	4870.5700	5.3924	4.8706	0
29/07/2026	R214 On 05-August-27			Bond Future	9.4653	9.3310	80.5056	81.3636	0
29/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	3236.8100	3671.8400	3.2368	3.6718	0
29/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	4165.7100	3742.7100	4.1657	3.7427	0
29/07/2026	R248 On 06-August-26			Bond Future	9.3102	9.1814	98.7439	99.8945	61,671
29/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	86.1500	294.7100	0.0862	0.2947	0
29/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	2895.3500	1953.3400	2.8954	1.9533	1,762
29/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	433.2000	976.2400	0.4332	0.9762	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	1416.0300	808.5000	1.4160	0.8085	100
29/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	5809.2900	6956.9800	5.8093	6.9570	0
29/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	4.7800	1.9000	0.0048	0.0019	1,762
29/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	21894.6800	23045.2500	21.8947	23.0453	0
29/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R248 On 05-November-26			Bond Future	9.3607	9.2281	96.0978	97.2699	291,174
29/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	15072.3600	16200.0500	15.0724	16.2001	0
29/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	199.3200	154.9700	0.1993	0.1550	0
29/07/2026	R248 On 04-February-27			Bond Future	9.4060	9.2694	97.9394	99.1346	0
29/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	7527.1400	8438.4600	7.5271	8.4385	0
29/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1728.0000	1444.0800	1.7280	1.4441	0
29/07/2026	R248 On 06-May-27			Bond Future	9.4442	9.3037	95.4151	96.6341	260
29/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	2839.2700	3357.1200	2.8393	3.3571	0
29/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	6323.9300	5622.7300	6.3239	5.6227	0
29/07/2026	R248 On 05-August-27			Bond Future	9.4904	9.3458	97.2484	98.4903	0
29/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	4410.3600	5052.6400	4.4104	5.0526	0
29/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	5442.3000	4842.6600	5.4423	4.8427	0
29/07/2026	R2R9 On 06-August-26			Bond Future	9.1512	9.0277	108.9493	109.9038	8,543
29/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95829.8000	96784.2500	95.8298	96.7843	0
29/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R2R9 On 05-November-26			Bond Future	9.2099	9.0819	105.9477	106.9200	6,804
29/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94977.6200	95949.9800	94.9776	95.9500	0
29/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R2R9 On 04-February-27			Bond Future	9.2611	9.1284	107.9784	108.9702	0
29/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6084.3700	6823.2400	6.0844	6.8232	0
29/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1558.5100	1305.5800	1.5585	1.3056	0
29/07/2026	R2R9 On 06-May-27			Bond Future	9.3081	9.1704	105.1124	106.1239	0
29/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2188.1500	2586.4200	2.1882	2.5864	0
29/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5761.2100	5147.9800	5.7612	5.1480	0
29/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2462.7400	2895.3300	2.4627	2.8953	250
29/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	5198.7600	4619.8500	5.1988	4.6199	0
29/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5098.9300	5749.0800	5.0989	5.7491	0
29/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2714.3700	2353.0200	2.7144	2.3530	250
29/07/2026	R2R9 On 05-August-27			Bond Future	9.3654	9.2227	107.1314	108.1618	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2465.4200	2869.9800	2.4654	2.8700	910
29/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	6481.4900	5855.7000	6.4815	5.8557	0
29/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2655.5800	3082.1700	2.6556	3.0822	180
29/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	6069.2900	5465.5300	6.0693	5.4655	0
29/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3733.6400	4264.2400	3.7336	4.2642	0
29/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4493.5700	3993.8200	4.4936	3.9938	0
29/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	4774.9200	5381.2700	4.7749	5.3813	0
29/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3603.9600	3179.9600	3.6040	3.1800	910
29/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5423.3100	6068.4900	5.4233	6.0685	0
29/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	3201.0300	2815.8600	3.2010	2.8159	180
29/07/2026	R4R2 On 06-August-26			Bond Future	9.3262	9.2027	110.1898	111.2516	4,560
29/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96772.5400	97834.3300	96.7725	97.8343	0
29/07/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R4R2 On 05-November-26			Bond Future	9.3848	9.2571	107.0847	108.1664	3,700
29/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95862.0700	96943.7900	95.8621	96.9438	0
29/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	R4R2 On 04-February-27			Bond Future	9.4366	9.3046	109.1372	110.2404	0
29/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7217.9500	8053.6500	7.2180	8.0537	0
29/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1689.1000	1421.6000	1.6891	1.4216	0
29/07/2026	R4R2 On 06-May-27			Bond Future	9.4845	9.3480	106.1678	107.2930	0
29/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2501.0300	2946.2800	2.5010	2.9463	0
29/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6577.5700	5897.6200	6.5776	5.8976	0
29/07/2026	R4R2 On 05-August-27			Bond Future	9.5417	9.4006	108.2070	109.3532	0
29/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4293.6000	4888.0400	4.2936	4.8880	0
29/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	5118.0100	4566.2900	5.1180	4.5663	0
29/07/2026	RR87 On 06-August-26			Bond Future	7.2439	7.1765	100.8773	100.9011	0
29/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	252.5400	228.7700	0.2525	0.2288	0
29/07/2026	RR87 On 05-November-26			Bond Future	6.8689	6.6526	102.7075	102.7323	0
29/07/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0485	0.1702	0.0000	0.0002	0
29/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	183.4185	158.7802	0.1834	0.1588	0
29/07/2026	RR88 On 06-August-26			Bond Future	7.4427	7.3925	104.5611	104.6214	0
29/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0.0001	0.0017	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
29/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	785.6601	725.4017	0.7857	0.7254	0
29/07/2026	RR88 On 05-November-26			Bond Future	7.4417	7.3790	105.8301	105.8955	0
29/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	22.0950	28.8888	0.0221	0.0289	0
29/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	789.0050	730.3488	0.7890	0.7303	0
29/07/2026	RR88 On 04-February-27			Bond Future	7.3450	7.2623	104.0148	104.0844	0
29/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	528.7504	577.8852	0.5288	0.5779	0
29/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	164.0604	143.5952	0.1641	0.1436	0
29/07/2026	RR88 On 06-May-27			Bond Future	7.1045	6.9862	106.0523	106.1236	0
29/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	578.1692	633.0085	0.5782	0.6330	0
29/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	107.0492	90.5985	0.1070	0.0906	0
29/07/2026	RR88 On 05-August-27			Bond Future	6.6364	6.4381	102.7832	102.8552	0
29/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	558.8593	621.0903	0.5589	0.6211	0
29/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	41.0893	31.2803	0.0411	0.0313	0
29/07/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/07/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0