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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
30/07/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	2029 On 06-August-26			Bond Future	152.3496	152.2942	152.3496	152.2942	5,396
30/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	8249.5800	8194.1500	8.2496	8.1942	0
30/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2029 On 05-November-26			Bond Future	153.6415	153.5853	153.6415	153.5853	13,032
30/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	6081.4600	6025.2700	6.0815	6.0253	0
30/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2029 On 04-February-27			Bond Future	156.6218	156.5650	156.6218	156.5650	0
30/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6901.8400	6844.9600	6.9018	6.8450	0
30/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2029 On 06-May-27			Bond Future	158.1832	158.1248	158.1832	158.1248	0
30/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4863.1900	4804.8200	4.8632	4.8048	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2029 On 05-August-27			Bond Future	161.2606	161.2008	161.2606	161.2008	0
30/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	4540.6200	4480.8000	4.5406	4.4808	0
30/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2030 On 06-August-26			Bond Future	7.9342	7.9952	100.4523	100.2705	23,688
30/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	1,000
30/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	2190.2800	2372.1600	2.1903	2.3722	0
30/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	30.2300	19.6900	0.0302	0.0197	1,000
30/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	702.0200	873.3600	0.7020	0.8734	0
30/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	465.6100	355.6800	0.4656	0.3557	0
30/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	90.9400	162.8900	0.0909	0.1629	1,000
30/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	3748.6400	3566.7600	3.7486	3.5668	0
30/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2030 On 05-November-26			Bond Future	7.9726	8.0388	102.2746	102.0896	152,753
30/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1566.1500	1442.0600	1.5662	1.4421	0
30/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	406.9100	467.8200	0.4069	0.4678	0
30/07/2026	2030 On 04-February-27			Bond Future	7.9880	8.0604	100.2265	100.0382	22,723
30/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	761.1100	684.9600	0.7611	0.6850	0
30/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	1199.5700	1311.7000	1.1996	1.3117	0
30/07/2026	2030 On 06-May-27			Bond Future	8.0004	8.0802	102.1897	101.9978	0
30/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	438.8900	391.6500	0.4389	0.3917	0
30/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	2216.3600	2360.9700	2.2164	2.3610	0
30/07/2026	2030 On 05-August-27			Bond Future	8.0410	8.1300	100.1446	99.9489	0
30/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	1238.5800	1139.7000	1.2386	1.1397	0
30/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	1086.8300	1183.6900	1.0868	1.1837	0
30/07/2026	2031 On 06-August-26			Bond Future	117.4326	117.4190	117.4326	117.4190	4,380
30/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3622.6000	3608.9900	3.6226	3.6090	0
30/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2031 On 05-November-26			Bond Future	119.5918	119.5781	119.5918	119.5781	16,323
30/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	8101.8000	8088.1100	8.1018	8.0881	0
30/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2031 On 04-February-27			Bond Future	119.4005	119.3863	119.4005	119.3863	0
30/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	3269.6500	3256.9200	3.2697	3.2569	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	49.1800	50.5900	0.0492	0.0506	0
30/07/2026	2031 On 06-May-27			Bond Future	121.7662	121.7519	121.7662	121.7519	0
30/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	4907.0900	4893.0800	4.9071	4.8931	0
30/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	10.8800	11.2200	0.0109	0.0112	0
30/07/2026	2031 On 05-August-27			Bond Future	121.5657	121.5495	121.5657	121.5495	0
30/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	988.8100	981.4700	0.9888	0.9815	0
30/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	833.1200	841.9600	0.8331	0.8420	0
30/07/2026	2032 On 06-August-26			Bond Future	8.2748	8.3407	102.8944	102.6027	33,612
30/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	7776.9600	7485.2600	7.7770	7.4853	0
30/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2032 On 05-November-26			Bond Future	8.3232	8.3929	100.6019	100.3051	185,488
30/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	3824.1800	3584.6000	3.8242	3.5846	0
30/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	332.8700	390.0900	0.3329	0.3901	0
30/07/2026	2032 On 04-February-27			Bond Future	8.3583	8.4322	102.5298	102.2276	0
30/07/2026	2032 On 04-February-27	7.58	Call	Bond Future	546.6500	483.8900	0.5467	0.4839	500
30/07/2026	2032 On 04-February-27	7.58	Put	Bond Future	3800.9900	4040.4600	3.8010	4.0405	0
30/07/2026	2032 On 04-February-27	8.08	Call	Bond Future	1108.0400	996.6800	1.1080	0.9967	500
30/07/2026	2032 On 04-February-27	8.08	Put	Bond Future	2257.0300	2447.9000	2.2570	2.4479	0
30/07/2026	2032 On 04-February-27	8.36	Call	Bond Future	1624.1900	1479.2200	1.6242	1.4792	0
30/07/2026	2032 On 04-February-27	8.36	Put	Bond Future	1617.3400	1774.6000	1.6173	1.7746	500
30/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	1895.9800	1736.6000	1.8960	1.7366	0
30/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1398.7800	1541.6300	1.3988	1.5416	0
30/07/2026	2032 On 06-May-27			Bond Future	8.3852	8.4636	100.3765	100.0685	0
30/07/2026	2032 On 06-May-27	7.58	Call	Bond Future	757.3800	681.9900	0.7574	0.6820	500
30/07/2026	2032 On 06-May-27	7.58	Put	Bond Future	3986.5400	4219.1800	3.9865	4.2192	0
30/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	949.1900	857.2200	0.9492	0.8572	0
30/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	3283.3800	3499.4400	3.2834	3.4994	0
30/07/2026	2032 On 06-May-27	7.94	Call	Bond Future	1124.8800	1020.1200	1.1249	1.0201	500
30/07/2026	2032 On 06-May-27	7.94	Put	Bond Future	2894.5300	3097.8000	2.8945	3.0978	0
30/07/2026	2032 On 06-May-27	8.08	Call	Bond Future	1322.8300	1204.5700	1.3228	1.2046	500
30/07/2026	2032 On 06-May-27	8.08	Put	Bond Future	2531.7800	2721.5500	2.5318	2.7216	0
30/07/2026	2032 On 06-May-27	8.44	Call	Bond Future	1979.0100	1823.8500	1.9790	1.8239	500
30/07/2026	2032 On 06-May-27	8.44	Put	Bond Future	1763.6000	1916.4700	1.7636	1.9165	0
30/07/2026	2032 On 06-May-27	8.47	Call	Bond Future	2043.6300	1885.4000	2.0436	1.8854	0

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30/07/2026	2032 On 06-May-27	8.47	Put	Bond Future	1710.6500	1860.4500	1.7107	1.8605	500
30/07/2026	2032 On 06-May-27	8.93	Call	Bond Future	3210.7200	3009.7600	3.2107	3.0098	0
30/07/2026	2032 On 06-May-27	8.93	Put	Bond Future	1096.2100	1203.2800	1.0962	1.2033	500
30/07/2026	2032 On 05-August-27			Bond Future	8.4291	8.5129	102.3051	101.9909	0
30/07/2026	2032 On 05-August-27	7.94	Call	Bond Future	1252.9200	1143.4400	1.2529	1.1434	500
30/07/2026	2032 On 05-August-27	7.94	Put	Bond Future	3112.9600	3317.6600	3.1130	3.3177	0
30/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	2003.8000	1851.0500	2.0038	1.8511	0
30/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	2038.1300	2199.5600	2.0381	2.1996	0
30/07/2026	2032 On 05-August-27	8.44	Call	Bond Future	2042.7300	1888.1100	2.0427	1.8881	500
30/07/2026	2032 On 05-August-27	8.44	Put	Bond Future	2001.8700	2161.4300	2.0019	2.1614	0
30/07/2026	2032 On 05-August-27	9.08	Call	Bond Future	3569.9600	3361.6500	3.5700	3.3617	0
30/07/2026	2032 On 05-August-27	9.08	Put	Bond Future	1159.5600	1265.4300	1.1596	1.2654	500
30/07/2026	2033 On 06-August-26			Bond Future	148.0170	147.7319	148.0170	147.7319	8,870
30/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13766.9500	13481.9400	13.7670	13.4819	0
30/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2033 On 05-November-26			Bond Future	149.1319	148.8419	149.1319	148.8419	15,057
30/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11871.8800	11581.9400	11.8719	11.5819	0
30/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2033 On 04-February-27			Bond Future	152.0246	151.7295	152.0246	151.7295	0
30/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	9314.6400	9019.5100	9.3146	9.0195	0
30/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2033 On 06-May-27			Bond Future	153.3886	153.0872	153.3886	153.0872	0
30/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	2178.5900	1877.2300	2.1786	1.8772	0
30/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2033 On 05-August-27			Bond Future	156.3729	156.0653	156.3729	156.0653	0
30/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	3222.8900	2915.3400	3.2229	2.9153	0
30/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2037 On 06-August-26			Bond Future	8.8998	8.9205	97.5849	97.4485	138,927
30/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	2619.9900	2501.8200	2.6200	2.5018	0
30/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	26.0500	44.2300	0.0261	0.0442	8,000
30/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	7032.1700	6895.8500	7.0322	6.8959	2,541
30/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	0.0100	0.0400	0.0000	0.0000	0
30/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	10969.7500	10833.4000	10.9698	10.8334	0

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30/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
30/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	14252.4500	14116.1000	14.2525	14.1161	0
30/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
30/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	16397.9600	16261.6100	16.3980	16.2616	0
30/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2037 On 05-November-26			Bond Future	8.9507	8.9721	99.3552	99.2166	214,823
30/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	4148.4100	4056.7100	4.1484	4.0567	4,490
30/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	921.6500	968.5400	0.9217	0.9685	0
30/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	8125.7200	8006.0400	8.1257	8.0060	0
30/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	287.7600	306.6700	0.2878	0.3067	4,490
30/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	10216.2400	10089.2300	10.2162	10.0892	0
30/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	158.6900	170.2700	0.1587	0.1703	0
30/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	11337.7600	11208.0600	11.3378	11.2081	0
30/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	115.9100	124.8000	0.1159	0.1248	4,490
30/07/2026	2037 On 04-February-27			Bond Future	8.9936	9.0158	97.0007	96.8596	0
30/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1216.5900	1180.1300	1.2166	1.1801	4,490
30/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	4822.3500	4926.9600	4.8224	4.9270	0
30/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	3796.5500	3715.1900	3.7966	3.7152	0
30/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1812.4300	1872.1400	1.8124	1.8721	4,490
30/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	4659.0900	4568.6500	4.6591	4.5687	0
30/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1448.5700	1499.2000	1.4486	1.4992	0
30/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	6060.7600	5959.0300	6.0608	5.9590	0
30/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	1049.9500	1089.2900	1.0500	1.0893	4,490
30/07/2026	2037 On 06-May-27			Bond Future	9.0366	9.0597	98.9007	98.7570	0
30/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	1850.1100	1802.7900	1.8501	1.8028	0
30/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	4754.9000	4851.3000	4.7549	4.8513	0
30/07/2026	2037 On 05-August-27			Bond Future	9.0922	9.1162	96.5417	96.3950	0
30/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	3299.9600	3230.8900	3.3000	3.2309	0
30/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	3558.0700	3635.6600	3.5581	3.6357	0
30/07/2026	2038 On 06-August-26			Bond Future	161.4843	161.3842	161.4843	161.3842	2,616
30/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	16764.2600	16664.1700	16.7643	16.6642	0
30/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2038 On 05-November-26			Bond Future	164.4534	164.3519	164.4534	164.3519	3,141
30/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	18143.4100	18041.9100	18.1434	18.0419	0

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30/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2038 On 04-February-27			Bond Future	165.3636	165.2600	165.3636	165.2600	0
30/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	11533.5800	11429.9900	11.5336	11.4300	0
30/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2038 On 06-May-27			Bond Future	168.6399	168.5343	168.6399	168.5343	0
30/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	2539.8600	2434.3000	2.5399	2.4343	0
30/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2038 On 05-August-27			Bond Future	169.5882	169.4790	169.5882	169.4790	0
30/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	458.2300	349.0300	0.4582	0.3490	0
30/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2040 On 06-August-26			Bond Future	9.2101	9.2408	98.6846	98.4531	53,437
30/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	626.3500	565.5200	0.6264	0.5655	0
30/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	702.5700	873.2100	0.7026	0.8732	13,500
30/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	19250.7500	19019.2800	19.2508	19.0193	0
30/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2040 On 05-November-26			Bond Future	9.2647	9.2965	100.4748	100.2394	27,231
30/07/2026	2040 On 05-November-26	8.85	Call	Bond Future	1150.6600	1089.5200	1.1507	1.0895	14,000
30/07/2026	2040 On 05-November-26	8.85	Put	Bond Future	4301.9200	4476.2400	4.3019	4.4762	0
30/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	5534.3200	5364.0100	5.5343	5.3640	2,300
30/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	900.3200	965.4700	0.9003	0.9655	0
30/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	10001.8800	9792.9500	10.0019	9.7930	0
30/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	300.5100	327.0400	0.3005	0.3270	2,300
30/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	12324.5300	12105.7500	12.3245	12.1058	0
30/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	175.2900	191.9700	0.1753	0.1920	0
30/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	13559.4400	13337.0600	13.5594	13.3371	0
30/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	132.6700	145.7500	0.1327	0.1458	2,300
30/07/2026	2040 On 04-February-27			Bond Future	9.3128	9.3456	97.8913	97.6516	54,058
30/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	1513.3700	1445.6500	1.5134	1.4457	2,300
30/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	5525.2800	5697.2500	5.5253	5.6973	0
30/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	4623.7000	4479.2200	4.6237	4.4792	0
30/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	2057.2700	2152.4800	2.0573	2.1525	2,300
30/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	5930.1400	5767.1400	5.9301	5.7671	0
30/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1555.2600	1631.9500	1.5553	1.6320	0
30/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	7217.8500	7040.8500	7.2179	7.0409	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	1216.6500	1279.3400	1.2167	1.2793	2,300
30/07/2026	2040 On 06-May-27			Bond Future	9.3609	9.3949	99.8088	99.5645	0
30/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	2168.4200	2086.0800	2.1684	2.0861	0
30/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	5725.6200	5887.5900	5.7256	5.8876	0
30/07/2026	2040 On 05-August-27			Bond Future	9.4204	9.4556	97.2166	96.9674	0
30/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	3768.4400	3651.5400	3.7684	3.6515	0
30/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	4412.6100	4544.9300	4.4126	4.5449	0
30/07/2026	2043 On 06-August-26			Bond Future	124.1846	124.5927	124.1846	124.5927	3,116
30/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	13304.5800	13712.7400	13.3046	13.7127	0
30/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2043 On 05-November-26			Bond Future	126.4680	126.8839	126.4680	126.8839	0
30/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	13633.8719	14048.6765	13.6339	14.0487	0
30/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	5.8819	4.8165	0.0059	0.0048	0
30/07/2026	2043 On 04-February-27			Bond Future	125.9633	126.3868	125.9633	126.3868	3,116
30/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	8616.4999	9006.3915	8.6165	9.0064	0
30/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	283.2499	249.6015	0.2832	0.2496	0
30/07/2026	2043 On 06-May-27			Bond Future	128.4589	128.8911	128.4589	128.8911	0
30/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	3572.3724	3825.6226	3.5724	3.8256	0
30/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2593.4324	2414.5726	2.5934	2.4146	0
30/07/2026	2043 On 05-August-27			Bond Future	127.9313	128.3700	127.9313	128.3700	0
30/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	2587.9764	2788.1241	2.5880	2.7881	0
30/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	4216.7264	3978.1441	4.2167	3.9781	0
30/07/2026	2044 On 06-August-26			Bond Future	9.3248	9.3455	95.3697	95.2000	27,960
30/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	53.8100	58.5700	0.0538	0.0586	0
30/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	2782.7400	2957.2000	2.7827	2.9572	7,000
30/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	459.6500	445.6400	0.4597	0.4456	0
30/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	1077.8800	1233.5700	1.0779	1.2336	7,000
30/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	3433.3500	3285.3500	3.4334	3.2854	0
30/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	30.8800	52.5800	0.0309	0.0526	14,500
30/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	21040.0800	20870.3800	21.0401	20.8704	0
30/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2044 On 05-November-26			Bond Future	9.3762	9.3975	97.0998	96.9272	125,020
30/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	3193.9800	3109.4200	3.1940	3.1094	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	2195.9900	2284.0000	2.1960	2.2840	15,000
30/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	14299.6300	14139.3800	14.2996	14.1394	0
30/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	172.8900	185.2100	0.1729	0.1852	0
30/07/2026	2044 On 04-February-27			Bond Future	9.4218	9.4437	94.5768	94.4012	0
30/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	7320.0000	7196.9800	7.3200	7.1970	0
30/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1512.1000	1564.7100	1.5121	1.5647	0
30/07/2026	2044 On 06-May-27			Bond Future	9.4672	9.4898	96.4295	96.2504	0
30/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	2685.4400	2621.5500	2.6854	2.6216	0
30/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	5837.8600	5953.0200	5.8379	5.9530	0
30/07/2026	2044 On 05-August-27			Bond Future	9.5223	9.5457	93.8976	93.7149	0
30/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	4231.8900	4146.9700	4.2319	4.1470	0
30/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	4880.8400	4978.5800	4.8808	4.9786	0
30/07/2026	2046 On 06-August-26			Bond Future	143.6768	143.7621	143.6768	143.7621	4,329
30/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	21296.8000	21382.0900	21.2968	21.3821	0
30/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2046 On 05-November-26			Bond Future	143.9469	144.0340	143.9469	144.0340	18,563
30/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	18466.9200	18553.9500	18.4669	18.5540	0
30/07/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2046 On 04-February-27			Bond Future	146.7394	146.8284	146.7394	146.8284	0
30/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	15649.4100	15738.4000	15.6494	15.7384	0
30/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2046 On 06-May-27			Bond Future	147.2244	147.3147	147.2244	147.3147	0
30/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	1765.6400	1675.3400	1.7656	1.6753	0
30/07/2026	2046 On 05-August-27			Bond Future	150.0880	150.1796	150.0880	150.1796	0
30/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	917.9500	1009.6400	0.9180	1.0096	0
30/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2050 On 06-August-26			Bond Future	145.0390	145.2640	145.0390	145.2640	1,955
30/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	21769.0400	21993.9600	21.7690	21.9940	0
30/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2050 On 05-November-26			Bond Future	147.7059	147.9354	147.7059	147.9354	18,702
30/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	23865.8800	24095.3900	23.8659	24.0954	0
30/07/2026	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
30/07/2026	2050 On 04-February-27			Bond Future	148.0327	148.2664	148.0327	148.2664	0
30/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	15642.7300	15876.4000	15.6427	15.8764	0
30/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2050 On 06-May-27			Bond Future	150.9654	151.2041	150.9654	151.2041	0
30/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	505.3700	744.0800	0.5054	0.7441	0
30/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2050 On 05-August-27			Bond Future	151.3053	151.5471	151.3053	151.5471	0
30/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	1664.6800	1422.9100	1.6647	1.4229	0
30/07/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	AL37 On 06-August-26			Index Future	1291.0980	1287.8920	1291.0980	1,287.8920	0
30/07/2026	AL37 On 05-November-26			Index Future	1314.7770	1311.5140	1314.7770	1,311.5140	0
30/07/2026	AL37 On 04-February-27			Index Future	1339.9650	1336.6430	1339.9650	1,336.6430	0
30/07/2026	AL37 On 06-May-27			Index Future	1366.2010	1362.8150	1366.2010	1,362.8150	0
30/07/2026	AL37 On 05-August-27			Index Future	1392.2050	1388.7530	1392.2050	1,388.7530	0
30/07/2026	AL7T On 06-August-26			Index Future	1671.5340	1668.2300	1671.5340	1,668.2300	0
30/07/2026	AL7T On 05-November-26			Index Future	1702.1900	1698.8290	1702.1900	1,698.8290	0
30/07/2026	AL7T On 04-February-27			Index Future	1734.8000	1731.3790	1734.8000	1,731.3790	0
30/07/2026	AL7T On 06-May-27			Index Future	1768.7670	1765.2800	1768.7670	1,765.2800	0
30/07/2026	AL7T On 05-August-27			Index Future	1802.4330	1798.8770	1802.4330	1,798.8770	0
30/07/2026	ALBI On 06-August-26			Index Future	1410.6990	1407.6680	1410.6990	1,407.6680	30
30/07/2026	ALBI On 05-November-26			Index Future	1436.5720	1433.4880	1436.5720	1,433.4880	45
30/07/2026	ALBI On 04-February-27			Index Future	1464.0930	1460.9540	1464.0930	1,460.9540	0
30/07/2026	ALBI On 06-May-27			Index Future	1492.7590	1489.5600	1492.7590	1,489.5600	0
30/07/2026	ALBI On 05-August-27			Index Future	1521.1730	1517.9090	1521.1730	1,517.9090	0
30/07/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	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
30/07/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/07/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/07/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/07/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	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
30/07/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	ES33 On 06-August-26			Bond Future	9.0364	9.0724	95.1260	94.9501	0
30/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13257.3100	13081.4400	13.2573	13.0814	0
30/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	ES33 On 05-November-26			Bond Future	9.1083	9.1459	93.0821	92.9032	0
30/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7753.7100	7574.7800	7.7537	7.5748	0
30/07/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	ES33 On 04-February-27			Bond Future	9.1735	9.2130	94.8881	94.7059	0
30/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2391.5100	2209.3100	2.3915	2.2093	0
30/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	ES33 On 06-May-27			Bond Future	9.2303	9.2718	92.9718	92.7861	0
30/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1953.5500	2139.2200	1.9536	2.1392	0
30/07/2026	ES33 On 05-August-27			Bond Future	9.3026	9.3463	94.7790	94.5895	0
30/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	141.4000	330.9100	0.1414	0.3309	0
30/07/2026	ES42 On 06-August-26			Bond Future	9.6358	9.6717	93.4091	93.1418	0
30/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18934.7600	18667.4900	18.9348	18.6675	0
30/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	ES42 On 05-November-26			Bond Future	9.6991	9.7361	90.8627	90.5907	0
30/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12897.8800	12625.8800	12.8979	12.6259	0
30/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	ES42 On 04-February-27			Bond Future	9.7558	9.7940	92.6260	92.3490	0
30/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3766.1200	3489.0400	3.7661	3.4890	0
30/07/2026	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
30/07/2026	ES42 On 06-May-27			Bond Future	9.8102	9.8496	90.1966	89.9141	0
30/07/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3545.8000	3828.2100	3.5458	3.8282	0
30/07/2026	ES42 On 05-August-27			Bond Future	9.8729	9.9137	91.9488	91.6607	0
30/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	233.2000	521.2900	0.2332	0.5213	0
30/07/2026	GOVI On 06-August-26			GOVI	1383.8240	1380.7390	1383.8240	1,380.7390	73
30/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1948240.0000	1917390.0000	194.8240	191.7390	0
30/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	GOVI On 05-November-26			GOVI	1409.2030	1406.0650	1409.2030	1,406.0650	663
30/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1322030.0000	1290650.0000	132.2030	129.0650	0
30/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	GOVI On 04-February-27			GOVI	1436.2000	1433.0050	1436.2000	1,433.0050	0
30/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	672000.0000	640050.0000	67.2000	64.0050	0
30/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	GOVI On 06-May-27			GOVI	1464.3210	1461.0640	1464.3210	1,461.0640	0
30/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	373210.0000	340640.0000	37.3210	34.0640	0
30/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	GOVI On 05-August-27			GOVI	1492.1920	1488.8710	1492.1920	1,488.8710	0
30/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	271920.0000	238710.0000	27.1920	23.8710	0
30/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
30/07/2026	I258 On 06-August-26			Bond Future	133.1889	133.1724	133.1889	133.1724	0
30/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	20238.9100	20222.3500	20.2389	20.2224	0
30/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	I258 On 05-November-26			Bond Future	135.6380	135.6212	135.6380	135.6212	0
30/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	20695.0996	20678.8012	20.6951	20.6788	0
30/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	7.1496	7.5712	0.0071	0.0076	0
30/07/2026	I258 On 04-February-27			Bond Future	135.3109	135.2938	135.3109	135.2938	0
30/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	16587.2901	16573.3158	16.5873	16.5733	0
30/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	176.4001	179.5158	0.1764	0.1795	0
30/07/2026	I258 On 06-May-27			Bond Future	137.9918	137.9745	137.9918	137.9745	0
30/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	6582.3123	6579.8058	6.5823	6.5798	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3370.5223	3385.3558	3.3705	3.3854	0
30/07/2026	I258 On 05-August-27			Bond Future	137.6497	137.6302	137.6497	137.6302	0
30/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	4627.7766	4625.4169	4.6278	4.6254	0
30/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	5908.0766	5925.2669	5.9081	5.9253	0
30/07/2026	IGOV On 06-August-26			Index Future	452.8430	452.8080	452.8430	452.8080	15
30/07/2026	IGOV On 05-November-26			Index Future	461.2610	461.2260	461.2610	461.2260	243
30/07/2026	IGOV On 04-February-27			Index Future	470.2080	470.1740	470.2080	470.1740	0
30/07/2026	IGOV On 06-May-27			Index Future	479.5220	479.4880	479.5220	479.4880	0
30/07/2026	IGOV On 05-August-27			Index Future	488.7560	488.7200	488.7560	488.7200	0
30/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
30/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
30/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
30/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
30/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
30/07/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
30/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
30/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
30/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
30/07/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
30/07/2026	R033 On 06-August-26			Bond Future	8.3698	8.4357	111.8127	111.4659	2,846
30/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	9358.4300	9011.6500	9.3584	9.0117	0
30/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R033 On 05-November-26			Bond Future	8.4186	8.4880	108.7998	108.4469	9,127
30/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	4876.2900	4584.8200	4.8763	4.5848	0
30/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	353.3300	414.7700	0.3533	0.4148	0
30/07/2026	R033 On 04-February-27			Bond Future	8.4554	8.5284	110.8849	110.5255	0
30/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	2500.4400	2300.5500	2.5004	2.3006	0
30/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1546.4500	1705.9500	1.5465	1.7060	0
30/07/2026	R033 On 06-May-27			Bond Future	8.4847	8.5618	108.0126	107.6463	0
30/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	1204.4100	1091.1200	1.2044	1.0911	0
30/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	3885.2300	4138.2600	3.8852	4.1383	0
30/07/2026	R033 On 05-August-27			Bond Future	8.5293	8.6110	110.0876	109.7140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	2498.3500	2314.0000	2.4984	2.3140	0
30/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	2449.4800	2638.6800	2.4495	2.6387	0
30/07/2026	R035 On 06-August-26			Bond Future	8.5795	8.6253	105.7355	105.4595	12,732
30/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	4,876
30/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	5498.4800	5774.4200	5.4985	5.7744	0
30/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	0.2800	0.3000	0.0003	0.0003	0
30/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	4215.4200	4491.3800	4.2154	4.4914	0
30/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	0.6000	0.6200	0.0006	0.0006	4,876
30/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	3898.0000	4173.9600	3.8980	4.1740	0
30/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	46.3800	38.1700	0.0464	0.0382	0
30/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	1815.3800	2083.1100	1.8154	2.0831	0
30/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	77.5800	63.1400	0.0776	0.0631	0
30/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	1538.2700	1799.7700	1.5383	1.7998	4,876
30/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	998.8500	840.3500	0.9989	0.8404	350
30/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	214.4800	331.9200	0.2145	0.3319	0
30/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	1376.6900	1181.3600	1.3767	1.1814	0
30/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	115.2300	195.8400	0.1152	0.1958	0
30/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	3261.0400	2992.7000	3.2610	2.9927	200
30/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	4.3000	11.9000	0.0043	0.0119	0
30/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	3720.4700	3448.3000	3.7205	3.4483	0
30/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	1.7500	5.5200	0.0018	0.0055	350
30/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	3777.8200	3505.3300	3.7778	3.5053	250
30/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	1.5600	5.0100	0.0016	0.0050	0
30/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	4748.1200	4472.8700	4.7481	4.4729	0
30/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	0.2100	0.9000	0.0002	0.0009	0
30/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	6098.3800	5822.5000	6.0984	5.8225	0
30/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	0.0100	0.0700	0.0000	0.0001	200
30/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	6543.0600	6267.1500	6.5431	6.2672	0
30/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	350
30/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	6598.4600	6322.5500	6.5985	6.3226	0
30/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	250
30/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	8833.8800	8557.9400	8.8339	8.5579	0
30/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
30/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	9315.3500	9039.4100	9.3154	9.0394	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
30/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	13654.7100	13378.7700	13.6547	13.3788	0
30/07/2026	R035 On 06-August-26	11.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R035 On 05-November-26			Bond Future	8.6295	8.6772	103.1527	102.8719	94,671
30/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	504.8300	456.7500	0.5048	0.4568	600
30/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	4493.3200	4726.0000	4.4933	4.7260	0
30/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	1355.7800	1248.6900	1.3558	1.2487	0
30/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	2302.3900	2476.0600	2.3024	2.4761	600
30/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	2375.2600	2220.7900	2.3753	2.2208	200
30/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1375.9400	1502.2300	1.3759	1.5022	0
30/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	3027.2900	2850.5200	3.0273	2.8505	0
30/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	1044.1300	1148.1200	1.0441	1.1481	600
30/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	4469.1800	4257.3500	4.4692	4.2574	0
30/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	611.5400	680.4700	0.6115	0.6805	200
30/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	6888.9300	6643.8100	6.8889	6.6438	0
30/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	277.5500	313.1900	0.2776	0.3132	200
30/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	8038.9000	7784.3400	8.0389	7.7843	0
30/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	194.7300	220.9300	0.1947	0.2209	0
30/07/2026	R035 On 04-February-27			Bond Future	8.6708	8.7205	105.1292	104.8433	0
30/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	604.3400	557.1200	0.6043	0.5571	3,000
30/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	6394.0300	6632.7400	6.3940	6.6327	0
30/07/2026	R035 On 04-February-27	7.86	Call	Bond Future	735.6800	678.7200	0.7357	0.6787	500
30/07/2026	R035 On 04-February-27	7.86	Put	Bond Future	5542.4500	5771.4200	5.5425	5.7714	0
30/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	1191.4200	1105.7800	1.1914	1.1058	3,000
30/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	3947.5200	4147.8100	3.9475	4.1478	0
30/07/2026	R035 On 04-February-27	8.36	Call	Bond Future	1500.3800	1398.1700	1.5004	1.3982	500
30/07/2026	R035 On 04-February-27	8.36	Put	Bond Future	3309.0400	3492.7600	3.3090	3.4928	0
30/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	1651.7200	1541.9000	1.6517	1.5419	1,050
30/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	3049.3600	3225.4700	3.0494	3.2255	0
30/07/2026	R035 On 04-February-27	8.67	Call	Bond Future	2294.0000	2156.8700	2.2940	2.1569	0
30/07/2026	R035 On 04-February-27	8.67	Put	Bond Future	2298.3200	2447.1200	2.2983	2.4471	500
30/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	2880.7200	2723.5700	2.8807	2.7236	0
30/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	1855.9800	1984.7600	1.8560	1.9848	3,000
30/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	3165.6700	3000.0500	3.1657	3.0001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1687.8900	1808.2000	1.6879	1.8082	1,050
30/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	3501.3200	3326.5900	3.5013	3.3266	0
30/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1517.0300	1628.2300	1.5170	1.6282	0
30/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	5203.2600	4993.9200	5.2033	4.9939	0
30/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	953.0800	1029.6700	0.9531	1.0297	1,050
30/07/2026	R035 On 06-May-27			Bond Future	8.7015	8.7535	102.6821	102.3908	0
30/07/2026	R035 On 06-May-27	7.86	Call	Bond Future	1042.8100	973.6000	1.0428	0.9736	500
30/07/2026	R035 On 06-May-27	7.86	Put	Bond Future	5915.0400	6137.1900	5.9150	6.1372	0
30/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	1616.9000	1517.4600	1.6169	1.5175	500
30/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	4194.6000	4386.5200	4.1946	4.3865	0
30/07/2026	R035 On 06-May-27	8.36	Call	Bond Future	1835.0800	1725.6900	1.8351	1.7257	500
30/07/2026	R035 On 06-May-27	8.36	Put	Bond Future	3777.1100	3959.0800	3.7771	3.9591	0
30/07/2026	R035 On 06-May-27	8.75	Call	Bond Future	2835.7500	2688.8800	2.8358	2.6889	500
30/07/2026	R035 On 06-May-27	8.75	Put	Bond Future	2563.8200	2708.3100	2.5638	2.7083	0
30/07/2026	R035 On 06-May-27	8.78	Call	Bond Future	2930.5900	2780.8600	2.9306	2.7809	0
30/07/2026	R035 On 06-May-27	8.78	Put	Bond Future	2490.8900	2632.5200	2.4909	2.6325	500
30/07/2026	R035 On 06-May-27	9.27	Call	Bond Future	4687.1600	4495.2800	4.6872	4.4953	0
30/07/2026	R035 On 06-May-27	9.27	Put	Bond Future	1557.3000	1656.7800	1.5573	1.6568	500
30/07/2026	R035 On 05-August-27			Bond Future	8.7447	8.7991	104.6554	104.3581	0
30/07/2026	R035 On 05-August-27	8.25	Call	Bond Future	1837.5500	1733.1600	1.8376	1.7332	500
30/07/2026	R035 On 05-August-27	8.25	Put	Bond Future	4591.0500	4783.8800	4.5911	4.7839	0
30/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	2913.9200	2769.5800	2.9139	2.7696	0
30/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	3049.2200	3202.1000	3.0492	3.2021	0
30/07/2026	R035 On 05-August-27	8.75	Call	Bond Future	2997.8700	2850.9200	2.9979	2.8509	500
30/07/2026	R035 On 05-August-27	8.75	Put	Bond Future	2968.9300	3119.2000	2.9689	3.1192	0
30/07/2026	R035 On 05-August-27	9.42	Call	Bond Future	5305.2500	5106.4900	5.3053	5.1065	0
30/07/2026	R035 On 05-August-27	9.42	Put	Bond Future	1695.9000	1794.3600	1.6959	1.7944	500
30/07/2026	R038 On 06-August-26			Bond Future	9.0355	9.0512	117.0347	116.9129	2,023
30/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	18677.8100	18555.9500	18.6778	18.5560	0
30/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R038 On 05-November-26			Bond Future	9.0939	9.1102	113.6754	113.5516	4,012
30/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	11679.5400	11568.1200	11.6795	11.5681	0
30/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	210.0200	222.4800	0.2100	0.2225	0
30/07/2026	R038 On 04-February-27			Bond Future	9.1443	9.1612	115.8541	115.7281	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	5168.0500	5091.6300	5.1681	5.0916	0
30/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	1839.3600	1888.9000	1.8394	1.8889	0
30/07/2026	R038 On 06-May-27			Bond Future	9.1902	9.2077	112.6377	112.5095	0
30/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	2123.1300	2083.0300	2.1231	2.0830	0
30/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	5715.8800	5804.0700	5.7159	5.8041	0
30/07/2026	R038 On 05-August-27			Bond Future	9.2471	9.2654	114.8014	114.6704	0
30/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	3716.5500	3658.1000	3.7166	3.6581	0
30/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	4416.1700	4488.7500	4.4162	4.4888	0
30/07/2026	R053 On 06-August-26			Bond Future	9.2043	9.2299	128.1363	127.8329	4,383
30/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	530
30/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	14364.8700	14668.2500	14.3649	14.6683	0
30/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	2.1300	2.8800	0.0021	0.0029	0
30/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	7537.5800	7841.7100	7.5376	7.8417	0
30/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	526.7800	496.6300	0.5268	0.4966	530
30/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	1775.0400	2048.2700	1.7750	2.0483	530
30/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	4603.1000	4339.6700	4.6031	4.3397	0
30/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	53.8800	93.8300	0.0539	0.0938	530
30/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	29025.0100	28721.6300	29.0250	28.7216	0
30/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R053 On 05-November-26			Bond Future	9.2500	9.2763	124.6002	124.2917	56,122
30/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	20061.5100	19772.9000	20.0615	19.7729	0
30/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	237.0300	256.9700	0.2370	0.2570	0
30/07/2026	R053 On 04-February-27			Bond Future	9.2895	9.3166	126.9882	126.6740	0
30/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	9952.2100	9732.6300	9.9522	9.7326	0
30/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	2237.2800	2331.8400	2.2373	2.3318	0
30/07/2026	R053 On 06-May-27			Bond Future	9.3252	9.3530	123.6117	123.2915	0
30/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	3702.8700	3588.4200	3.7029	3.5884	0
30/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	8529.6100	8735.3800	8.5296	8.7354	0
30/07/2026	R053 On 05-August-27			Bond Future	9.3680	9.3967	125.9861	125.6596	0
30/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	5984.8300	5831.3100	5.9848	5.8313	0
30/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	6996.6000	7169.5800	6.9966	7.1696	0
30/07/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
30/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	14.8900	15.9200	0.0149	0.0159	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	14.8900	15.9200	0.0149	0.0159	0
30/07/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
30/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	27.6000	27.7400	0.0276	0.0277	0
30/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	27.6000	27.7400	0.0276	0.0277	0
30/07/2026	R202 On 06-August-26			Bond Future	302.3501	302.3114	302.3501	302.3114	594
30/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	23490.1000	23451.4400	23.4901	23.4514	0
30/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R202 On 05-November-26			Bond Future	307.9093	307.8705	307.9093	307.8705	732
30/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	27449.3300	27410.4600	27.4493	27.4105	0
30/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R202 On 04-February-27			Bond Future	308.2707	308.2314	308.2707	308.2314	0
30/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	13540.6500	13501.3500	13.5407	13.5014	0
30/07/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R202 On 06-May-27			Bond Future	314.3780	314.3382	314.3780	314.3382	0
30/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	7388.0300	7348.1900	7.3880	7.3482	0
30/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R202 On 05-August-27			Bond Future	314.7554	314.7116	314.7554	314.7116	0
30/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	1785.4300	1741.5500	1.7854	1.7416	0
30/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R209 On 06-August-26			Bond Future	8.7345	8.7702	86.3131	86.1081	3,639
30/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	13646.5600	13441.6300	13.6466	13.4416	0
30/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R209 On 05-November-26			Bond Future	8.7819	8.8189	84.7280	84.5195	44,681
30/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	8311.4400	8121.0600	8.3114	8.1211	0
30/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	170.4800	188.6000	0.1705	0.1886	0
30/07/2026	R209 On 04-February-27			Bond Future	8.8209	8.8593	86.3517	86.1394	0
30/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	748.9800	705.5800	0.7490	0.7056	3,237
30/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	5281.0200	5449.9100	5.2810	5.4499	0
30/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	2695.1300	2582.4800	2.6951	2.5825	0
30/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	1928.6600	2028.3000	1.9287	2.0283	3,237
30/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	3840.3900	3704.4000	3.8404	3.7044	0
30/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1343.7100	1420.0100	1.3437	1.4200	0
30/07/2026	R209 On 06-May-27			Bond Future	8.8549	8.8947	84.8903	84.6740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1358.2200	1293.5100	1.3582	1.2935	4,620
30/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	4731.9800	4883.6400	4.7320	4.8836	0
30/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	1621.7700	1547.1700	1.6218	1.5472	0
30/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	4086.8500	4228.6200	4.0869	4.2286	0
30/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	4211.3300	4075.7700	4.2113	4.0758	0
30/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1727.7900	1808.6000	1.7278	1.8086	4,620
30/07/2026	R209 On 05-August-27			Bond Future	8.8994	8.9409	86.5216	86.3009	0
30/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	2891.3000	2784.3100	2.8913	2.7843	0
30/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	3048.3300	3162.0400	3.0483	3.1620	0
30/07/2026	R210 On 06-August-26			Bond Future	270.1925	270.4654	270.1925	270.4654	284
30/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10352.5100	10625.4100	10.3525	10.6254	0
30/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R210 On 05-November-26			Bond Future	271.5652	271.8436	271.5652	271.8436	147
30/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	18235.1600	18513.5900	18.2352	18.5136	0
30/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R210 On 04-February-27			Bond Future	276.8333	277.1177	276.8333	277.1177	300
30/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	10803.2800	11087.7400	10.8033	11.0877	0
30/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R210 On 06-May-27			Bond Future	278.6459	278.9351	278.6459	278.9351	0
30/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7515.8800	7805.0900	7.5159	7.8051	0
30/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R210 On 05-August-27			Bond Future	284.0663	284.3606	284.0663	284.3606	0
30/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	8056.3200	8350.6200	8.0563	8.3506	0
30/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R213 On 06-August-26			Bond Future	8.1043	8.1753	98.9973	98.7386	18,837
30/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	5581.1700	5322.4900	5.5812	5.3225	0
30/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R213 On 05-November-26			Bond Future	8.1523	8.2280	97.2432	96.9800	21,140
30/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	2441.3300	2247.0300	2.4413	2.2470	0
30/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	387.5100	456.4200	0.3875	0.4564	0
30/07/2026	R213 On 04-February-27			Bond Future	8.1855	8.2666	99.1064	98.8384	33,457
30/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	1200.5500	1077.6700	1.2006	1.0777	0
30/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1351.0300	1496.1600	1.3510	1.4962	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2026	R213 On 06-May-27			Bond Future	8.2015	8.2887	97.4933	97.2201	0
30/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	678.6000	602.9100	0.6786	0.6029	0
30/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	2717.5400	2914.9800	2.7175	2.9150	0
30/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	1347.2900	1222.0300	1.3473	1.2220	2,830
30/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1571.9800	1719.8500	1.5720	1.7199	0
30/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	3784.4300	3576.2700	3.7844	3.5763	0
30/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	561.6800	626.6500	0.5617	0.6267	2,830
30/07/2026	R213 On 05-August-27			Bond Future	8.2370	8.3313	99.3672	99.0885	0
30/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	1175.3200	1063.7600	1.1753	1.0638	1,200
30/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	2029.0300	2196.0800	2.0290	2.1961	0
30/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1626.7100	1488.4800	1.6267	1.4885	0
30/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1529.0400	1669.4200	1.5290	1.6694	0
30/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	2183.0300	2020.1600	2.1830	2.0202	0
30/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1174.5500	1290.2900	1.1746	1.2903	1,200
30/07/2026	R214 On 06-August-26			Bond Future	9.2348	9.2705	81.2544	81.0163	9,850
30/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	15628.5500	15390.4800	15.6286	15.3905	0
30/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R214 On 05-November-26			Bond Future	9.2880	9.3248	79.4319	79.1897	23,868
30/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	10273.9800	10051.5100	10.2740	10.0515	0
30/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	193.1700	212.9200	0.1932	0.2129	0
30/07/2026	R214 On 04-February-27			Bond Future	9.3357	9.3736	80.9539	80.7072	0
30/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	5054.2900	4889.5000	5.0543	4.8895	0
30/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1491.9000	1573.7800	1.4919	1.5738	0
30/07/2026	R214 On 06-May-27			Bond Future	9.3759	9.4150	79.2391	78.9878	0
30/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	1934.5700	1849.5000	1.9346	1.8495	0
30/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	5226.0300	5392.3500	5.2260	5.3924	0
30/07/2026	R214 On 05-August-27			Bond Future	9.4249	9.4653	80.7620	80.5056	0
30/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	3357.0600	3236.8100	3.3571	3.2368	0
30/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	4029.5400	4165.7100	4.0295	4.1657	0
30/07/2026	R248 On 06-August-26			Bond Future	9.2845	9.3102	98.9711	98.7439	61,671
30/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	85.1400	86.1500	0.0851	0.0862	0
30/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	2667.0900	2895.3500	2.6671	2.8954	1,762
30/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	460.8100	433.2000	0.4608	0.4332	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	1216.3900	1416.0300	1.2164	1.4160	100
30/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	6033.6200	5809.2900	6.0336	5.8093	0
30/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	1.8600	4.7800	0.0019	0.0048	1,762
30/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	22121.9300	21894.6800	22.1219	21.8947	0
30/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R248 On 05-November-26			Bond Future	9.3343	9.3607	96.3291	96.0978	291,224
30/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	15288.3600	15072.3600	15.2884	15.0724	0
30/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	184.0800	199.3200	0.1841	0.1993	0
30/07/2026	R248 On 04-February-27			Bond Future	9.3789	9.4060	98.1748	97.9394	0
30/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	7692.8700	7527.1400	7.6929	7.5271	0
30/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1658.2600	1728.0000	1.6583	1.7280	0
30/07/2026	R248 On 06-May-27			Bond Future	9.4163	9.4442	95.6551	95.4151	260
30/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	2928.0600	2839.2700	2.9281	2.8393	0
30/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	6172.7000	6323.9300	6.1727	6.3239	0
30/07/2026	R248 On 05-August-27			Bond Future	9.4616	9.4904	97.4931	97.2484	0
30/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	4525.1000	4410.3600	4.5251	4.4104	0
30/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	5312.2700	5442.3000	5.3123	5.4423	0
30/07/2026	R2R9 On 06-August-26			Bond Future	9.1455	9.1512	108.9932	108.9493	8,543
30/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95873.6500	95829.8000	95.8737	95.8298	0
30/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R2R9 On 05-November-26			Bond Future	9.2040	9.2099	105.9922	105.9477	6,955
30/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95022.0900	94977.6200	95.0221	94.9776	0
30/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R2R9 On 04-February-27			Bond Future	9.2550	9.2611	108.0234	107.9784	0
30/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6109.1600	6084.3700	6.1092	6.0844	0
30/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1538.3000	1558.5100	1.5383	1.5585	0
30/07/2026	R2R9 On 06-May-27			Bond Future	9.3018	9.3081	105.1582	105.1124	0
30/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2198.8100	2188.1500	2.1988	2.1882	0
30/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5726.1500	5761.2100	5.7262	5.7612	0
30/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2474.8000	2462.7400	2.4748	2.4627	250
30/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	5165.1000	5198.7600	5.1651	5.1988	0
30/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5120.6400	5098.9300	5.1206	5.0989	0
30/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2690.3600	2714.3700	2.6904	2.7144	250
30/07/2026	R2R9 On 05-August-27			Bond Future	9.3589	9.3654	107.1782	107.1314	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2477.5000	2465.4200	2.4775	2.4654	910
30/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	6446.7300	6481.4900	6.4467	6.4815	0
30/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2668.5700	2655.5800	2.6686	2.6556	180
30/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	6035.4400	6069.2900	6.0354	6.0693	0
30/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3751.1100	3733.6400	3.7511	3.7336	0
30/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4464.2000	4493.5700	4.4642	4.4936	0
30/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	4795.8200	4774.9200	4.7958	4.7749	0
30/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3578.0200	3603.9600	3.5780	3.6040	910
30/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5446.0300	5423.3100	5.4460	5.4233	0
30/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	3176.9100	3201.0300	3.1769	3.2010	180
30/07/2026	R4R2 On 06-August-26			Bond Future	9.2854	9.3262	110.5390	110.1898	4,560
30/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97121.7400	96772.5400	97.1217	96.7725	0
30/07/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R4R2 On 05-November-26			Bond Future	9.3426	9.3848	107.4399	107.0847	4,116
30/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96217.3500	95862.0700	96.2174	95.8621	0
30/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	R4R2 On 04-February-27			Bond Future	9.3931	9.4366	109.4990	109.1372	0
30/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7476.6800	7217.9500	7.4767	7.2180	0
30/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1586.0500	1689.1000	1.5861	1.6891	0
30/07/2026	R4R2 On 06-May-27			Bond Future	9.4395	9.4845	106.5366	106.1678	0
30/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2632.3800	2501.0300	2.6324	2.5010	0
30/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6340.1400	6577.5700	6.3401	6.5776	0
30/07/2026	R4R2 On 05-August-27			Bond Future	9.4951	9.5417	108.5831	108.2070	0
30/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4475.3600	4293.6000	4.4754	4.2936	0
30/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4923.6900	5118.0100	4.9237	5.1180	0
30/07/2026	RR87 On 06-August-26			Bond Future	7.2552	7.2439	100.8734	100.8773	0
30/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	256.5300	252.5400	0.2565	0.2525	0
30/07/2026	RR87 On 05-November-26			Bond Future	6.9060	6.8689	102.7033	102.7075	0
30/07/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0368	0.0485	0.0000	0.0000	0
30/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	187.6568	183.4185	0.1877	0.1834	0
30/07/2026	RR88 On 06-August-26			Bond Future	7.4628	7.4427	104.5371	104.5611	0
30/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0.0000	0.0001	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
30/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	809.6500	785.6601	0.8097	0.7857	0
30/07/2026	RR88 On 05-November-26			Bond Future	7.4666	7.4417	105.8041	105.8301	0
30/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	19.5317	22.0950	0.0195	0.0221	0
30/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	812.4517	789.0050	0.8125	0.7890	0
30/07/2026	RR88 On 04-February-27			Bond Future	7.3779	7.3450	103.9872	104.0148	0
30/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	509.3916	528.7504	0.5094	0.5288	0
30/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	172.3116	164.0604	0.1723	0.1641	0
30/07/2026	RR88 On 06-May-27			Bond Future	7.1514	7.1045	106.0240	106.0523	0
30/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	556.7822	578.1692	0.5568	0.5782	0
30/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	113.9322	107.0492	0.1139	0.1070	0
30/07/2026	RR88 On 05-August-27			Bond Future	6.7152	6.6364	102.7546	102.7832	0
30/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	534.6866	558.8593	0.5347	0.5589	0
30/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	45.5166	41.0893	0.0455	0.0411	0
30/07/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/07/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0