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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/07/2026 TO: 16/07/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	2029 On 06-August-26			Bond Future	151.82	151.8601	151.8218	151.8601	5,449.00
16/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	7722	8	8	8	0.00
16/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2029 On 05-November-26			Bond Future	153.13	153.1745	153.1350	153.1745	7,709.00
16/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	5575	6	6	6	0.00
16/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2029 On 04-February-27			Bond Future	156.08	156.1194	156.0790	156.1194	0.00
16/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6359	6	6	6	0.00
16/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2029 On 06-May-27			Bond Future	157.57	157.6092	157.5674	157.6092	0.00
16/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4247	4	4	4	0.00
16/07/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	2029 On 05-August-27			Bond Future	160.63	160.6707	160.6283	160.6707	0.00
16/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	3908	4	4	4	0.00
16/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2030 On 06-August-26			Bond Future	7.84	100.8520	100.7473	100.8520	47,157.00
16/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	4044	4	4	4	0.00
16/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	4	0	0	0	1,000.00
16/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	205	0	0	0	1,000.00
16/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	821	1	1	1	0.00
16/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	152	0	0	0	1,000.00
16/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	582	1	1	1	0.00
16/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	1899	2	2	2	0.00
16/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2030 On 05-November-26			Bond Future	7.86	102.6986	102.5916	102.6986	135,788.00
16/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1810	2	2	2	0.00
16/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	334	0	0	0	0.00
16/07/2026	2030 On 04-February-27			Bond Future	7.87	100.6412	100.5320	100.6412	22,702.00
16/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	874	1	1	1	0.00
16/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	1007	1	1	1	0.00
16/07/2026	2030 On 06-May-27			Bond Future	7.89	102.5689	102.4576	102.5689	0.00
16/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	387	0	0	0	0.00
16/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	1897	2	2	2	0.00
16/07/2026	2030 On 05-August-27			Bond Future	7.92	100.5283	100.4151	100.5283	0.00
16/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	1349	1	1	1	0.00
16/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	927	1	1	1	0.00
16/07/2026	2031 On 06-August-26			Bond Future	117.16	117.1009	117.1639	117.1009	4,822.00
16/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3354	3	3	3	0.00
16/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2031 On 05-November-26			Bond Future	119.34	119.2735	119.3373	119.2735	11,708.00
16/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	7847	8	8	8	0.00
16/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2031 On 04-February-27			Bond Future	119.13	119.0635	119.1275	119.0635	0.00
16/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	3067	3	3	3	0.00
16/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	120	0	0	0	0.00
16/07/2026	2031 On 06-May-27			Bond Future	121.44	121.3714	121.4367	121.3714	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	4609	5	5	5	0.00
16/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	42	0	0	0	0.00
16/07/2026	2031 On 05-August-27			Bond Future	121.23	121.1685	121.2334	121.1685	0.00
16/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	1027	1	1	1	0.00
16/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	1204	1	1	1	0.00
16/07/2026	2032 On 06-August-26			Bond Future	8.16	103.5995	103.4208	103.5995	59,224.00
16/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	8303	8	8	8	0.00
16/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2032 On 05-November-26			Bond Future	8.19	101.3370	101.1548	101.3370	168,363.00
16/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	4349	5	4	5	0.00
16/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	305	0	0	0	0.00
16/07/2026	2032 On 04-February-27			Bond Future	8.23	103.2614	103.0756	103.2614	0.00
16/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	2262	2	2	2	0.00
16/07/2026	2032 On 04-February-27	8.08	Call	Bond Future	1298	1	1	1	500.00
16/07/2026	2032 On 04-February-27	7.58	Call	Bond Future	547	1	1	1	500.00
16/07/2026	2032 On 04-February-27	8.36	Call	Bond Future	1945	2	2	2	0.00
16/07/2026	2032 On 04-February-27	8.36	Put	Bond Future	1393	1	1	1	500.00
16/07/2026	2032 On 04-February-27	7.58	Put	Bond Future	3255	3	3	3	0.00
16/07/2026	2032 On 04-February-27	8.08	Put	Bond Future	1901	2	2	2	0.00
16/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1219	1	1	1	0.00
16/07/2026	2032 On 06-May-27			Bond Future	8.26	101.0787	100.8894	101.0787	0.00
16/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	984	1	1	1	0.00
16/07/2026	2032 On 06-May-27	8.08	Call	Bond Future	1460	2	1	2	500.00
16/07/2026	2032 On 06-May-27	8.47	Call	Bond Future	2339	2	2	2	0.00
16/07/2026	2032 On 06-May-27	7.58	Call	Bond Future	714	1	1	1	500.00
16/07/2026	2032 On 06-May-27	8.08	Put	Bond Future	2156	2	2	2	0.00
16/07/2026	2032 On 06-May-27	8.47	Put	Bond Future	1493	1	1	1	500.00
16/07/2026	2032 On 06-May-27	7.58	Put	Bond Future	3430	3	3	3	0.00
16/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	2805	3	3	3	0.00
16/07/2026	2032 On 05-August-27			Bond Future	8.29	103.0181	102.8253	103.0181	0.00
16/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	2257	2	2	2	0.00
16/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	1771	2	2	2	0.00
16/07/2026	2033 On 06-August-26			Bond Future	147.60	147.2903	147.5988	147.2903	11,444.00
16/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13349	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2033 On 05-November-26			Bond Future	148.73	148.4162	148.7300	148.4162	13,095.00
16/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11470	11	11	11	0.00
16/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2033 On 04-February-27			Bond Future	151.59	151.2696	151.5893	151.2696	0.00
16/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	8879	9	9	9	0.00
16/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2033 On 06-May-27			Bond Future	152.88	152.5595	152.8848	152.5595	0.00
16/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	1675	1	2	1	0.00
16/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2033 On 05-August-27			Bond Future	155.85	155.5230	155.8549	155.5230	0.00
16/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	2705	2	3	2	0.00
16/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2037 On 06-August-26			Bond Future	8.69	99.2024	98.9701	99.2024	166,904.00
16/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	17783	18	18	18	0.00
16/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	15638	16	16	16	0.00
16/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	12355	13	12	13	0.00
16/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	8421	9	8	9	2,541.00
16/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	4073	4	4	4	0.00
16/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	94	0	0	0	8,000.00
16/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0	0	0	0	2,541.00
16/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	4	0	0	0	0.00
16/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0	0	0	0	2,541.00
16/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2037 On 05-November-26			Bond Future	8.73	101.0188	100.7819	101.0188	174,156.00
16/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	11613	12	12	12	0.00
16/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	12729	13	13	13	0.00
16/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	9502	10	10	10	0.00
16/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	5359	6	5	6	4,490.00
16/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	237	0	0	0	4,490.00
16/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	705	1	1	1	0.00
16/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	81	0	0	0	4,490.00
16/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	129	0	0	0	0.00
16/07/2026	2037 On 04-February-27			Bond Future	8.77	98.6790	98.4374	98.6790	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	5828	6	6	6	0.00
16/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	7320	8	7	8	0.00
16/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	4877	5	5	5	0.00
16/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1588	2	2	2	4,490.00
16/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1456	1	1	1	4,490.00
16/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	3757	4	4	4	0.00
16/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	872	1	1	1	4,490.00
16/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1181	1	1	1	0.00
16/07/2026	2037 On 06-May-27			Bond Future	8.81	100.5690	100.3229	100.5690	0.00
16/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	2291	2	2	2	0.00
16/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	3774	4	4	4	0.00
16/07/2026	2037 On 05-August-27			Bond Future	8.86	98.2394	97.9888	98.2394	0.00
16/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	4082	4	4	4	0.00
16/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	2893	3	3	3	0.00
16/07/2026	2038 On 06-August-26			Bond Future	162.19	161.3417	162.1911	161.3417	2,616.00
16/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	17471	17	17	17	0.00
16/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2038 On 05-November-26			Bond Future	165.20	164.3353	165.1999	164.3353	1,585.00
16/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	18890	18	19	18	0.00
16/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2038 On 04-February-27			Bond Future	166.10	165.2221	166.1024	165.2221	0.00
16/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	12272	11	12	11	0.00
16/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2038 On 06-May-27			Bond Future	169.32	168.4247	169.3222	168.4247	0.00
16/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	3222	2	3	2	0.00
16/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2038 On 05-August-27			Bond Future	170.29	169.3721	170.2854	169.3721	0.00
16/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	1155	0	1	0	0.00
16/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2040 On 06-August-26			Bond Future	9.00	100.6878	100.3047	100.6878	53,937.00
16/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	20871	21	21	21	0.00
16/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	2125	2	2	2	0.00
16/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	581	0	1	0	13,500.00
16/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00

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16/07/2026	2040 On 05-November-26			Bond Future	9.04	102.5314	102.1408	102.5314	30,339.00
16/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	13965	14	14	14	0.00
16/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	15190	16	15	16	0.00
16/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	11624	12	12	12	0.00
16/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	7017	7	7	7	2,300.00
16/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	256	0	0	0	2,300.00
16/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	717	1	1	1	0.00
16/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	97	0	0	0	2,300.00
16/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	150	0	0	0	0.00
16/07/2026	2040 On 04-February-27			Bond Future	9.09	99.9699	99.5718	99.9699	48,379.00
16/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	7364	8	7	8	0.00
16/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	8721	9	9	9	0.00
16/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	5938	6	6	6	0.00
16/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	1988	2	2	2	2,300.00
16/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	1691	2	2	2	2,300.00
16/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	4319	4	4	4	0.00
16/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	1040	1	1	1	2,300.00
16/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1309	1	1	1	0.00
16/07/2026	2040 On 06-May-27			Bond Future	9.13	101.8846	101.4790	101.8846	0.00
16/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	2694	3	3	3	0.00
16/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	4581	4	5	4	0.00
16/07/2026	2040 On 05-August-27			Bond Future	9.18	99.3295	98.9163	99.3295	0.00
16/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	4683	5	5	5	0.00
16/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	3627	3	4	3	0.00
16/07/2026	2043 On 06-August-26			Bond Future	125.75	125.7016	125.7458	125.7016	3,116.00
16/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	14866	15	15	15	0.00
16/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2043 On 05-November-26			Bond Future	128.08	128.0339	128.0784	128.0339	0.00
16/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	15248	15	15	15	0.00
16/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	10	0	0	0	0.00
16/07/2026	2043 On 04-February-27			Bond Future	127.59	127.5468	127.5911	127.5468	3,116.00
16/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	10297	10	10	10	0.00
16/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	336	0	0	0	0.00
16/07/2026	2043 On 06-May-27			Bond Future	130.06	130.0191	130.0642	130.0191	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	5008	5	5	5	0.00
16/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2424	2	2	2	0.00
16/07/2026	2043 On 05-August-27			Bond Future	129.57	129.5285	129.5725	129.5285	0.00
16/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	3923	4	4	4	0.00
16/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	3911	4	4	4	0.00
16/07/2026	2044 On 06-August-26			Bond Future	9.11	97.5213	97.1440	97.5213	31,026.00
16/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	22814	23	23	23	0.00
16/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	1971	2	2	2	0.00
16/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	840	1	1	1	0.00
16/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	5303	6	5	6	0.00
16/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	126	0	0	0	14,500.00
16/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	1795	2	2	2	7,000.00
16/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	815	1	1	1	7,000.00
16/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2044 On 05-November-26			Bond Future	9.16	99.3069	98.9223	99.3069	107,674.00
16/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	16073	16	16	16	0.00
16/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	4493	5	4	5	0.00
16/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	1673	2	2	2	15,000.00
16/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	124	0	0	0	0.00
16/07/2026	2044 On 04-February-27			Bond Future	9.20	96.8093	96.4173	96.8093	0.00
16/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	8952	9	9	9	0.00
16/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1304	1	1	1	0.00
16/07/2026	2044 On 06-May-27			Bond Future	9.24	98.6636	98.2642	98.6636	0.00
16/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	3398	4	3	4	0.00
16/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	4716	5	5	5	0.00
16/07/2026	2044 On 05-August-27			Bond Future	9.29	96.1720	95.7651	96.1720	0.00
16/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	5284	6	5	6	0.00
16/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	4066	4	4	4	0.00
16/07/2026	2046 On 06-August-26			Bond Future	144.01	144.1760	144.0075	144.1760	4,329.00
16/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	21628	22	22	22	0.00
16/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2046 On 05-November-26			Bond Future	144.32	144.4892	144.3170	144.4892	14,512.00
16/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	18837	19	19	19	0.00
16/07/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	2046 On 04-February-27			Bond Future	147.09	147.2671	147.0915	147.2671	0.00
16/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	16001	16	16	16	0.00
16/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2046 On 06-May-27			Bond Future	147.53	147.7075	147.5274	147.7075	0.00
16/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
16/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	1463	1	1	1	0.00
16/07/2026	2046 On 05-August-27			Bond Future	150.39	150.5761	150.3927	150.5761	0.00
16/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	1223	1	1	1	0.00
16/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2050 On 06-August-26			Bond Future	145.27	145.7157	145.2659	145.7157	1,955.00
16/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	21996	22	22	22	0.00
16/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2050 On 05-November-26			Bond Future	147.96	148.4191	147.9608	148.4191	16,377.00
16/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	24121	25	24	25	0.00
16/07/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2050 On 04-February-27			Bond Future	148.28	148.7430	148.2751	148.7430	0.00
16/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	15885	16	16	16	0.00
16/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2050 On 06-May-27			Bond Future	151.15	151.6262	151.1491	151.6262	0.00
16/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	689	1	1	1	0.00
16/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
16/07/2026	2050 On 05-August-27			Bond Future	151.50	151.9833	151.4955	151.9833	0.00
16/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	0	0	0	0	0.00
16/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	1475	1	1	1	0.00
16/07/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	AL37 On 06-August-26			Index Future	1296.63	1298.4050	1296.6300	1298.4050	0.00
16/07/2026	AL37 On 05-November-26			Index Future	1320.63	1322.4360	1320.6250	1322.4360	0.00
16/07/2026	AL37 On 04-February-27			Index Future	1345.70	1347.5450	1345.6990	1347.5450	0.00
16/07/2026	AL37 On 06-May-27			Index Future	1371.48	1373.3590	1371.4780	1373.3590	0.00
16/07/2026	AL37 On 05-August-27			Index Future	1397.55	1399.4610	1397.5460	1399.4610	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	AL7T On 06-August-26			Index Future	1690.99	1694.5920	1690.9900	1694.5920	0.00
16/07/2026	AL7T On 05-November-26			Index Future	1722.28	1725.9550	1722.2820	1725.9550	0.00
16/07/2026	AL7T On 04-February-27			Index Future	1754.98	1758.7260	1754.9820	1758.7260	0.00
16/07/2026	AL7T On 06-May-27			Index Future	1788.60	1792.4170	1788.6010	1792.4170	0.00
16/07/2026	AL7T On 05-August-27			Index Future	1822.60	1826.4840	1822.5980	1826.4840	0.00
16/07/2026	ALBI On 06-August-26			Index Future	1427.30	1431.0680	1427.3010	1431.0680	73.00
16/07/2026	ALBI On 05-November-26			Index Future	1453.71	1457.5550	1453.7140	1457.5550	0.00
16/07/2026	ALBI On 04-February-27			Index Future	1481.31	1485.2300	1481.3140	1485.2300	0.00
16/07/2026	ALBI On 06-May-27			Index Future	1509.69	1513.6810	1509.6910	1513.6810	0.00
16/07/2026	ALBI On 05-August-27			Index Future	1538.39	1542.4500	1538.3870	1542.4500	0.00
16/07/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/07/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
16/07/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/07/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	ES33 On 06-August-26			Bond Future	8.87	96.1389	95.9669	96.1389	0.00
16/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14098	14	14	14	0.00
16/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
16/07/2026	ES33 On 05-November-26			Bond Future	8.93	94.1294	93.9540	94.1294	0.00
16/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8626	9	9	9	0.00
16/07/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	ES33 On 04-February-27			Bond Future	8.99	95.9393	95.7604	95.9393	0.00
16/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3264	3	3	3	0.00
16/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
16/07/2026	ES33 On 06-May-27			Bond Future	9.04	94.0033	93.8210	94.0033	0.00
16/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
16/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1104	1	1	1	0.00
16/07/2026	ES33 On 05-August-27			Bond Future	9.10	95.8279	95.6422	95.8279	0.00
16/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	722	1	1	1	0.00
16/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0	0	0	0	0.00
16/07/2026	ES42 On 06-August-26			Bond Future	9.43	95.3146	94.9325	95.3146	0.00
16/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	20458	21	20	21	0.00
16/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
16/07/2026	ES42 On 05-November-26			Bond Future	9.49	92.8189	92.4296	92.8189	0.00
16/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14465	15	14	15	0.00
16/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
16/07/2026	ES42 On 04-February-27			Bond Future	9.54	94.6037	94.2068	94.6037	0.00
16/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5347	6	5	6	0.00
16/07/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
16/07/2026	ES42 On 06-May-27			Bond Future	9.59	92.1729	91.7684	92.1729	0.00
16/07/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
16/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	1974	2	2	2	0.00
16/07/2026	ES42 On 05-August-27			Bond Future	9.65	93.9612	93.5490	93.9612	0.00
16/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	1367	2	1	2	0.00
16/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0	0	0	0	0.00
16/07/2026	GOVI On 06-August-26			GOVI	1400.52	1404.3360	1400.5200	1404.3360	614.00
16/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2115200	215	212	215	0.00
16/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
16/07/2026	GOVI On 05-November-26			GOVI	1426.44	1430.3270	1426.4370	1430.3270	119.00
16/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1494370	153	149	153	0.00
16/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
16/07/2026	GOVI On 04-February-27			GOVI	1453.52	1457.4850	1453.5200	1457.4850	0.00
16/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	845200	88	85	88	0.00
16/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
16/07/2026	GOVI On 06-May-27			GOVI	1481.36	1485.4060	1481.3640	1485.4060	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	543640	58	54	58	0.00
16/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
16/07/2026	GOVI On 05-August-27			GOVI	1509.52	1513.6370	1509.5210	1513.6370	0.00
16/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	445210	49	45	49	0.00
16/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
16/07/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/07/2026	I258 On 06-August-26			Bond Future	134.31	137.0394	134.3128	137.0394	0.00
16/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	21363	24	21	24	0.00
16/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
16/07/2026	I258 On 05-November-26			Bond Future	136.80	139.5822	136.8044	139.5822	0.00
16/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	21874	25	22	25	0.00
16/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	20	0	0	0	0.00
16/07/2026	I258 On 04-February-27			Bond Future	136.48	139.3172	136.4846	139.3172	0.00
16/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	17900	21	18	21	0.00
16/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	315	0	0	0	0.00
16/07/2026	I258 On 06-May-27			Bond Future	139.13	142.0176	139.1304	142.0176	0.00
16/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	8039	10	8	10	0.00
16/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3689	3	4	3	0.00
16/07/2026	I258 On 05-August-27			Bond Future	138.81	141.7599	138.8147	141.7599	0.00
16/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	6119	8	6	8	0.00
16/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	6234	5	6	5	0.00
16/07/2026	IGOV On 06-August-26			Index Future	452.87	452.8130	452.8740	452.8130	250.00
16/07/2026	IGOV On 05-November-26			Index Future	461.37	461.3060	461.3660	461.3060	8.00
16/07/2026	IGOV On 04-February-27			Index Future	470.24	470.1740	470.2360	470.1740	0.00
16/07/2026	IGOV On 06-May-27			Index Future	479.35	479.2890	479.3520	479.2890	0.00
16/07/2026	IGOV On 05-August-27			Index Future	488.57	488.5040	488.5680	488.5040	0.00
16/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/07/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/07/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
16/07/2026	R033 On 06-August-26			Bond Future	8.24	112.7320	112.5191	112.7320	2,853.00
16/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	10065	10	10	10	0.00
16/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R033 On 05-November-26			Bond Future	8.27	109.7544	109.5374	109.7544	9,120.00
16/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	5568	6	6	6	0.00
16/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	307	0	0	0	0.00
16/07/2026	R033 On 04-February-27			Bond Future	8.31	111.8387	111.6174	111.8387	0.00
16/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	3000	3	3	3	0.00
16/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1313	1	1	1	0.00
16/07/2026	R033 On 06-May-27			Bond Future	8.34	108.9377	108.7122	108.9377	0.00
16/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	1276	1	1	1	0.00
16/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	3257	3	3	3	0.00
16/07/2026	R033 On 05-August-27			Bond Future	8.37	111.0276	110.7980	111.0276	0.00
16/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	2849	3	3	3	0.00
16/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	2089	2	2	2	0.00
16/07/2026	R035 On 06-August-26			Bond Future	8.42	106.9146	106.7010	106.9146	17,056.00
16/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	14620	15	15	15	0.00
16/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	10281	10	10	10	0.00
16/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	76	0	0	0	4,876.00
16/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	13	0	0	0	4,876.00
16/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	54	0	0	0	0.00
16/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	637	1	1	1	0.00
16/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	2052	2	2	2	350.00
16/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	512	1	1	1	0.00
16/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	2445	3	2	3	0.00
16/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	5729	6	6	6	0.00
16/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	7512	8	8	8	0.00
16/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	4719	5	5	5	0.00
16/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	7567	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	4775	5	5	5	250.00
16/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	4273	4	4	4	200.00
16/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	7069	7	7	7	0.00
16/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	9800	10	10	10	0.00
16/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	0	0	0	0	200.00
16/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	5	0	0	0	200.00
16/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	50	0	0	0	0.00
16/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	3	0	0	0	250.00
16/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	34	0	0	0	0.00
16/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	35	0	0	0	350.00
16/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	302	0	0	0	0.00
16/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	3	0	0	0	350.00
16/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	15	0	0	0	0.00
16/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	218	0	0	0	0.00
16/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	1316	1	1	1	0.00
16/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	1132	1	1	1	4,876.00
16/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	3008	3	3	3	0.00
16/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	3304	3	3	3	0.00
16/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	4545	4	5	4	0.00
16/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	0	0	0	0	250.00
16/07/2026	R035 On 06-August-26	11.06	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R035 On 05-November-26			Bond Future	8.46	104.3707	104.1528	104.3707	97,201.00
16/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	9021	9	9	9	0.00
16/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	3091	3	3	3	200.00
16/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	3828	4	4	4	0.00
16/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	1850	2	2	2	0.00
16/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	640	1	1	1	600.00
16/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	7856	8	8	8	0.00
16/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	5370	6	5	6	0.00
16/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	513	0	1	0	200.00
16/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1092	1	1	1	0.00
16/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	245	0	0	0	200.00
16/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	1796	2	2	2	600.00
16/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	3628	3	4	3	0.00
16/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	844	1	1	1	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	177	0	0	0	0.00
16/07/2026	R035 On 04-February-27			Bond Future	8.50	106.3526	106.1305	106.3526	0.00
16/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	4276	4	4	4	0.00
16/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	607	1	1	1	3,000.00
16/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	1448	2	1	2	3,000.00
16/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	3576	4	4	4	0.00
16/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	3901	4	4	4	0.00
16/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	6087	6	6	6	0.00
16/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	2080	2	2	2	1,050.00
16/07/2026	R035 On 04-February-27	7.86	Call	Bond Future	804	1	1	1	500.00
16/07/2026	R035 On 04-February-27	8.36	Call	Bond Future	1872	2	2	2	500.00
16/07/2026	R035 On 04-February-27	8.67	Call	Bond Future	2888	3	3	3	0.00
16/07/2026	R035 On 04-February-27	8.67	Put	Bond Future	1891	2	2	2	500.00
16/07/2026	R035 On 04-February-27	8.36	Put	Bond Future	2680	3	3	3	0.00
16/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	836	1	1	1	1,050.00
16/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1422	1	1	1	1,050.00
16/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	2476	2	2	2	0.00
16/07/2026	R035 On 04-February-27	7.86	Put	Bond Future	4609	4	5	4	0.00
16/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	1550	1	2	1	3,000.00
16/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	3203	3	3	3	0.00
16/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	5395	5	5	5	0.00
16/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1290	1	1	1	0.00
16/07/2026	R035 On 06-May-27			Bond Future	8.53	103.8849	103.6586	103.8849	0.00
16/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	1855	2	2	2	0.00
16/07/2026	R035 On 06-May-27	7.86	Call	Bond Future	1071	1	1	1	500.00
16/07/2026	R035 On 06-May-27	8.36	Call	Bond Future	2150	2	2	2	500.00
16/07/2026	R035 On 06-May-27	8.78	Call	Bond Future	3513	4	4	4	0.00
16/07/2026	R035 On 06-May-27	8.78	Put	Bond Future	2096	2	2	2	500.00
16/07/2026	R035 On 06-May-27	8.36	Put	Bond Future	3116	3	3	3	0.00
16/07/2026	R035 On 06-May-27	7.86	Put	Bond Future	4967	5	5	5	0.00
16/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	3456	3	3	3	0.00
16/07/2026	R035 On 05-August-27			Bond Future	8.56	105.8784	105.6479	105.8784	0.00
16/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	3427	4	3	4	0.00
16/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	2569	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	R038 On 06-August-26			Bond Future	8.82	118.9725	118.7373	118.9725	2,147.00
16/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	20380	21	20	21	0.00
16/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R038 On 05-November-26			Bond Future	8.87	115.6681	115.4282	115.6681	3,466.00
16/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	13372	14	13	14	0.00
16/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	150	0	0	0	0.00
16/07/2026	R038 On 04-February-27			Bond Future	8.91	117.8646	117.6201	117.8646	0.00
16/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	6579	7	7	7	0.00
16/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	1484	1	1	1	0.00
16/07/2026	R038 On 06-May-27			Bond Future	8.95	114.6377	114.3887	114.6377	0.00
16/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	2682	3	3	3	0.00
16/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	4523	4	5	4	0.00
16/07/2026	R038 On 05-August-27			Bond Future	9.00	116.8369	116.5832	116.8369	0.00
16/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	4665	5	5	5	0.00
16/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	3583	3	4	3	0.00
16/07/2026	R053 On 06-August-26			Bond Future	9.00	131.2108	130.6584	131.2108	4,687.00
16/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	31547	32	32	32	0.00
16/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	9	0	0	0	530.00
16/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	290	0	0	0	0.00
16/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	2583	3	3	3	530.00
16/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	7276	8	7	8	0.00
16/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	204	0	0	0	530.00
16/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	1309	1	1	1	530.00
16/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	5303	5	5	5	0.00
16/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	11852	11	12	11	0.00
16/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R053 On 05-November-26			Bond Future	9.03	127.7523	127.1894	127.7523	54,996.00
16/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	22613	23	23	23	0.00
16/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	199	0	0	0	0.00
16/07/2026	R053 On 04-February-27			Bond Future	9.07	130.1784	129.6046	130.1784	0.00
16/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	12322	13	12	13	0.00
16/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	1991	2	2	2	0.00
16/07/2026	R053 On 06-May-27			Bond Future	9.10	126.8092	126.2244	126.8092	0.00
16/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	4761	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	6975	7	7	7	0.00
16/07/2026	R053 On 05-August-27			Bond Future	9.14	129.2420	128.6462	129.2420	0.00
16/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	7567	8	8	8	0.00
16/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	5918	6	6	6	0.00
16/07/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
16/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	26	0	0	0	0.00
16/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	26	0	0	0	0.00
16/07/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
16/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	30	0	0	0	0.00
16/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	30	0	0	0	0.00
16/07/2026	R202 On 06-August-26			Bond Future	301.69	301.7982	301.6901	301.7982	594.00
16/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	22830	23	23	23	0.00
16/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R202 On 05-November-26			Bond Future	307.29	307.3977	307.2867	307.3977	732.00
16/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	26827	27	27	27	0.00
16/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R202 On 04-February-27			Bond Future	307.60	307.7172	307.6025	307.7172	0.00
16/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	12872	13	13	13	0.00
16/07/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R202 On 06-May-27			Bond Future	313.57	313.6821	313.5653	313.6821	0.00
16/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	6575	7	7	7	0.00
16/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R202 On 05-August-27			Bond Future	313.93	314.0554	313.9332	314.0554	0.00
16/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	963	1	1	1	0.00
16/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R209 On 06-August-26			Bond Future	8.56	87.5234	87.3198	87.5234	5,154.00
16/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	14653	15	15	15	0.00
16/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R209 On 05-November-26			Bond Future	8.60	85.9749	85.7672	85.9749	42,091.00
16/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	9335	10	9	10	0.00
16/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	155	0	0	0	0.00
16/07/2026	R209 On 04-February-27			Bond Future	8.63	87.6075	87.3959	87.6075	0.00
16/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	4686	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	3408	4	3	4	0.00
16/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	865	1	1	1	3,237.00
16/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	1597	2	2	2	3,237.00
16/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	4353	4	4	4	0.00
16/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1145	1	1	1	0.00
16/07/2026	R209 On 06-May-27			Bond Future	8.67	86.1336	85.9179	86.1336	0.00
16/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	1916	2	2	2	0.00
16/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1538	2	2	2	4,620.00
16/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	4994	5	5	5	0.00
16/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1483	1	1	1	4,620.00
16/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	3884	4	4	4	0.00
16/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	3354	3	3	3	0.00
16/07/2026	R209 On 05-August-27			Bond Future	8.70	87.7865	87.5668	87.7865	0.00
16/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	3452	4	3	4	0.00
16/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	2563	2	3	2	0.00
16/07/2026	R210 On 06-August-26			Bond Future	270.00	269.5777	269.9988	269.5777	284.00
16/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10159	10	10	10	0.00
16/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R210 On 05-November-26			Bond Future	271.43	270.9988	271.4269	270.9988	147.00
16/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	18097	18	18	18	0.00
16/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R210 On 04-February-27			Bond Future	276.65	276.2090	276.6451	276.2090	300.00
16/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	10615	10	11	10	0.00
16/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R210 On 06-May-27			Bond Future	278.35	277.9033	278.3462	277.9033	0.00
16/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7216	7	7	7	0.00
16/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R210 On 05-August-27			Bond Future	283.75	283.3010	283.7529	283.3010	0.00
16/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	7743	7	8	7	0.00
16/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R213 On 06-August-26			Bond Future	7.99	99.5262	99.4159	99.5262	19,068.00
16/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	6000	6	6	6	0.00
16/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R213 On 05-November-26			Bond Future	8.03	97.7980	97.6855	97.7980	19,484.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	2826	3	3	3	0.00
16/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	330	0	0	0	0.00
16/07/2026	R213 On 04-February-27			Bond Future	8.05	99.6551	99.5403	99.6551	33,457.00
16/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	1424	1	1	1	0.00
16/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1140	1	1	1	0.00
16/07/2026	R213 On 06-May-27			Bond Future	8.07	98.0108	97.8939	98.0108	0.00
16/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	667	1	1	1	0.00
16/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	4125	4	4	4	0.00
16/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	1516	2	2	2	2,830.00
16/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	502	0	1	0	2,830.00
16/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1340	1	1	1	0.00
16/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	2305	2	2	2	0.00
16/07/2026	R213 On 05-August-27			Bond Future	8.10	99.8919	99.7729	99.8919	0.00
16/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1812	2	2	2	0.00
16/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	1260	1	1	1	1,200.00
16/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	2436	3	2	3	0.00
16/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1022	1	1	1	1,200.00
16/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	1708	2	2	2	0.00
16/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1309	1	1	1	0.00
16/07/2026	R214 On 06-August-26			Bond Future	9.03	82.9706	82.6283	82.9706	9,862.00
16/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	17003	17	17	17	0.00
16/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R214 On 05-November-26			Bond Future	9.08	81.1929	80.8441	81.1929	19,393.00
16/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	11662	12	12	12	0.00
16/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	169	0	0	0	0.00
16/07/2026	R214 On 04-February-27			Bond Future	9.12	82.7346	82.3792	82.7346	0.00
16/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	6240	7	6	7	0.00
16/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1252	1	1	1	0.00
16/07/2026	R214 On 06-May-27			Bond Future	9.16	81.0201	80.6579	81.0201	0.00
16/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	2344	3	2	3	0.00
16/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	4217	4	4	4	0.00
16/07/2026	R214 On 05-August-27			Bond Future	9.20	82.5750	82.2059	82.5750	0.00
16/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	4111	4	4	4	0.00
16/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	3339	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	R248 On 06-August-26			Bond Future	9.08	101.3124	100.8537	101.3124	71,433.00
16/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	24005	24	24	24	0.00
16/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	7958	8	8	8	0.00
16/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	1049	1	1	1	0.00
16/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	2052	2	2	2	0.00
16/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	925	1	1	1	100.00
16/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	1748	2	2	2	1,762.00
16/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	44	0	0	0	1,762.00
16/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R248 On 05-November-26			Bond Future	9.12	98.7293	98.2619	98.7293	259,897.00
16/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	17179	18	17	18	0.00
16/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	142	0	0	0	0.00
16/07/2026	R248 On 04-February-27			Bond Future	9.16	100.6041	100.1278	100.6041	0.00
16/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	9452	10	9	10	0.00
16/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1465	1	1	1	0.00
16/07/2026	R248 On 06-May-27			Bond Future	9.19	98.0898	97.6043	98.0898	260.00
16/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	3757	4	4	4	0.00
16/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	5052	5	5	5	0.00
16/07/2026	R248 On 05-August-27			Bond Future	9.23	99.9720	99.4774	99.9720	0.00
16/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	5672	6	6	6	0.00
16/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	4475	4	4	4	0.00
16/07/2026	R2R9 On 06-August-26			Bond Future	8.92	110.9948	110.7215	110.9948	4,283.00
16/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	97602	98	98	98	0.00
16/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R2R9 On 05-November-26			Bond Future	8.97	108.0485	107.7699	108.0485	2,858.00
16/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96800	97	97	97	0.00
16/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R2R9 On 04-February-27			Bond Future	9.02	110.1003	109.8163	110.1003	0.00
16/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7628	8	8	8	0.00
16/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1264	1	1	1	0.00
16/07/2026	R2R9 On 06-May-27			Bond Future	9.06	107.2291	106.9397	107.2291	0.00
16/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2772	3	3	3	0.00
16/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	6415	7	6	7	0.00
16/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	3174	3	3	3	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2203	2	2	2	250.00
16/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4083	4	4	4	0.00
16/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4518	4	5	4	0.00
16/07/2026	R2R9 On 05-August-27			Bond Future	9.11	109.2862	108.9914	109.2862	0.00
16/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4719	5	5	5	0.00
16/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	3001	3	3	3	910.00
16/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3278	3	3	3	180.00
16/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5972	6	6	6	0.00
16/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6717	7	7	7	0.00
16/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2635	3	3	3	180.00
16/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	4831	5	5	5	0.00
16/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	2941	3	3	3	910.00
16/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5157	5	5	5	0.00
16/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3619	3	4	3	0.00
16/07/2026	R4R2 On 06-August-26			Bond Future	9.09	112.6008	112.2068	112.6008	4,569.00
16/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	98790	99	99	99	0.00
16/07/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R4R2 On 05-November-26			Bond Future	9.14	109.5578	109.1564	109.5578	2,958.00
16/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97934	98	98	98	0.00
16/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
16/07/2026	R4R2 On 04-February-27			Bond Future	9.19	111.6384	111.2292	111.6384	0.00
16/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9018	9	9	9	0.00
16/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1397	1	1	1	0.00
16/07/2026	R4R2 On 06-May-27			Bond Future	9.23	108.6705	108.2536	108.6705	0.00
16/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3187	3	3	3	0.00
16/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5178	5	5	5	0.00
16/07/2026	R4R2 On 05-August-27			Bond Future	9.28	110.7553	110.3304	110.7553	0.00
16/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	5459	6	5	6	0.00
16/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4160	4	4	4	0.00
16/07/2026	RR87 On 06-August-26			Bond Future	7.30	100.8568	100.8567	100.8568	0.00
16/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0	0	0	0	0.00
16/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	273	0	0	0	0.00
16/07/2026	RR87 On 05-November-26			Bond Future	6.91	102.7034	102.7030	102.7034	0.00
16/07/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	188	0	0	0	0.00
16/07/2026	RR88 On 06-August-26			Bond Future	7.50	104.4935	104.4940	104.4935	0.00
16/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0	0	0	0	0.00
16/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	853	1	1	1	0.00
16/07/2026	RR88 On 05-November-26			Bond Future	7.50	105.7742	105.7745	105.7742	0.00
16/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	10	0	0	0	0.00
16/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	832	1	1	1	0.00
16/07/2026	RR88 On 04-February-27			Bond Future	7.44	103.9377	103.9378	103.9377	0.00
16/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	459	0	0	0	0.00
16/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	172	0	0	0	0.00
16/07/2026	RR88 On 06-May-27			Bond Future	7.31	105.9285	105.9287	105.9285	0.00
16/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	474	0	0	0	0.00
16/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	126	0	0	0	0.00
16/07/2026	RR88 On 05-August-27			Bond Future	6.99	102.6546	102.6550	102.6546	0.00
16/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	444	0	0	0	0.00
16/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	54	0	0	0	0.00
16/07/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/07/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00