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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/07/2026 TO: 20/07/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	2029 On 06-August-26			Bond Future	151.91	151.8683	151.9081	151.8683	5,449.00
20/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	7808	8	8	8	0.00
20/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2029 On 05-November-26			Bond Future	153.21	153.1734	153.2139	153.1734	7,709.00
20/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	5654	6	6	6	0.00
20/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2029 On 04-February-27			Bond Future	156.15	156.1112	156.1523	156.1112	0.00
20/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6432	6	6	6	0.00
20/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2029 On 06-May-27			Bond Future	157.64	157.5982	157.6403	157.5982	0.00
20/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4320	4	4	4	0.00
20/07/2026	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
20/07/2026	2029 On 05-August-27			Bond Future	160.71	160.6718	160.7149	160.6718	0.00
20/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	3995	4	4	4	0.00
20/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2030 On 06-August-26			Bond Future	7.96	100.4640	100.3898	100.4640	41,157.00
20/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	3686	4	4	4	0.00
20/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
20/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	81	0	0	0	1,000.00
20/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	536	1	1	1	0.00
20/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	224	0	0	0	1,000.00
20/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	815	1	1	1	0.00
20/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	2253	2	2	2	0.00
20/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2030 On 05-November-26			Bond Future	7.99	102.2971	102.2215	102.2971	141,788.00
20/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1527	2	2	2	0.00
20/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	421	0	0	0	0.00
20/07/2026	2030 On 04-February-27			Bond Future	8.02	100.2272	100.1501	100.2272	22,702.00
20/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	692	1	1	1	0.00
20/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	1207	1	1	1	0.00
20/07/2026	2030 On 06-May-27			Bond Future	8.05	102.1454	102.0668	102.1454	0.00
20/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	288	0	0	0	0.00
20/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	2188	2	2	2	0.00
20/07/2026	2030 On 05-August-27			Bond Future	8.10	100.1048	100.0248	100.1048	0.00
20/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	1134	1	1	1	0.00
20/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	1102	1	1	1	0.00
20/07/2026	2031 On 06-August-26			Bond Future	116.94	116.9130	116.9445	116.9130	4,822.00
20/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3135	3	3	3	0.00
20/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2031 On 05-November-26			Bond Future	119.11	119.0748	119.1069	119.0748	11,708.00
20/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	7617	8	8	8	0.00
20/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2031 On 04-February-27			Bond Future	118.89	118.8551	118.8879	118.8551	0.00
20/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	2823	3	3	3	0.00
20/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	115	0	0	0	0.00
20/07/2026	2031 On 06-May-27			Bond Future	121.19	121.1571	121.1906	121.1571	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
20/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	4352	4	4	4	0.00
20/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	32	0	0	0	0.00
20/07/2026	2031 On 05-August-27			Bond Future	120.99	120.9588	120.9934	120.9588	0.00
20/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	779	1	1	1	0.00
20/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	1196	1	1	1	0.00
20/07/2026	2032 On 06-August-26			Bond Future	8.28	102.9996	102.8673	102.9996	56,624.00
20/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	7750	8	8	8	0.00
20/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2032 On 05-November-26			Bond Future	8.33	100.7197	100.5849	100.7197	170,963.00
20/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	3855	4	4	4	0.00
20/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	381	0	0	0	0.00
20/07/2026	2032 On 04-February-27			Bond Future	8.37	102.6276	102.4903	102.6276	0.00
20/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	1901	2	2	2	0.00
20/07/2026	2032 On 04-February-27	8.08	Call	Bond Future	1039	1	1	1	500.00
20/07/2026	2032 On 04-February-27	7.58	Call	Bond Future	422	0	0	0	500.00
20/07/2026	2032 On 04-February-27	8.36	Call	Bond Future	1612	2	2	2	0.00
20/07/2026	2032 On 04-February-27	8.36	Put	Bond Future	1645	2	2	2	500.00
20/07/2026	2032 On 04-February-27	7.58	Put	Bond Future	3716	4	4	4	0.00
20/07/2026	2032 On 04-February-27	8.08	Put	Bond Future	2228	2	2	2	0.00
20/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1444	1	1	1	0.00
20/07/2026	2032 On 06-May-27			Bond Future	8.41	100.4312	100.2913	100.4312	0.00
20/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	790	1	1	1	0.00
20/07/2026	2032 On 06-May-27	8.08	Call	Bond Future	1197	1	1	1	500.00
20/07/2026	2032 On 06-May-27	8.47	Call	Bond Future	1991	2	2	2	0.00
20/07/2026	2032 On 06-May-27	7.58	Call	Bond Future	574	1	1	1	500.00
20/07/2026	2032 On 06-May-27	8.08	Put	Bond Future	2492	2	2	2	0.00
20/07/2026	2032 On 06-May-27	8.47	Put	Bond Future	1743	2	2	2	500.00
20/07/2026	2032 On 06-May-27	7.58	Put	Bond Future	3889	4	4	4	0.00
20/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	3209	3	3	3	0.00
20/07/2026	2032 On 05-August-27			Bond Future	8.45	102.3663	102.2237	102.3663	0.00
20/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	1928	2	2	2	0.00
20/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	2043	2	2	2	0.00
20/07/2026	2033 On 06-August-26			Bond Future	147.60	147.5572	147.5981	147.5572	11,444.00
20/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13348	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
20/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2033 On 05-November-26			Bond Future	148.72	148.6789	148.7204	148.6789	13,095.00
20/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11460	11	11	11	0.00
20/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2033 On 04-February-27			Bond Future	151.57	151.5305	151.5727	151.5305	0.00
20/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	8863	9	9	9	0.00
20/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2033 On 06-May-27			Bond Future	152.87	152.8228	152.8661	152.8228	0.00
20/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	1656	2	2	2	0.00
20/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2033 On 05-August-27			Bond Future	155.85	155.8033	155.8476	155.8033	0.00
20/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	2698	3	3	3	0.00
20/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2037 On 06-August-26			Bond Future	8.83	98.2360	98.0723	98.2360	164,904.00
20/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	16885	17	17	17	0.00
20/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	14740	15	15	15	0.00
20/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	11457	12	11	12	0.00
20/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	7523	8	8	8	2,541.00
20/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	3205	3	3	3	0.00
20/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	123	0	0	0	8,000.00
20/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0	0	0	0	2,541.00
20/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	3	0	0	0	0.00
20/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0	0	0	0	2,541.00
20/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2037 On 05-November-26			Bond Future	8.87	100.0285	99.8617	100.0285	176,319.00
20/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	10736	11	11	11	0.00
20/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	11851	12	12	12	0.00
20/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	8636	9	9	9	0.00
20/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	4610	5	5	5	4,490.00
20/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	292	0	0	0	4,490.00
20/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	877	1	1	1	0.00
20/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	122	0	0	0	4,490.00
20/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	172	0	0	0	0.00
20/07/2026	2037 On 04-February-27			Bond Future	8.92	97.6652	97.4952	97.6652	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
20/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	5110	5	5	5	0.00
20/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	6545	7	7	7	0.00
20/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	4203	4	4	4	0.00
20/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1240	1	1	1	4,490.00
20/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1724	2	2	2	4,490.00
20/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	4351	4	4	4	0.00
20/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	1039	1	1	1	4,490.00
20/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1405	1	1	1	0.00
20/07/2026	2037 On 06-May-27			Bond Future	8.96	99.5343	99.3612	99.5343	0.00
20/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	1878	2	2	2	0.00
20/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	4322	4	4	4	0.00
20/07/2026	2037 On 05-August-27			Bond Future	9.01	97.1927	97.0163	97.1927	0.00
20/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	3520	4	4	4	0.00
20/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	3304	3	3	3	0.00
20/07/2026	2038 On 06-August-26			Bond Future	160.86	161.2886	160.8589	161.2886	2,616.00
20/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	16139	17	16	17	0.00
20/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2038 On 05-November-26			Bond Future	163.83	164.2711	163.8333	164.2711	1,613.00
20/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	17523	18	18	18	0.00
20/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2038 On 04-February-27			Bond Future	164.70	165.1487	164.7026	165.1487	0.00
20/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	10873	11	11	11	0.00
20/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2038 On 06-May-27			Bond Future	167.89	168.3474	167.8927	168.3474	0.00
20/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	1793	2	2	2	0.00
20/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2038 On 05-August-27			Bond Future	168.84	169.3055	168.8425	169.3055	0.00
20/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	0	0	0	0	0.00
20/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	288	0	0	0	0.00
20/07/2026	2040 On 06-August-26			Bond Future	9.11	99.5018	99.4297	99.5018	53,937.00
20/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	19996	20	20	20	0.00
20/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	1426	2	1	2	0.00
20/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	757	1	1	1	13,500.00
20/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00

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20/07/2026	2040 On 05-November-26			Bond Future	9.16	101.3173	101.2439	101.3173	30,339.00
20/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	13097	13	13	13	0.00
20/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	14312	14	14	14	0.00
20/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	10774	11	11	11	0.00
20/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	6245	6	6	6	2,300.00
20/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	303	0	0	0	2,300.00
20/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	842	1	1	1	0.00
20/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	116	0	0	0	2,300.00
20/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	178	0	0	0	0.00
20/07/2026	2040 On 04-February-27			Bond Future	9.21	98.7280	98.6531	98.7280	48,379.00
20/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	6621	7	7	7	0.00
20/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	7941	8	8	8	0.00
20/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	5249	5	5	5	0.00
20/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	1622	2	2	2	2,300.00
20/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	1921	2	2	2	2,300.00
20/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	4872	5	5	5	0.00
20/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	1178	1	1	1	2,300.00
20/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1485	1	1	1	0.00
20/07/2026	2040 On 06-May-27			Bond Future	9.26	100.6174	100.5411	100.6174	0.00
20/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	2282	2	2	2	0.00
20/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	5107	5	5	5	0.00
20/07/2026	2040 On 05-August-27			Bond Future	9.31	98.0460	97.9684	98.0460	0.00
20/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	4127	4	4	4	0.00
20/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	4019	4	4	4	0.00
20/07/2026	2043 On 06-August-26			Bond Future	124.46	124.4284	124.4634	124.4284	3,116.00
20/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	13583	14	14	14	0.00
20/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2043 On 05-November-26			Bond Future	126.76	126.7292	126.7647	126.7292	0.00
20/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	13934	14	14	14	0.00
20/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	9	0	0	0	0.00
20/07/2026	2043 On 04-February-27			Bond Future	126.25	126.2108	126.2472	126.2108	3,116.00
20/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	8946	9	9	9	0.00
20/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	329	0	0	0	0.00
20/07/2026	2043 On 06-May-27			Bond Future	128.69	128.6552	128.6923	128.6552	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
20/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	3853	4	4	4	0.00
20/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2641	3	3	3	0.00
20/07/2026	2043 On 05-August-27			Bond Future	128.19	128.1473	128.1856	128.1473	0.00
20/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	2884	3	3	3	0.00
20/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	4259	4	4	4	0.00
20/07/2026	2044 On 06-August-26			Bond Future	9.23	96.3071	96.1861	96.3071	31,026.00
20/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	21857	22	22	22	0.00
20/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	1260	1	1	1	0.00
20/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	411	1	0	1	0.00
20/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	4359	5	4	5	0.00
20/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	140	0	0	0	14,500.00
20/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	2324	2	2	2	7,000.00
20/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	1062	1	1	1	7,000.00
20/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2044 On 05-November-26			Bond Future	9.27	98.0644	97.9411	98.0644	107,624.00
20/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	15111	15	15	15	0.00
20/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	3794	4	4	4	0.00
20/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	1955	2	2	2	15,000.00
20/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	143	0	0	0	0.00
20/07/2026	2044 On 04-February-27			Bond Future	9.32	95.5387	95.4130	95.5387	0.00
20/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	8115	8	8	8	0.00
20/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1471	1	1	1	0.00
20/07/2026	2044 On 06-May-27			Bond Future	9.37	97.3671	97.2391	97.3671	0.00
20/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	2898	3	3	3	0.00
20/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	5240	5	5	5	0.00
20/07/2026	2044 On 05-August-27			Bond Future	9.42	94.8584	94.7279	94.8584	0.00
20/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	4664	5	5	5	0.00
20/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	4483	4	4	4	0.00
20/07/2026	2046 On 06-August-26			Bond Future	144.09	144.0546	144.0949	144.0546	4,329.00
20/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	21715	22	22	22	0.00
20/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2046 On 05-November-26			Bond Future	144.40	144.3564	144.3975	144.3564	18,563.00
20/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	18917	19	19	19	0.00
20/07/2026	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
20/07/2026	2046 On 04-February-27			Bond Future	147.17	147.1251	147.1670	147.1251	0.00
20/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	16077	16	16	16	0.00
20/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2046 On 06-May-27			Bond Future	147.60	147.5600	147.6029	147.5600	0.00
20/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
20/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	1387	1	1	1	0.00
20/07/2026	2046 On 05-August-27			Bond Future	150.48	150.4373	150.4815	150.4373	0.00
20/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	1311	1	1	1	0.00
20/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2050 On 06-August-26			Bond Future	146.59	145.8040	146.5850	145.8040	1,955.00
20/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	23315	23	23	23	0.00
20/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2050 On 05-November-26			Bond Future	149.30	148.5001	149.2957	148.5001	18,127.00
20/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	25456	25	25	25	0.00
20/07/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2050 On 04-February-27			Bond Future	149.63	148.8184	149.6291	148.8184	0.00
20/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	17239	16	17	16	0.00
20/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2050 On 06-May-27			Bond Future	152.53	151.7008	152.5273	151.7008	0.00
20/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	2067	1	2	1	0.00
20/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
20/07/2026	2050 On 05-August-27			Bond Future	152.91	152.0705	152.9135	152.0705	0.00
20/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	0	0	0	0	0.00
20/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	56	1	0	1	0.00
20/07/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	AL37 On 06-August-26			Index Future	1290.70	1291.9470	1290.7000	1291.9470	0.00
20/07/2026	AL37 On 05-November-26			Index Future	1314.51	1315.7800	1314.5080	1315.7800	0.00
20/07/2026	AL37 On 04-February-27			Index Future	1339.40	1340.7030	1339.4030	1340.7030	0.00
20/07/2026	AL37 On 06-May-27			Index Future	1365.04	1366.3640	1365.0410	1366.3640	0.00
20/07/2026	AL37 On 05-August-27			Index Future	1391.10	1392.4380	1391.0950	1392.4380	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
20/07/2026	AL7T On 06-August-26			Index Future	1677.30	1679.7380	1677.3020	1679.7380	0.00
20/07/2026	AL7T On 05-November-26			Index Future	1708.24	1710.7260	1708.2420	1710.7260	0.00
20/07/2026	AL7T On 04-February-27			Index Future	1740.59	1743.1290	1740.5940	1743.1290	0.00
20/07/2026	AL7T On 06-May-27			Index Future	1773.91	1776.4930	1773.9110	1776.4930	0.00
20/07/2026	AL7T On 05-August-27			Index Future	1807.77	1810.3930	1807.7680	1810.3930	0.00
20/07/2026	ALBI On 06-August-26			Index Future	1416.74	1418.0810	1416.7430	1418.0810	61.00
20/07/2026	ALBI On 05-November-26			Index Future	1442.88	1444.2420	1442.8770	1444.2420	12.00
20/07/2026	ALBI On 04-February-27			Index Future	1470.20	1471.5970	1470.2030	1471.5970	0.00
20/07/2026	ALBI On 06-May-27			Index Future	1498.35	1499.7640	1498.3450	1499.7640	0.00
20/07/2026	ALBI On 05-August-27			Index Future	1526.94	1528.3840	1526.9430	1528.3840	0.00
20/07/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/07/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/07/2026	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
20/07/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/07/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	ES33 On 06-August-26			Bond Future	9.00	95.4261	95.3056	95.4261	0.00
20/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13437	14	13	14	0.00
20/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
20/07/2026	ES33 On 05-November-26			Bond Future	9.07	93.3975	93.2747	93.3975	0.00
20/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7946	8	8	8	0.00
20/07/2026	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
20/07/2026	ES33 On 04-February-27			Bond Future	9.14	95.1889	95.0638	95.1889	0.00
20/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2567	3	3	3	0.00
20/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
20/07/2026	ES33 On 06-May-27			Bond Future	9.20	93.2369	93.1094	93.2369	0.00
20/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
20/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1816	2	2	2	0.00
20/07/2026	ES33 On 05-August-27			Bond Future	9.27	95.0541	94.9243	95.0541	0.00
20/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	4	0	0	0	0.00
20/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0	0	0	0	0.00
20/07/2026	ES42 On 06-August-26			Bond Future	9.55	94.1370	94.0660	94.1370	0.00
20/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19592	20	20	20	0.00
20/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
20/07/2026	ES42 On 05-November-26			Bond Future	9.61	91.6137	91.5413	91.6137	0.00
20/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13576	14	14	14	0.00
20/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
20/07/2026	ES42 On 04-February-27			Bond Future	9.66	93.3710	93.2972	93.3710	0.00
20/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4437	5	4	5	0.00
20/07/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
20/07/2026	ES42 On 06-May-27			Bond Future	9.72	90.9149	90.8397	90.9149	0.00
20/07/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
20/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2903	3	3	3	0.00
20/07/2026	ES42 On 05-August-27			Bond Future	9.78	92.6862	92.6096	92.6862	0.00
20/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	428	1	0	1	0.00
20/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0	0	0	0	0.00
20/07/2026	GOVI On 06-August-26			GOVI	1389.95	1391.2900	1389.9480	1391.2900	338.00
20/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2009480	202	201	202	0.00
20/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
20/07/2026	GOVI On 05-November-26			GOVI	1415.59	1416.9570	1415.5870	1416.9570	396.00
20/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1385870	140	139	140	0.00
20/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
20/07/2026	GOVI On 04-February-27			GOVI	1442.40	1443.7950	1442.3960	1443.7950	0.00
20/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	733960	75	73	75	0.00
20/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
20/07/2026	GOVI On 06-May-27			GOVI	1470.01	1471.4300	1470.0050	1471.4300	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
20/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	430050	44	43	44	0.00
20/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
20/07/2026	GOVI On 05-August-27			GOVI	1498.06	1499.5090	1498.0630	1499.5090	0.00
20/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	330630	35	33	35	0.00
20/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
20/07/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/07/2026	I258 On 06-August-26			Bond Future	134.39	134.3558	134.3928	134.3558	0.00
20/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	21443	21	21	21	0.00
20/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
20/07/2026	I258 On 05-November-26			Bond Future	136.88	136.8401	136.8779	136.8401	0.00
20/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	21939	22	22	22	0.00
20/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	11	0	0	0	0.00
20/07/2026	I258 On 04-February-27			Bond Future	136.55	136.5156	136.5542	136.5156	0.00
20/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	17860	18	18	18	0.00
20/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	206	0	0	0	0.00
20/07/2026	I258 On 06-May-27			Bond Future	139.20	139.1596	139.1989	139.1596	0.00
20/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	7683	8	8	8	0.00
20/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3264	3	3	3	0.00
20/07/2026	I258 On 05-August-27			Bond Future	138.90	138.8567	138.8973	138.8567	0.00
20/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	5677	6	6	6	0.00
20/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	5710	6	6	6	0.00
20/07/2026	IGOV On 06-August-26			Index Future	453.16	452.6860	453.1610	452.6860	250.00
20/07/2026	IGOV On 05-November-26			Index Future	461.63	461.1490	461.6330	461.1490	8.00
20/07/2026	IGOV On 04-February-27			Index Future	470.49	469.9930	470.4860	469.9930	0.00
20/07/2026	IGOV On 06-May-27			Index Future	479.60	479.0970	479.5990	479.0970	0.00
20/07/2026	IGOV On 05-August-27			Index Future	488.86	488.3450	488.8590	488.3450	0.00
20/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/07/2026	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
20/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/07/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/07/2026	R033 On 06-August-26			Bond Future	8.37	111.9639	111.8333	111.9639	2,853.00
20/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	9379	10	9	10	0.00
20/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R033 On 05-November-26			Bond Future	8.41	108.9653	108.8323	108.9653	9,120.00
20/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	4956	5	5	5	0.00
20/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	401	0	0	0	0.00
20/07/2026	R033 On 04-February-27			Bond Future	8.45	111.0295	110.8939	111.0295	0.00
20/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	2551	3	3	3	0.00
20/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1588	2	2	2	0.00
20/07/2026	R033 On 06-May-27			Bond Future	8.49	108.1113	107.9731	108.1113	0.00
20/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	1031	1	1	1	0.00
20/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	3752	4	4	4	0.00
20/07/2026	R033 On 05-August-27			Bond Future	8.54	110.1941	110.0533	110.1941	0.00
20/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	2449	3	2	3	0.00
20/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	2435	2	2	2	0.00
20/07/2026	R035 On 06-August-26			Bond Future	8.55	106.0627	105.9128	106.0627	17,056.00
20/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	13832	14	14	14	0.00
20/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	9493	10	9	10	0.00
20/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	17	0	0	0	4,876.00
20/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	2	0	0	0	4,876.00
20/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	11	0	0	0	0.00
20/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	291	0	0	0	0.00
20/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	1390	2	1	2	350.00
20/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	216	0	0	0	0.00
20/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	1744	2	2	2	0.00
20/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	4942	5	5	5	0.00
20/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	6723	7	7	7	0.00
20/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	3938	4	4	4	0.00
20/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	6778	7	7	7	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
20/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	3993	4	4	4	250.00
20/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	3496	4	3	4	200.00
20/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	6280	6	6	6	0.00
20/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	9011	9	9	9	0.00
20/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	0	0	0	0	200.00
20/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	4	0	0	0	200.00
20/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	62	0	0	0	0.00
20/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	3	0	0	0	250.00
20/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	39	0	0	0	0.00
20/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	42	0	0	0	350.00
20/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	429	0	0	0	0.00
20/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	3	0	0	0	350.00
20/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	16	0	0	0	0.00
20/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	306	0	0	0	0.00
20/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	1808	2	2	2	0.00
20/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	1574	2	2	2	4,876.00
20/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	3737	4	4	4	0.00
20/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	4049	4	4	4	0.00
20/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	5323	5	5	5	0.00
20/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	0	0	0	0	250.00
20/07/2026	R035 On 06-August-26	11.06	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R035 On 05-November-26			Bond Future	8.60	103.4966	103.3439	103.4966	97,200.00
20/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	8251	8	8	8	0.00
20/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	2537	3	3	3	200.00
20/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	3218	3	3	3	0.00
20/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	1429	2	1	2	0.00
20/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	447	0	0	0	600.00
20/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	7106	7	7	7	0.00
20/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	4688	5	5	5	0.00
20/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	639	1	1	1	200.00
20/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1346	1	1	1	0.00
20/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	303	0	0	0	200.00
20/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	2185	2	2	2	600.00
20/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	4245	4	4	4	0.00
20/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	1044	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
20/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	216	0	0	0	0.00
20/07/2026	R035 On 04-February-27			Bond Future	8.64	105.4571	105.3014	105.4571	0.00
20/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	3684	4	4	4	0.00
20/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	468	1	0	1	3,000.00
20/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	1137	1	1	1	3,000.00
20/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	3034	3	3	3	0.00
20/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	3334	3	3	3	0.00
20/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	5419	6	5	6	0.00
20/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	1678	2	2	2	1,050.00
20/07/2026	R035 On 04-February-27	7.86	Call	Bond Future	621	1	1	1	500.00
20/07/2026	R035 On 04-February-27	8.36	Call	Bond Future	1498	2	1	2	500.00
20/07/2026	R035 On 04-February-27	8.67	Call	Bond Future	2402	3	2	3	0.00
20/07/2026	R035 On 04-February-27	8.67	Put	Bond Future	2234	2	2	2	500.00
20/07/2026	R035 On 04-February-27	8.36	Put	Bond Future	3134	3	3	3	0.00
20/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	997	1	1	1	1,050.00
20/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1684	2	2	2	1,050.00
20/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	2904	3	3	3	0.00
20/07/2026	R035 On 04-February-27	7.86	Put	Bond Future	5256	5	5	5	0.00
20/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	1837	2	2	2	3,000.00
20/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	3721	4	4	4	0.00
20/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	6086	6	6	6	0.00
20/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1528	1	2	1	0.00
20/07/2026	R035 On 06-May-27			Bond Future	8.68	102.9706	102.8120	102.9706	0.00
20/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	1509	2	2	2	0.00
20/07/2026	R035 On 06-May-27	7.86	Call	Bond Future	865	1	1	1	500.00
20/07/2026	R035 On 06-May-27	8.36	Call	Bond Future	1769	2	2	2	500.00
20/07/2026	R035 On 06-May-27	8.78	Call	Bond Future	3003	3	3	3	0.00
20/07/2026	R035 On 06-May-27	8.78	Put	Bond Future	2433	2	2	2	500.00
20/07/2026	R035 On 06-May-27	8.36	Put	Bond Future	3582	4	4	4	0.00
20/07/2026	R035 On 06-May-27	7.86	Put	Bond Future	5607	5	6	5	0.00
20/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	3957	4	4	4	0.00
20/07/2026	R035 On 05-August-27			Bond Future	8.72	104.9549	104.7933	104.9549	0.00
20/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	2944	3	3	3	0.00
20/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	2942	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
20/07/2026	R038 On 06-August-26			Bond Future	8.95	117.8740	117.6817	117.8740	2,147.00
20/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	19325	20	19	20	0.00
20/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R038 On 05-November-26			Bond Future	9.01	114.5421	114.3462	114.5421	3,466.00
20/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	12360	13	12	13	0.00
20/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	220	0	0	0	0.00
20/07/2026	R038 On 04-February-27			Bond Future	9.06	116.7120	116.5123	116.7120	0.00
20/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	5743	6	6	6	0.00
20/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	1756	2	2	2	0.00
20/07/2026	R038 On 06-May-27			Bond Future	9.11	113.4613	113.2578	113.4613	0.00
20/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	2199	2	2	2	0.00
20/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	5172	5	5	5	0.00
20/07/2026	R038 On 05-August-27			Bond Future	9.16	115.6470	115.4398	115.6470	0.00
20/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	4009	4	4	4	0.00
20/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	4070	4	4	4	0.00
20/07/2026	R053 On 06-August-26			Bond Future	9.11	129.3833	129.2678	129.3833	4,687.00
20/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	30157	30	30	30	0.00
20/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	1	0	0	0	530.00
20/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	89	0	0	0	0.00
20/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	1593	2	2	2	530.00
20/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	5910	6	6	6	0.00
20/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	229	0	0	0	530.00
20/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	1710	2	2	2	530.00
20/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	6493	6	6	6	0.00
20/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	13234	13	13	13	0.00
20/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R053 On 05-November-26			Bond Future	9.15	125.8834	125.7657	125.8834	54,996.00
20/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	21226	21	21	21	0.00
20/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	236	0	0	0	0.00
20/07/2026	R053 On 04-February-27			Bond Future	9.19	128.2681	128.1481	128.2681	0.00
20/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	11106	11	11	11	0.00
20/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	2231	2	2	2	0.00
20/07/2026	R053 On 06-May-27			Bond Future	9.23	124.8603	124.7381	124.8603	0.00
20/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	4033	4	4	4	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
20/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	7733	8	8	8	0.00
20/07/2026	R053 On 05-August-27			Bond Future	9.27	127.2657	127.1413	127.2657	0.00
20/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	6649	7	7	7	0.00
20/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	6506	6	7	6	0.00
20/07/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
20/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	23	0	0	0	0.00
20/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	23	0	0	0	0.00
20/07/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
20/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	29	0	0	0	0.00
20/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	29	0	0	0	0.00
20/07/2026	R202 On 06-August-26			Bond Future	301.29	301.7877	301.2939	301.7877	594.00
20/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	22434	23	22	23	0.00
20/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R202 On 05-November-26			Bond Future	306.86	307.3682	306.8650	307.3682	732.00
20/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	26405	27	26	27	0.00
20/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R202 On 04-February-27			Bond Future	307.16	307.6726	307.1598	307.6726	0.00
20/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	12430	13	12	13	0.00
20/07/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R202 On 06-May-27			Bond Future	313.11	313.6317	313.1091	313.6317	0.00
20/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	6119	7	6	7	0.00
20/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R202 On 05-August-27			Bond Future	313.50	314.0270	313.4954	314.0270	0.00
20/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	525	1	1	1	0.00
20/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R209 On 06-August-26			Bond Future	8.70	86.6818	86.5392	86.6818	5,154.00
20/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	13873	14	14	14	0.00
20/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R209 On 05-November-26			Bond Future	8.74	85.1125	84.9672	85.1125	42,091.00
20/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	8572	9	9	9	0.00
20/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	192	0	0	0	0.00
20/07/2026	R209 On 04-February-27			Bond Future	8.78	86.7247	86.5766	86.7247	0.00
20/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	4079	4	4	4	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
20/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	2879	3	3	3	0.00
20/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	659	1	1	1	3,237.00
20/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	1888	2	2	2	3,237.00
20/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	4966	5	5	5	0.00
20/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1357	1	1	1	0.00
20/07/2026	R209 On 06-May-27			Bond Future	8.82	85.2326	85.0817	85.2326	0.00
20/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	1566	2	2	2	0.00
20/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1242	1	1	1	4,620.00
20/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	4395	5	4	5	0.00
20/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1720	2	2	2	4,620.00
20/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	4425	4	4	4	0.00
20/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	3839	4	4	4	0.00
20/07/2026	R209 On 05-August-27			Bond Future	8.86	86.8750	86.7212	86.8750	0.00
20/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	2969	3	3	3	0.00
20/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	2926	3	3	3	0.00
20/07/2026	R210 On 06-August-26			Bond Future	269.88	269.8381	269.8849	269.8381	284.00
20/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10045	10	10	10	0.00
20/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R210 On 05-November-26			Bond Future	271.29	271.2472	271.2948	271.2472	147.00
20/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	17965	18	18	18	0.00
20/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R210 On 04-February-27			Bond Future	276.50	276.4497	276.4980	276.4497	300.00
20/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	10468	10	10	10	0.00
20/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R210 On 06-May-27			Bond Future	278.19	278.1436	278.1933	278.1436	0.00
20/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7063	7	7	7	0.00
20/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R210 On 05-August-27			Bond Future	283.62	283.5676	283.6188	283.5676	0.00
20/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	7609	8	8	8	0.00
20/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R213 On 06-August-26			Bond Future	8.11	99.0503	98.9595	99.0503	19,068.00
20/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	5543	6	6	6	0.00
20/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R213 On 05-November-26			Bond Future	8.16	97.3073	97.2148	97.3073	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
20/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	2443	3	2	3	0.00
20/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	418	0	0	0	0.00
20/07/2026	R213 On 04-February-27			Bond Future	8.20	99.1505	99.0562	99.1505	33,457.00
20/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	1162	1	1	1	0.00
20/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1363	1	1	1	0.00
20/07/2026	R213 On 06-May-27			Bond Future	8.23	97.4951	97.3990	97.4951	0.00
20/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	518	1	1	1	0.00
20/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	3728	4	4	4	0.00
20/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	1258	1	1	1	2,830.00
20/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	599	1	1	1	2,830.00
20/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1577	2	2	2	0.00
20/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	2651	3	3	3	0.00
20/07/2026	R213 On 05-August-27			Bond Future	8.27	99.3741	99.2762	99.3741	0.00
20/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1535	2	2	2	0.00
20/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	1038	1	1	1	1,200.00
20/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	2120	2	2	2	0.00
20/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1202	1	1	1	1,200.00
20/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	1983	2	2	2	0.00
20/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1528	1	2	1	0.00
20/07/2026	R214 On 06-August-26			Bond Future	9.15	81.9163	81.8519	81.9163	9,862.00
20/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	16226	16	16	16	0.00
20/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R214 On 05-November-26			Bond Future	9.20	80.1142	80.0486	80.1142	20,393.00
20/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	10893	11	11	11	0.00
20/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	195	0	0	0	0.00
20/07/2026	R214 On 04-February-27			Bond Future	9.24	81.6317	81.5649	81.6317	0.00
20/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	5592	6	6	6	0.00
20/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1419	1	1	1	0.00
20/07/2026	R214 On 06-May-27			Bond Future	9.29	79.8948	79.8267	79.8948	0.00
20/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	1985	2	2	2	0.00
20/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	4689	5	5	5	0.00
20/07/2026	R214 On 05-August-27			Bond Future	9.33	81.4344	81.3651	81.4344	0.00
20/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	3621	4	4	4	0.00
20/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	3691	4	4	4	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
20/07/2026	R248 On 06-August-26			Bond Future	9.19	99.9014	99.8606	99.9014	62,579.00
20/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	23011	23	23	23	0.00
20/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	6961	7	7	7	0.00
20/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	548	1	1	1	0.00
20/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	1316	1	1	1	0.00
20/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	1182	1	1	1	100.00
20/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	2240	2	2	2	1,762.00
20/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	40	0	0	0	1,762.00
20/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R248 On 05-November-26			Bond Future	9.23	97.2864	97.2448	97.2864	279,897.00
20/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	16179	16	16	16	0.00
20/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	159	0	0	0	0.00
20/07/2026	R248 On 04-February-27			Bond Future	9.27	99.1292	99.0868	99.1292	0.00
20/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	8577	9	9	9	0.00
20/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1631	2	2	2	0.00
20/07/2026	R248 On 06-May-27			Bond Future	9.31	96.5851	96.5419	96.5851	260.00
20/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	3220	3	3	3	0.00
20/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	5578	6	6	6	0.00
20/07/2026	R248 On 05-August-27			Bond Future	9.36	98.4462	98.4023	98.4462	0.00
20/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	5015	5	5	5	0.00
20/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	4893	5	5	5	0.00
20/07/2026	R2R9 On 06-August-26			Bond Future	9.05	109.8250	109.7125	109.8250	6,247.00
20/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96593	97	97	97	0.00
20/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R2R9 On 05-November-26			Bond Future	9.11	106.8504	106.7357	106.8504	2,858.00
20/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95766	96	96	96	0.00
20/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R2R9 On 04-February-27			Bond Future	9.16	108.8745	108.7576	108.8745	0.00
20/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6786	7	7	7	0.00
20/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1481	1	1	1	0.00
20/07/2026	R2R9 On 06-May-27			Bond Future	9.21	105.9782	105.8590	105.9782	0.00
20/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2299	2	2	2	0.00
20/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5654	6	6	6	0.00
20/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2653	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
20/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2522	2	3	2	250.00
20/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4643	5	5	5	0.00
20/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5125	5	5	5	0.00
20/07/2026	R2R9 On 05-August-27			Bond Future	9.26	108.0198	107.8985	108.0198	0.00
20/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4089	4	4	4	0.00
20/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2537	3	3	3	910.00
20/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2783	3	3	3	180.00
20/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5265	5	5	5	0.00
20/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5971	6	6	6	0.00
20/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2981	3	3	3	180.00
20/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5430	5	5	5	0.00
20/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3327	3	3	3	910.00
20/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5786	6	6	6	0.00
20/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4082	4	4	4	0.00
20/07/2026	R4R2 On 06-August-26			Bond Future	9.20	111.2943	111.2559	111.2943	4,569.00
20/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97839	98	98	98	0.00
20/07/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R4R2 On 05-November-26			Bond Future	9.26	108.2205	108.1814	108.2205	2,958.00
20/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96959	97	97	97	0.00
20/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
20/07/2026	R4R2 On 04-February-27			Bond Future	9.31	110.2705	110.2307	110.2705	0.00
20/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8193	8	8	8	0.00
20/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1571	2	2	2	0.00
20/07/2026	R4R2 On 06-May-27			Bond Future	9.36	107.2748	107.2341	107.2748	0.00
20/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2722	3	3	3	0.00
20/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5733	6	6	6	0.00
20/07/2026	R4R2 On 05-August-27			Bond Future	9.41	109.3414	109.3001	109.3414	0.00
20/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4843	5	5	5	0.00
20/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4574	5	5	5	0.00
20/07/2026	RR87 On 06-August-26			Bond Future	7.34	100.8487	100.8444	100.8487	0.00
20/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0	0	0	0	0.00
20/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	285	0	0	0	0.00
20/07/2026	RR87 On 05-November-26			Bond Future	7.07	102.6888	102.6844	102.6888	0.00
20/07/2026	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
20/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	207	0	0	0	0.00
20/07/2026	RR88 On 06-August-26			Bond Future	7.56	104.4362	104.4242	104.4362	0.00
20/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0	0	0	0	0.00
20/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	923	1	1	1	0.00
20/07/2026	RR88 On 05-November-26			Bond Future	7.57	105.7061	105.6931	105.7061	0.00
20/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	5	0	0	0	0.00
20/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	909	1	1	1	0.00
20/07/2026	RR88 On 04-February-27			Bond Future	7.54	103.8613	103.8475	103.8613	0.00
20/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	406	0	0	0	0.00
20/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	208	0	0	0	0.00
20/07/2026	RR88 On 06-May-27			Bond Future	7.47	105.8490	105.8350	105.8490	0.00
20/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	415	0	0	0	0.00
20/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	161	0	0	0	0.00
20/07/2026	RR88 On 05-August-27			Bond Future	7.23	102.5820	102.5679	102.5820	0.00
20/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	379	0	0	0	0.00
20/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	76	0	0	0	0.00
20/07/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/07/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00