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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/07/2026 TO: 21/07/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	2029 On 06-August-26			Bond Future	151.95	151.9081	151.9478	151.9081	5,449.00
21/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	7848	8	8	8	0.00
21/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2029 On 05-November-26			Bond Future	153.25	153.2139	153.2542	153.2139	7,913.00
21/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	5694	6	6	6	0.00
21/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2029 On 04-February-27			Bond Future	156.19	156.1523	156.1934	156.1523	0.00
21/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6473	6	6	6	0.00
21/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2029 On 06-May-27			Bond Future	157.68	157.6403	157.6818	157.6403	0.00
21/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4362	4	4	4	0.00
21/07/2026	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
21/07/2026	2029 On 05-August-27			Bond Future	160.76	160.7149	160.7574	160.7149	0.00
21/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	4037	4	4	4	0.00
21/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2030 On 06-August-26			Bond Future	7.96	100.3898	100.3612	100.3898	33,127.00
21/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	3658	4	4	4	0.00
21/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
21/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	70	0	0	0	1,000.00
21/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	507	1	1	1	0.00
21/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	224	0	0	0	1,000.00
21/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	833	1	1	1	0.00
21/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	2282	2	2	2	0.00
21/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2030 On 05-November-26			Bond Future	8.00	102.2215	102.1923	102.2215	138,818.00
21/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1503	2	2	2	0.00
21/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	426	0	0	0	0.00
21/07/2026	2030 On 04-February-27			Bond Future	8.03	100.1501	100.1203	100.1501	22,702.00
21/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	677	1	1	1	0.00
21/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	1222	1	1	1	0.00
21/07/2026	2030 On 06-May-27			Bond Future	8.06	102.0668	102.0365	102.0668	0.00
21/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	280	0	0	0	0.00
21/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	2211	2	2	2	0.00
21/07/2026	2030 On 05-August-27			Bond Future	8.11	100.0248	99.9941	100.0248	0.00
21/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	1117	1	1	1	0.00
21/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	1115	1	1	1	0.00
21/07/2026	2031 On 06-August-26			Bond Future	116.93	116.9445	116.9283	116.9445	4,822.00
21/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3118	3	3	3	0.00
21/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2031 On 05-November-26			Bond Future	119.09	119.1069	119.0903	119.1069	11,708.00
21/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	7600	8	8	8	0.00
21/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2031 On 04-February-27			Bond Future	118.87	118.8879	118.8706	118.8879	0.00
21/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	2806	3	3	3	0.00
21/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	116	0	0	0	0.00
21/07/2026	2031 On 06-May-27			Bond Future	121.17	121.1906	121.1729	121.1906	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
21/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	4335	4	4	4	0.00
21/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	32	0	0	0	0.00
21/07/2026	2031 On 05-August-27			Bond Future	120.98	120.9934	120.9751	120.9934	0.00
21/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	770	1	1	1	0.00
21/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	1205	1	1	1	0.00
21/07/2026	2032 On 06-August-26			Bond Future	8.28	102.8673	102.8698	102.8673	56,624.00
21/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	7752	8	8	8	0.00
21/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2032 On 05-November-26			Bond Future	8.33	100.5849	100.5874	100.5849	179,882.00
21/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	3852	4	4	4	0.00
21/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	375	0	0	0	0.00
21/07/2026	2032 On 04-February-27			Bond Future	8.37	102.4903	102.4927	102.4903	0.00
21/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	1898	2	2	2	0.00
21/07/2026	2032 On 04-February-27	8.08	Call	Bond Future	1036	1	1	1	500.00
21/07/2026	2032 On 04-February-27	7.58	Call	Bond Future	420	0	0	0	500.00
21/07/2026	2032 On 04-February-27	8.36	Call	Bond Future	1609	2	2	2	0.00
21/07/2026	2032 On 04-February-27	8.36	Put	Bond Future	1640	2	2	2	500.00
21/07/2026	2032 On 04-February-27	7.58	Put	Bond Future	3711	4	4	4	0.00
21/07/2026	2032 On 04-February-27	8.08	Put	Bond Future	2222	2	2	2	0.00
21/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1438	1	1	1	0.00
21/07/2026	2032 On 06-May-27			Bond Future	8.41	100.2913	100.2937	100.2913	0.00
21/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	788	1	1	1	0.00
21/07/2026	2032 On 06-May-27	8.08	Call	Bond Future	1195	1	1	1	500.00
21/07/2026	2032 On 06-May-27	8.47	Call	Bond Future	1989	2	2	2	0.00
21/07/2026	2032 On 06-May-27	7.58	Call	Bond Future	573	1	1	1	500.00
21/07/2026	2032 On 06-May-27	8.08	Put	Bond Future	2487	2	2	2	0.00
21/07/2026	2032 On 06-May-27	8.47	Put	Bond Future	1739	2	2	2	500.00
21/07/2026	2032 On 06-May-27	7.58	Put	Bond Future	3884	4	4	4	0.00
21/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	3205	3	3	3	0.00
21/07/2026	2032 On 05-August-27			Bond Future	8.45	102.2237	102.2264	102.2237	0.00
21/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	1926	2	2	2	0.00
21/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	2039	2	2	2	0.00
21/07/2026	2033 On 06-August-26			Bond Future	147.46	147.5981	147.4609	147.5981	11,444.00
21/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13211	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
21/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2033 On 05-November-26			Bond Future	148.58	148.7204	148.5807	148.7204	13,303.00
21/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11321	11	11	11	0.00
21/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2033 On 04-February-27			Bond Future	151.43	151.5727	151.4302	151.5727	0.00
21/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	8720	9	9	9	0.00
21/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2033 On 06-May-27			Bond Future	152.72	152.8661	152.7205	152.8661	0.00
21/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	1511	2	2	2	0.00
21/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2033 On 05-August-27			Bond Future	155.70	155.8476	155.6994	155.8476	0.00
21/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	2549	3	3	3	0.00
21/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2037 On 06-August-26			Bond Future	8.83	98.0723	98.0764	98.0723	160,954.00
21/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	16889	17	17	17	0.00
21/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	14744	15	15	15	0.00
21/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	11461	11	11	11	0.00
21/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	7526	8	8	8	2,541.00
21/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	3195	3	3	3	0.00
21/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	110	0	0	0	8,000.00
21/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0	0	0	0	2,541.00
21/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	2	0	0	0	0.00
21/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0	0	0	0	2,541.00
21/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2037 On 05-November-26			Bond Future	8.87	99.8617	99.8658	99.8617	180,201.00
21/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	10736	11	11	11	0.00
21/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	11852	12	12	12	0.00
21/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	8635	9	9	9	0.00
21/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	4605	5	5	5	4,490.00
21/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	286	0	0	0	4,490.00
21/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	867	1	1	1	0.00
21/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	119	0	0	0	4,490.00
21/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	168	0	0	0	0.00
21/07/2026	2037 On 04-February-27			Bond Future	8.92	97.4952	97.4993	97.4952	0.00

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21/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	5106	5	5	5	0.00
21/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	6542	7	7	7	0.00
21/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	4199	4	4	4	0.00
21/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1235	1	1	1	4,490.00
21/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1716	2	2	2	4,490.00
21/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	4342	4	4	4	0.00
21/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	1033	1	1	1	4,490.00
21/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1397	1	1	1	0.00
21/07/2026	2037 On 06-May-27			Bond Future	8.96	99.3612	99.3653	99.3612	0.00
21/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	1875	2	2	2	0.00
21/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	4315	4	4	4	0.00
21/07/2026	2037 On 05-August-27			Bond Future	9.01	97.0163	97.0206	97.0163	0.00
21/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	3518	4	4	4	0.00
21/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	3297	3	3	3	0.00
21/07/2026	2038 On 06-August-26			Bond Future	160.90	160.8589	160.9043	160.8589	2,616.00
21/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	16184	16	16	16	0.00
21/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2038 On 05-November-26			Bond Future	163.88	163.8333	163.8795	163.8333	1,613.00
21/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	17569	18	18	18	0.00
21/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2038 On 04-February-27			Bond Future	164.75	164.7026	164.7493	164.7026	0.00
21/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	10919	11	11	11	0.00
21/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2038 On 06-May-27			Bond Future	167.94	167.8927	167.9404	167.8927	0.00
21/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	1840	2	2	2	0.00
21/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2038 On 05-August-27			Bond Future	168.89	168.8425	168.8910	168.8425	0.00
21/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	0	0	0	0	0.00
21/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	239	0	0	0	0.00
21/07/2026	2040 On 06-August-26			Bond Future	9.13	99.4297	99.3195	99.4297	53,557.00
21/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	19886	20	20	20	0.00
21/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	1329	1	1	1	0.00
21/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	771	1	1	1	13,500.00
21/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00

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21/07/2026	2040 On 05-November-26			Bond Future	9.18	101.2439	101.1316	101.2439	30,719.00
21/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	12986	13	13	13	0.00
21/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	14200	14	14	14	0.00
21/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	10665	11	11	11	0.00
21/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	6147	6	6	6	2,300.00
21/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	307	0	0	0	2,300.00
21/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	856	1	1	1	0.00
21/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	117	0	0	0	2,300.00
21/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	180	0	0	0	0.00
21/07/2026	2040 On 04-February-27			Bond Future	9.22	98.6531	98.5386	98.6531	48,379.00
21/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	6530	7	7	7	0.00
21/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	7845	8	8	8	0.00
21/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	5165	5	5	5	0.00
21/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	1576	2	2	2	2,300.00
21/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	1951	2	2	2	2,300.00
21/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	4940	5	5	5	0.00
21/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	1196	1	1	1	2,300.00
21/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1508	1	2	1	0.00
21/07/2026	2040 On 06-May-27			Bond Future	9.28	100.5411	100.4245	100.5411	0.00
21/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	2231	2	2	2	0.00
21/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	5172	5	5	5	0.00
21/07/2026	2040 On 05-August-27			Bond Future	9.33	97.9684	97.8497	97.9684	0.00
21/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	4059	4	4	4	0.00
21/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	4070	4	4	4	0.00
21/07/2026	2043 On 06-August-26			Bond Future	124.50	124.4634	124.4982	124.4634	3,116.00
21/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	13618	14	14	14	0.00
21/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2043 On 05-November-26			Bond Future	126.80	126.7647	126.8002	126.7647	0.00
21/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	13969	14	14	14	0.00
21/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	9	0	0	0	0.00
21/07/2026	2043 On 04-February-27			Bond Future	126.28	126.2472	126.2828	126.2472	3,116.00
21/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	8975	9	9	9	0.00
21/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	323	0	0	0	0.00
21/07/2026	2043 On 06-May-27			Bond Future	128.73	128.6923	128.7287	128.6923	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
21/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	3868	4	4	4	0.00
21/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2620	3	3	3	0.00
21/07/2026	2043 On 05-August-27			Bond Future	128.22	128.1856	128.2224	128.1856	0.00
21/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	2897	3	3	3	0.00
21/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	4234	4	4	4	0.00
21/07/2026	2044 On 06-August-26			Bond Future	9.24	96.1861	96.1073	96.1861	29,626.00
21/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	21778	22	22	22	0.00
21/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	1184	1	1	1	0.00
21/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	366	0	0	0	0.00
21/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	4271	4	4	4	0.00
21/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	131	0	0	0	14,500.00
21/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	2357	2	2	2	7,000.00
21/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	1064	1	1	1	7,000.00
21/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2044 On 05-November-26			Bond Future	9.28	97.9411	97.8607	97.9411	107,624.00
21/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	15030	15	15	15	0.00
21/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	3732	4	4	4	0.00
21/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	1973	2	2	2	15,000.00
21/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	142	0	0	0	0.00
21/07/2026	2044 On 04-February-27			Bond Future	9.33	95.4130	95.3310	95.4130	0.00
21/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	8045	8	8	8	0.00
21/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1482	1	1	1	0.00
21/07/2026	2044 On 06-May-27			Bond Future	9.38	97.2391	97.1555	97.2391	0.00
21/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	2855	3	3	3	0.00
21/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	5282	5	5	5	0.00
21/07/2026	2044 On 05-August-27			Bond Future	9.43	94.7279	94.6430	94.7279	0.00
21/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	4613	5	5	5	0.00
21/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	4517	4	5	4	0.00
21/07/2026	2046 On 06-August-26			Bond Future	144.14	144.0949	144.1356	144.0949	4,329.00
21/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	21756	22	22	22	0.00
21/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2046 On 05-November-26			Bond Future	144.44	144.3975	144.4388	144.3975	18,563.00
21/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	18959	19	19	19	0.00
21/07/2026	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
21/07/2026	2046 On 04-February-27			Bond Future	147.21	147.1670	147.2088	147.1670	0.00
21/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	16119	16	16	16	0.00
21/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2046 On 06-May-27			Bond Future	147.64	147.6029	147.6450	147.6029	0.00
21/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
21/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	1345	1	1	1	0.00
21/07/2026	2046 On 05-August-27			Bond Future	150.52	150.4815	150.5246	150.4815	0.00
21/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	1355	1	1	1	0.00
21/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2050 On 06-August-26			Bond Future	144.42	146.5850	144.4191	146.5850	1,955.00
21/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	21149	23	21	23	0.00
21/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2050 On 05-November-26			Bond Future	147.09	149.2957	147.0895	149.2957	18,127.00
21/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	23250	25	23	25	0.00
21/07/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2050 On 04-February-27			Bond Future	147.38	149.6291	147.3805	149.6291	0.00
21/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	14991	17	15	17	0.00
21/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
21/07/2026	2050 On 06-May-27			Bond Future	150.24	152.5273	150.2351	152.5273	0.00
21/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	2	0	2	0.00
21/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	225	0	0	0	0.00
21/07/2026	2050 On 05-August-27			Bond Future	150.58	152.9135	150.5762	152.9135	0.00
21/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	0	0	0	0	0.00
21/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	2394	0	2	0	0.00
21/07/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	AL37 On 06-August-26			Index Future	1290.53	1290.7000	1290.5250	1290.7000	0.00
21/07/2026	AL37 On 05-November-26			Index Future	1314.33	1314.5080	1314.3290	1314.5080	0.00
21/07/2026	AL37 On 04-February-27			Index Future	1339.22	1339.4030	1339.2200	1339.4030	0.00
21/07/2026	AL37 On 06-May-27			Index Future	1364.86	1365.0410	1364.8550	1365.0410	0.00
21/07/2026	AL37 On 05-August-27			Index Future	1390.91	1391.0950	1390.9070	1391.0950	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
21/07/2026	AL7T On 06-August-26			Index Future	1677.62	1677.3020	1677.6240	1677.3020	0.00
21/07/2026	AL7T On 05-November-26			Index Future	1708.57	1708.2420	1708.5690	1708.2420	0.00
21/07/2026	AL7T On 04-February-27			Index Future	1740.93	1740.5940	1740.9260	1740.5940	0.00
21/07/2026	AL7T On 06-May-27			Index Future	1774.25	1773.9110	1774.2500	1773.9110	0.00
21/07/2026	AL7T On 05-August-27			Index Future	1808.12	1807.7680	1808.1160	1807.7680	0.00
21/07/2026	ALBI On 06-August-26			Index Future	1416.25	1416.7430	1416.2450	1416.7430	61.00
21/07/2026	ALBI On 05-November-26			Index Future	1442.37	1442.8770	1442.3690	1442.8770	12.00
21/07/2026	ALBI On 04-February-27			Index Future	1469.69	1470.2030	1469.6850	1470.2030	0.00
21/07/2026	ALBI On 06-May-27			Index Future	1497.82	1498.3450	1497.8160	1498.3450	0.00
21/07/2026	ALBI On 05-August-27			Index Future	1526.41	1526.9430	1526.4060	1526.9430	0.00
21/07/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/07/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
21/07/2026	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
21/07/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/07/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	ES33 On 06-August-26			Bond Future	8.99	95.3056	95.3341	95.3056	0.00
21/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13465	13	13	13	0.00
21/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
21/07/2026	ES33 On 05-November-26			Bond Future	9.06	93.2747	93.3036	93.2747	0.00
21/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7975	8	8	8	0.00
21/07/2026	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
21/07/2026	ES33 On 04-February-27			Bond Future	9.13	95.0638	95.0932	95.0638	0.00
21/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2597	3	3	3	0.00
21/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
21/07/2026	ES33 On 06-May-27			Bond Future	9.19	93.1094	93.1394	93.1094	0.00
21/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
21/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1786	2	2	2	0.00
21/07/2026	ES33 On 05-August-27			Bond Future	9.26	94.9243	94.9550	94.9243	0.00
21/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	35	0	0	0	0.00
21/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0	0	0	0	0.00
21/07/2026	ES42 On 06-August-26			Bond Future	9.56	94.0660	93.9951	94.0660	0.00
21/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19521	20	20	20	0.00
21/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
21/07/2026	ES42 On 05-November-26			Bond Future	9.62	91.5413	91.4691	91.5413	0.00
21/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13504	14	14	14	0.00
21/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
21/07/2026	ES42 On 04-February-27			Bond Future	9.67	93.2972	93.2235	93.2972	0.00
21/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4364	4	4	4	0.00
21/07/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
21/07/2026	ES42 On 06-May-27			Bond Future	9.73	90.8397	90.7646	90.8397	0.00
21/07/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
21/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2978	3	3	3	0.00
21/07/2026	ES42 On 05-August-27			Bond Future	9.79	92.6096	92.5332	92.6096	0.00
21/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	351	0	0	0	0.00
21/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0	0	0	0	0.00
21/07/2026	GOVI On 06-August-26			GOVI	1389.45	1389.9480	1389.4470	1389.9480	338.00
21/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2004470	201	200	201	0.00
21/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
21/07/2026	GOVI On 05-November-26			GOVI	1415.08	1415.5870	1415.0760	1415.5870	396.00
21/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1380760	139	138	139	0.00
21/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
21/07/2026	GOVI On 04-February-27			GOVI	1441.88	1442.3960	1441.8750	1442.3960	0.00
21/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	728750	73	73	73	0.00
21/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
21/07/2026	GOVI On 06-May-27			GOVI	1469.48	1470.0050	1469.4750	1470.0050	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
21/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	424750	43	42	43	0.00
21/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
21/07/2026	GOVI On 05-August-27			GOVI	1497.52	1498.0630	1497.5230	1498.0630	0.00
21/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	325230	33	33	33	0.00
21/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
21/07/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/07/2026	I258 On 06-August-26			Bond Future	134.43	134.3928	134.4300	134.3928	0.00
21/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	21480	21	21	21	0.00
21/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
21/07/2026	I258 On 05-November-26			Bond Future	136.92	136.8779	136.9154	136.8779	0.00
21/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	21976	22	22	22	0.00
21/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	10	0	0	0	0.00
21/07/2026	I258 On 04-February-27			Bond Future	136.59	136.5542	136.5920	136.5542	0.00
21/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	17894	18	18	18	0.00
21/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	202	0	0	0	0.00
21/07/2026	I258 On 06-May-27			Bond Future	139.24	139.1989	139.2377	139.1989	0.00
21/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	7699	8	8	8	0.00
21/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3242	3	3	3	0.00
21/07/2026	I258 On 05-August-27			Bond Future	138.94	138.8973	138.9365	138.8973	0.00
21/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	5690	6	6	6	0.00
21/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	5684	6	6	6	0.00
21/07/2026	IGOV On 06-August-26			Index Future	451.98	453.1610	451.9820	453.1610	250.00
21/07/2026	IGOV On 05-November-26			Index Future	460.43	461.6330	460.4310	461.6330	8.00
21/07/2026	IGOV On 04-February-27			Index Future	469.26	470.4860	469.2610	470.4860	0.00
21/07/2026	IGOV On 06-May-27			Index Future	478.35	479.5990	478.3510	479.5990	0.00
21/07/2026	IGOV On 05-August-27			Index Future	487.59	488.8590	487.5870	488.8590	0.00
21/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/07/2026	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
21/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/07/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
21/07/2026	R033 On 06-August-26			Bond Future	8.37	111.8333	111.8096	111.8333	2,853.00
21/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	9355	9	9	9	0.00
21/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R033 On 05-November-26			Bond Future	8.42	108.8323	108.8080	108.8323	9,120.00
21/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	4930	5	5	5	0.00
21/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	399	0	0	0	0.00
21/07/2026	R033 On 04-February-27			Bond Future	8.46	110.8939	110.8691	110.8939	0.00
21/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	2531	3	3	3	0.00
21/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1593	2	2	2	0.00
21/07/2026	R033 On 06-May-27			Bond Future	8.50	107.9731	107.9479	107.9731	0.00
21/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	1020	1	1	1	0.00
21/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	3766	4	4	4	0.00
21/07/2026	R033 On 05-August-27			Bond Future	8.54	110.0533	110.0278	110.0533	0.00
21/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	2433	2	2	2	0.00
21/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	2444	2	2	2	0.00
21/07/2026	R035 On 06-August-26			Bond Future	8.54	105.9128	105.9465	105.9128	14,106.00
21/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	13866	14	14	14	0.00
21/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	9526	9	10	9	0.00
21/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	15	0	0	0	4,876.00
21/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	1	0	0	0	4,876.00
21/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	9	0	0	0	0.00
21/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	281	0	0	0	0.00
21/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	1392	1	1	1	350.00
21/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	207	0	0	0	0.00
21/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	1751	2	2	2	0.00
21/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	4972	5	5	5	0.00
21/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	6756	7	7	7	0.00
21/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	3964	4	4	4	0.00
21/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	6811	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
21/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	4020	4	4	4	250.00
21/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	3520	3	4	3	200.00
21/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	6313	6	6	6	0.00
21/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	9045	9	9	9	0.00
21/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	0	0	0	0	200.00
21/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	3	0	0	0	200.00
21/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	52	0	0	0	0.00
21/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	2	0	0	0	250.00
21/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	32	0	0	0	0.00
21/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	34	0	0	0	350.00
21/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	396	0	0	0	0.00
21/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	2	0	0	0	350.00
21/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	13	0	0	0	0.00
21/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	278	0	0	0	0.00
21/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	1765	2	2	2	0.00
21/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	1531	2	2	2	4,876.00
21/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	3701	4	4	4	0.00
21/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	4014	4	4	4	0.00
21/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	5289	5	5	5	0.00
21/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	0	0	0	0	250.00
21/07/2026	R035 On 06-August-26	11.06	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R035 On 05-November-26			Bond Future	8.59	103.3439	103.3782	103.3439	100,150.00
21/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	8279	8	8	8	0.00
21/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	2549	3	3	3	200.00
21/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	3234	3	3	3	0.00
21/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	1436	1	1	1	0.00
21/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	449	0	0	0	600.00
21/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	7131	7	7	7	0.00
21/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	4708	5	5	5	0.00
21/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	625	1	1	1	200.00
21/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1324	1	1	1	0.00
21/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	294	0	0	0	200.00
21/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	2157	2	2	2	600.00
21/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	4212	4	4	4	0.00
21/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	1025	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
21/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	209	0	0	0	0.00
21/07/2026	R035 On 04-February-27			Bond Future	8.63	105.3014	105.3363	105.3014	0.00
21/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	3701	4	4	4	0.00
21/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	470	0	0	0	3,000.00
21/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	1143	1	1	1	3,000.00
21/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	3048	3	3	3	0.00
21/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	3350	3	3	3	0.00
21/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	5440	5	5	5	0.00
21/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	1687	2	2	2	1,050.00
21/07/2026	R035 On 04-February-27	7.86	Call	Bond Future	624	1	1	1	500.00
21/07/2026	R035 On 04-February-27	8.36	Call	Bond Future	1507	1	2	1	500.00
21/07/2026	R035 On 04-February-27	8.67	Call	Bond Future	2415	2	2	2	0.00
21/07/2026	R035 On 04-February-27	8.67	Put	Bond Future	2212	2	2	2	500.00
21/07/2026	R035 On 04-February-27	8.36	Put	Bond Future	3108	3	3	3	0.00
21/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	983	1	1	1	1,050.00
21/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1665	2	2	2	1,050.00
21/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	2878	3	3	3	0.00
21/07/2026	R035 On 04-February-27	7.86	Put	Bond Future	5224	5	5	5	0.00
21/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	1816	2	2	2	3,000.00
21/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	3692	4	4	4	0.00
21/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	6053	6	6	6	0.00
21/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1510	2	2	2	0.00
21/07/2026	R035 On 06-May-27			Bond Future	8.67	102.8120	102.8476	102.8120	0.00
21/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	1518	2	2	2	0.00
21/07/2026	R035 On 06-May-27	7.86	Call	Bond Future	870	1	1	1	500.00
21/07/2026	R035 On 06-May-27	8.36	Call	Bond Future	1779	2	2	2	500.00
21/07/2026	R035 On 06-May-27	8.78	Call	Bond Future	3018	3	3	3	0.00
21/07/2026	R035 On 06-May-27	8.78	Put	Bond Future	2413	2	2	2	500.00
21/07/2026	R035 On 06-May-27	8.36	Put	Bond Future	3556	4	4	4	0.00
21/07/2026	R035 On 06-May-27	7.86	Put	Bond Future	5577	6	6	6	0.00
21/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	3930	4	4	4	0.00
21/07/2026	R035 On 05-August-27			Bond Future	8.71	104.7933	104.8296	104.7933	0.00
21/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	2959	3	3	3	0.00
21/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	2920	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
21/07/2026	R038 On 06-August-26			Bond Future	8.95	117.6817	117.6866	117.6817	2,147.00
21/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	19330	19	19	19	0.00
21/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R038 On 05-November-26			Bond Future	9.01	114.3462	114.3512	114.3462	3,466.00
21/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	12360	12	12	12	0.00
21/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	215	0	0	0	0.00
21/07/2026	R038 On 04-February-27			Bond Future	9.06	116.5123	116.5172	116.5123	0.00
21/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	5739	6	6	6	0.00
21/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	1747	2	2	2	0.00
21/07/2026	R038 On 06-May-27			Bond Future	9.11	113.2578	113.2628	113.2578	0.00
21/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	2196	2	2	2	0.00
21/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	5163	5	5	5	0.00
21/07/2026	R038 On 05-August-27			Bond Future	9.16	115.4398	115.4450	115.4398	0.00
21/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	4007	4	4	4	0.00
21/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	4063	4	4	4	0.00
21/07/2026	R053 On 06-August-26			Bond Future	9.12	129.2678	129.1526	129.2678	4,687.00
21/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	30041	30	30	30	0.00
21/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	1	0	0	0	530.00
21/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	72	0	0	0	0.00
21/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	1487	2	1	2	530.00
21/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	5782	6	6	6	0.00
21/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	216	0	0	0	530.00
21/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	1719	2	2	2	530.00
21/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	6591	6	7	6	0.00
21/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	13349	13	13	13	0.00
21/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R053 On 05-November-26			Bond Future	9.16	125.7657	125.6482	125.7657	54,996.00
21/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	21108	21	21	21	0.00
21/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	235	0	0	0	0.00
21/07/2026	R053 On 04-February-27			Bond Future	9.20	128.1481	128.0284	128.1481	0.00
21/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	11004	11	11	11	0.00
21/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	2249	2	2	2	0.00
21/07/2026	R053 On 06-May-27			Bond Future	9.24	124.7381	124.6160	124.7381	0.00
21/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	3972	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
21/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	7795	8	8	8	0.00
21/07/2026	R053 On 05-August-27			Bond Future	9.28	127.1413	127.0170	127.1413	0.00
21/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	6575	7	7	7	0.00
21/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	6556	7	7	7	0.00
21/07/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
21/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	23	0	0	0	0.00
21/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	23	0	0	0	0.00
21/07/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
21/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	29	0	0	0	0.00
21/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	29	0	0	0	0.00
21/07/2026	R202 On 06-August-26			Bond Future	301.38	301.2939	301.3780	301.2939	594.00
21/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	22518	22	23	22	0.00
21/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R202 On 05-November-26			Bond Future	306.95	306.8650	306.9506	306.8650	732.00
21/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	26491	26	26	26	0.00
21/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R202 On 04-February-27			Bond Future	307.25	307.1598	307.2468	307.1598	0.00
21/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	12517	12	13	12	0.00
21/07/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R202 On 06-May-27			Bond Future	313.20	313.1091	313.1979	313.1091	0.00
21/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	6208	6	6	6	0.00
21/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R202 On 05-August-27			Bond Future	313.58	313.4954	313.5846	313.4954	0.00
21/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	615	1	1	1	0.00
21/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R209 On 06-August-26			Bond Future	8.69	86.5392	86.5713	86.5392	5,154.00
21/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	13905	14	14	14	0.00
21/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R209 On 05-November-26			Bond Future	8.73	84.9672	84.9998	84.9672	42,091.00
21/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	8598	9	9	9	0.00
21/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	186	0	0	0	0.00
21/07/2026	R209 On 04-February-27			Bond Future	8.77	86.5766	86.6098	86.5766	0.00
21/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	4096	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
21/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	2892	3	3	3	0.00
21/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	663	1	1	1	3,237.00
21/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	1868	2	2	2	3,237.00
21/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	4937	5	5	5	0.00
21/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1341	1	1	1	0.00
21/07/2026	R209 On 06-May-27			Bond Future	8.81	85.0817	85.1155	85.0817	0.00
21/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	1574	2	2	2	0.00
21/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1249	1	1	1	4,620.00
21/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	4412	4	4	4	0.00
21/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1704	2	2	2	4,620.00
21/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	4398	4	4	4	0.00
21/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	3814	4	4	4	0.00
21/07/2026	R209 On 05-August-27			Bond Future	8.86	86.7212	86.7559	86.7212	0.00
21/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	2983	3	3	3	0.00
21/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	2906	3	3	3	0.00
21/07/2026	R210 On 06-August-26			Bond Future	269.95	269.8849	269.9537	269.8849	284.00
21/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10114	10	10	10	0.00
21/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R210 On 05-November-26			Bond Future	271.36	271.2948	271.3648	271.2948	147.00
21/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	18035	18	18	18	0.00
21/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R210 On 04-February-27			Bond Future	276.57	276.4980	276.5692	276.4980	300.00
21/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	10539	10	11	10	0.00
21/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R210 On 06-May-27			Bond Future	278.27	278.1933	278.2650	278.1933	0.00
21/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7135	7	7	7	0.00
21/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R210 On 05-August-27			Bond Future	283.69	283.6188	283.6922	283.6188	0.00
21/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	7682	8	8	8	0.00
21/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R213 On 06-August-26			Bond Future	8.12	98.9595	98.9428	98.9595	19,068.00
21/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	5527	6	6	6	0.00
21/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R213 On 05-November-26			Bond Future	8.17	97.2148	97.1977	97.2148	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
21/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	2426	2	2	2	0.00
21/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	417	0	0	0	0.00
21/07/2026	R213 On 04-February-27			Bond Future	8.21	99.0562	99.0387	99.0562	33,457.00
21/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	1151	1	1	1	0.00
21/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1369	1	1	1	0.00
21/07/2026	R213 On 06-May-27			Bond Future	8.24	97.3990	97.3812	97.3990	0.00
21/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	511	1	1	1	0.00
21/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	3712	4	4	4	0.00
21/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	1247	1	1	1	2,830.00
21/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	601	1	1	1	2,830.00
21/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1584	2	2	2	0.00
21/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	2662	3	3	3	0.00
21/07/2026	R213 On 05-August-27			Bond Future	8.27	99.2762	99.2582	99.2762	0.00
21/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1524	2	2	2	0.00
21/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	1029	1	1	1	1,200.00
21/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	2107	2	2	2	0.00
21/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1207	1	1	1	1,200.00
21/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	1991	2	2	2	0.00
21/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1535	2	2	2	0.00
21/07/2026	R214 On 06-August-26			Bond Future	9.16	81.8519	81.7877	81.8519	9,862.00
21/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	16162	16	16	16	0.00
21/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R214 On 05-November-26			Bond Future	9.20	80.0486	79.9831	80.0486	20,699.00
21/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	10827	11	11	11	0.00
21/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	195	0	0	0	0.00
21/07/2026	R214 On 04-February-27			Bond Future	9.25	81.5649	81.4981	81.5649	0.00
21/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	5538	6	6	6	0.00
21/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1431	1	1	1	0.00
21/07/2026	R214 On 06-May-27			Bond Future	9.30	79.8267	79.7587	79.8267	0.00
21/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	1954	2	2	2	0.00
21/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	4726	5	5	5	0.00
21/07/2026	R214 On 05-August-27			Bond Future	9.34	81.3651	81.2959	81.3651	0.00
21/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	3581	4	4	4	0.00
21/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	3719	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
21/07/2026	R248 On 06-August-26			Bond Future	9.19	99.8606	99.7746	99.8606	62,479.00
21/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	22925	23	23	23	0.00
21/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	6871	7	7	7	0.00
21/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	493	1	0	1	0.00
21/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	1234	1	1	1	0.00
21/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	1187	1	1	1	100.00
21/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	2271	2	2	2	1,762.00
21/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	35	0	0	0	1,762.00
21/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R248 On 05-November-26			Bond Future	9.24	97.2448	97.1571	97.2448	282,597.00
21/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	16091	16	16	16	0.00
21/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	159	0	0	0	0.00
21/07/2026	R248 On 04-February-27			Bond Future	9.28	99.0868	98.9974	99.0868	0.00
21/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	8501	9	9	9	0.00
21/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1644	2	2	2	0.00
21/07/2026	R248 On 06-May-27			Bond Future	9.32	96.5419	96.4508	96.5419	260.00
21/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	3173	3	3	3	0.00
21/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	5622	6	6	6	0.00
21/07/2026	R248 On 05-August-27			Bond Future	9.37	98.4023	98.3095	98.4023	0.00
21/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	4959	5	5	5	0.00
21/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	4930	5	5	5	0.00
21/07/2026	R2R9 On 06-August-26			Bond Future	9.06	109.7125	109.6782	109.7125	6,247.00
21/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96559	97	97	97	0.00
21/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R2R9 On 05-November-26			Bond Future	9.11	106.7357	106.7008	106.7357	2,858.00
21/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95731	96	96	96	0.00
21/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R2R9 On 04-February-27			Bond Future	9.16	108.7576	108.7219	108.7576	0.00
21/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6752	7	7	7	0.00
21/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1483	1	1	1	0.00
21/07/2026	R2R9 On 06-May-27			Bond Future	9.21	105.8590	105.8227	105.8590	0.00
21/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2279	2	2	2	0.00
21/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5624	6	6	6	0.00
21/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2632	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
21/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2529	3	3	3	250.00
21/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4658	5	5	5	0.00
21/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5142	5	5	5	0.00
21/07/2026	R2R9 On 05-August-27			Bond Future	9.26	107.8985	107.8616	107.8985	0.00
21/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4065	4	4	4	0.00
21/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2517	3	3	3	910.00
21/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2763	3	3	3	180.00
21/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5238	5	5	5	0.00
21/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5942	6	6	6	0.00
21/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2990	3	3	3	180.00
21/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5446	5	5	5	0.00
21/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3336	3	3	3	910.00
21/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5803	6	6	6	0.00
21/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4095	4	4	4	0.00
21/07/2026	R4R2 On 06-August-26			Bond Future	9.22	111.2559	111.1306	111.2559	4,569.00
21/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97713	98	98	98	0.00
21/07/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R4R2 On 05-November-26			Bond Future	9.27	108.1814	108.0537	108.1814	2,958.00
21/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96831	97	97	97	0.00
21/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
21/07/2026	R4R2 On 04-February-27			Bond Future	9.32	110.2307	110.1004	110.2307	0.00
21/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8087	8	8	8	0.00
21/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1595	2	2	2	0.00
21/07/2026	R4R2 On 06-May-27			Bond Future	9.37	107.2341	107.1014	107.2341	0.00
21/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2663	3	3	3	0.00
21/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5806	6	6	6	0.00
21/07/2026	R4R2 On 05-August-27			Bond Future	9.42	109.3001	109.1650	109.3001	0.00
21/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4765	5	5	5	0.00
21/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4632	5	5	5	0.00
21/07/2026	RR87 On 06-August-26			Bond Future	7.35	100.8444	100.8402	100.8444	0.00
21/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0	0	0	0	0.00
21/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	290	0	0	0	0.00
21/07/2026	RR87 On 05-November-26			Bond Future	7.11	102.6844	102.6800	102.6844	0.00
21/07/2026	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
21/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	211	0	0	0	0.00
21/07/2026	RR88 On 06-August-26			Bond Future	7.57	104.4242	104.4122	104.4242	0.00
21/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0	0	0	0	0.00
21/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	935	1	1	1	0.00
21/07/2026	RR88 On 05-November-26			Bond Future	7.59	105.6931	105.6802	105.6931	0.00
21/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	5	0	0	0	0.00
21/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	922	1	1	1	0.00
21/07/2026	RR88 On 04-February-27			Bond Future	7.56	103.8475	103.8339	103.8475	0.00
21/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	397	0	0	0	0.00
21/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	213	0	0	0	0.00
21/07/2026	RR88 On 06-May-27			Bond Future	7.49	105.8350	105.8211	105.8350	0.00
21/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	405	0	0	0	0.00
21/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	165	0	0	0	0.00
21/07/2026	RR88 On 05-August-27			Bond Future	7.27	102.5679	102.5538	102.5679	0.00
21/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	368	0	0	0	0.00
21/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	80	0	0	0	0.00
21/07/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/07/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00