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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/07/2026 TO: 22/07/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/07/2026	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/07/2026	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/07/2026	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/07/2026	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/07/2026	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/07/2026	2029 On 06-August-26			Bond Future	152.03		151.9478	152.0278	151.9478	5,449.00
22/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	7928		8	8	8	0.00
22/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
22/07/2026	2029 On 05-November-26			Bond Future	153.33		153.2542	153.3292	153.2542	7,913.00
22/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	5769		6	6	6	0.00
22/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0		0	0	0	0.00
22/07/2026	2029 On 04-February-27			Bond Future	156.27		156.1934	156.2695	156.1934	0.00
22/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6549		6	7	6	0.00
22/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0		0	0	0	0.00
22/07/2026	2029 On 06-May-27			Bond Future	157.75		157.6818	157.7539	157.6818	0.00
22/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4434		4	4	4	0.00
22/07/2026	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
22/07/2026	2029 On 05-August-27			Bond Future	160.83	160.7574	160.8315	160.7574	0.00
22/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	4112	4	4	4	0.00
22/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2030 On 06-August-26			Bond Future	8.12	100.3612	99.9142	100.3612	33,127.00
22/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	3211	4	3	4	0.00
22/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
22/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	18	0	0	0	1,000.00
22/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	260	1	0	1	0.00
22/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	424	0	0	0	1,000.00
22/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	1228	1	1	1	0.00
22/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	2728	2	3	2	0.00
22/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	1	0	0	0	0.00
22/07/2026	2030 On 05-November-26			Bond Future	8.17	102.1923	101.7371	102.1923	136,235.00
22/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1200	2	1	2	0.00
22/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	578	0	1	0	0.00
22/07/2026	2030 On 04-February-27			Bond Future	8.21	100.1203	99.6562	100.1203	22,702.00
22/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	502	1	1	1	0.00
22/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	1511	1	2	1	0.00
22/07/2026	2030 On 06-May-27			Bond Future	8.26	102.0365	101.5636	102.0365	0.00
22/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	192	0	0	0	0.00
22/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	2595	2	3	2	0.00
22/07/2026	2030 On 05-August-27			Bond Future	8.33	99.9941	99.5124	99.9941	0.00
22/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	888	1	1	1	0.00
22/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	1369	1	1	1	0.00
22/07/2026	2031 On 06-August-26			Bond Future	117.00	116.9283	116.9991	116.9283	4,822.00
22/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3189	3	3	3	0.00
22/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2031 On 05-November-26			Bond Future	119.16	119.0903	119.1622	119.0903	11,708.00
22/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	7672	8	8	8	0.00
22/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2031 On 04-February-27			Bond Future	118.93	118.8706	118.9346	118.8706	0.00
22/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	2863	3	3	3	0.00
22/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	108	0	0	0	0.00
22/07/2026	2031 On 06-May-27			Bond Future	121.24	121.1729	121.2384	121.1729	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
22/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	4398	4	4	4	0.00
22/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	29	0	0	0	0.00
22/07/2026	2031 On 05-August-27			Bond Future	121.03	120.9751	121.0322	120.9751	0.00
22/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	794	1	1	1	0.00
22/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	1171	1	1	1	0.00
22/07/2026	2032 On 06-August-26			Bond Future	8.43	102.8698	102.2089	102.8698	56,624.00
22/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	7091	8	7	8	0.00
22/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2032 On 05-November-26			Bond Future	8.49	100.5874	99.9143	100.5874	179,882.00
22/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	3308	4	3	4	0.00
22/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	505	0	1	0	0.00
22/07/2026	2032 On 04-February-27			Bond Future	8.54	102.4927	101.8066	102.4927	0.00
22/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	1538	2	2	2	0.00
22/07/2026	2032 On 04-February-27	8.08	Call	Bond Future	789	1	1	1	500.00
22/07/2026	2032 On 04-February-27	7.58	Call	Bond Future	296	0	0	0	500.00
22/07/2026	2032 On 04-February-27	8.36	Call	Bond Future	1282	2	1	2	0.00
22/07/2026	2032 On 04-February-27	8.36	Put	Bond Future	1998	2	2	2	500.00
22/07/2026	2032 On 04-February-27	7.58	Put	Bond Future	4273	4	4	4	0.00
22/07/2026	2032 On 04-February-27	8.08	Put	Bond Future	2662	2	3	2	0.00
22/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1764	1	2	1	0.00
22/07/2026	2032 On 06-May-27			Bond Future	8.58	100.2937	99.5946	100.2937	0.00
22/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	597	1	1	1	0.00
22/07/2026	2032 On 06-May-27	8.08	Call	Bond Future	939	1	1	1	500.00
22/07/2026	2032 On 06-May-27	8.47	Call	Bond Future	1635	2	2	2	0.00
22/07/2026	2032 On 06-May-27	7.58	Call	Bond Future	425	1	0	1	500.00
22/07/2026	2032 On 06-May-27	8.08	Put	Bond Future	2929	2	3	2	0.00
22/07/2026	2032 On 06-May-27	8.47	Put	Bond Future	2084	2	2	2	500.00
22/07/2026	2032 On 06-May-27	7.58	Put	Bond Future	4436	4	4	4	0.00
22/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	3713	3	4	3	0.00
22/07/2026	2032 On 05-August-27			Bond Future	8.64	102.2264	101.5141	102.2264	0.00
22/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	1588	2	2	2	0.00
22/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	2413	2	2	2	0.00
22/07/2026	2033 On 06-August-26			Bond Future	147.49	147.4609	147.4946	147.4609	11,444.00
22/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13245	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
22/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2033 On 05-November-26			Bond Future	148.61	148.5807	148.6148	148.5807	13,303.00
22/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11355	11	11	11	0.00
22/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2033 On 04-February-27			Bond Future	151.46	151.4302	151.4647	151.4302	0.00
22/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	8755	9	9	9	0.00
22/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2033 On 06-May-27			Bond Future	152.75	152.7205	152.7499	152.7205	0.00
22/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	1540	2	2	2	0.00
22/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2033 On 05-August-27			Bond Future	155.73	155.6994	155.7300	155.6994	0.00
22/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	2580	3	3	3	0.00
22/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2037 On 06-August-26			Bond Future	8.93	98.0764	97.3563	98.0764	160,954.00
22/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	16169	17	16	17	0.00
22/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	14024	15	14	15	0.00
22/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	10741	11	11	11	0.00
22/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	6807	8	7	8	2,541.00
22/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	2547	3	3	3	0.00
22/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	181	0	0	0	8,000.00
22/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0	0	0	0	2,541.00
22/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	4	0	0	0	0.00
22/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0	0	0	0	2,541.00
22/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2037 On 05-November-26			Bond Future	8.99	99.8658	99.1324	99.8658	180,201.00
22/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	10042	11	10	11	0.00
22/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	11147	12	11	12	0.00
22/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	7969	9	8	9	0.00
22/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	4057	5	4	5	4,490.00
22/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	354	0	0	0	4,490.00
22/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	1053	1	1	1	0.00
22/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	148	0	0	0	4,490.00
22/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	207	0	0	0	0.00
22/07/2026	2037 On 04-February-27			Bond Future	9.03	97.4993	96.7518	97.4993	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
22/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	4583	5	5	5	0.00
22/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	5965	7	6	7	0.00
22/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	3719	4	4	4	0.00
22/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1007	1	1	1	4,490.00
22/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1984	2	2	2	4,490.00
22/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	4861	4	5	4	0.00
22/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	1203	1	1	1	4,490.00
22/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1621	1	2	1	0.00
22/07/2026	2037 On 06-May-27			Bond Future	9.08	99.3653	98.6036	99.3653	0.00
22/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	1593	2	2	2	0.00
22/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	4795	4	5	4	0.00
22/07/2026	2037 On 05-August-27			Bond Future	9.14	97.0206	96.2446	97.0206	0.00
22/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	3118	4	3	4	0.00
22/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	3673	3	4	3	0.00
22/07/2026	2038 On 06-August-26			Bond Future	161.52	160.9043	161.5162	160.9043	2,616.00
22/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	16796	16	17	16	0.00
22/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2038 On 05-November-26			Bond Future	164.50	163.8795	164.5023	163.8795	1,613.00
22/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	18192	18	18	18	0.00
22/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2038 On 04-February-27			Bond Future	165.38	164.7493	165.3756	164.7493	0.00
22/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	11546	11	12	11	0.00
22/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2038 On 06-May-27			Bond Future	168.58	167.9404	168.5790	167.9404	0.00
22/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	2479	2	2	2	0.00
22/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2038 On 05-August-27			Bond Future	169.53	168.8910	169.5335	168.8910	0.00
22/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	404	0	0	0	0.00
22/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2040 On 06-August-26			Bond Future	9.21	99.3195	98.6482	99.3195	53,557.00
22/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	19214	20	19	20	0.00
22/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	935	1	1	1	0.00
22/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	1047	1	1	1	13,500.00
22/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00

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22/07/2026	2040 On 05-November-26			Bond Future	9.27	101.1316	100.4478	101.1316	30,719.00
22/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	12334	13	12	13	0.00
22/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	13539	14	14	14	0.00
22/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	10035	11	10	11	0.00
22/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	5606	6	6	6	2,300.00
22/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	360	0	0	0	2,300.00
22/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	999	1	1	1	0.00
22/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	139	0	0	0	2,300.00
22/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	212	0	0	0	0.00
22/07/2026	2040 On 04-February-27			Bond Future	9.32	98.5386	97.8417	98.5386	54,058.00
22/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	6020	7	6	7	0.00
22/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	7298	8	7	8	0.00
22/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	4703	5	5	5	0.00
22/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	1346	2	1	2	2,300.00
22/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	2186	2	2	2	2,300.00
22/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	5407	5	5	5	0.00
22/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	1347	1	1	1	2,300.00
22/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1695	2	2	2	0.00
22/07/2026	2040 On 06-May-27			Bond Future	9.37	100.4245	99.7143	100.4245	0.00
22/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	1963	2	2	2	0.00
22/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	5614	5	6	5	0.00
22/07/2026	2040 On 05-August-27			Bond Future	9.43	97.8497	97.1261	97.8497	0.00
22/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	3688	4	4	4	0.00
22/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	4422	4	4	4	0.00
22/07/2026	2043 On 06-August-26			Bond Future	125.17	124.4982	125.1727	124.4982	3,116.00
22/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	14293	14	14	14	0.00
22/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2043 On 05-November-26			Bond Future	127.49	126.8002	127.4870	126.8002	0.00
22/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	14653	14	15	14	0.00
22/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	6	0	0	0	0.00
22/07/2026	2043 On 04-February-27			Bond Future	126.97	126.2828	126.9718	126.2828	3,116.00
22/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	9601	9	10	9	0.00
22/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	260	0	0	0	0.00
22/07/2026	2043 On 06-May-27			Bond Future	129.43	128.7287	129.4312	128.7287	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
22/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	4278	4	4	4	0.00
22/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2327	3	2	3	0.00
22/07/2026	2043 On 05-August-27			Bond Future	128.93	128.2224	128.9272	128.2224	0.00
22/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	3223	3	3	3	0.00
22/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	3855	4	4	4	0.00
22/07/2026	2044 On 06-August-26			Bond Future	9.32	96.1073	95.3735	96.1073	29,626.00
22/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	21044	22	21	22	0.00
22/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	804	1	1	1	0.00
22/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	202	0	0	0	0.00
22/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	3597	4	4	4	0.00
22/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	190	0	0	0	14,500.00
22/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	2927	2	3	2	7,000.00
22/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	1418	1	1	1	7,000.00
22/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2044 On 05-November-26			Bond Future	9.37	97.8607	97.1135	97.8607	107,979.00
22/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	14309	15	14	15	0.00
22/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	3276	4	3	4	0.00
22/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	2265	2	2	2	15,000.00
22/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	168	0	0	0	0.00
22/07/2026	2044 On 04-February-27			Bond Future	9.42	95.3310	94.5694	95.3310	0.00
22/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	7463	8	7	8	0.00
22/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1662	1	2	1	0.00
22/07/2026	2044 On 06-May-27			Bond Future	9.47	97.1555	96.3794	97.1555	0.00
22/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	2533	3	3	3	0.00
22/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	5735	5	6	5	0.00
22/07/2026	2044 On 05-August-27			Bond Future	9.53	94.6430	93.8522	94.6430	0.00
22/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	4201	5	4	5	0.00
22/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	4895	5	5	5	0.00
22/07/2026	2046 On 06-August-26			Bond Future	144.05	144.1356	144.0477	144.1356	4,329.00
22/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	21668	22	22	22	0.00
22/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2046 On 05-November-26			Bond Future	144.34	144.4388	144.3392	144.4388	18,563.00
22/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	18859	19	19	19	0.00
22/07/2026	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
22/07/2026	2046 On 04-February-27			Bond Future	147.11	147.2088	147.1072	147.2088	0.00
22/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	16017	16	16	16	0.00
22/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2046 On 06-May-27			Bond Future	147.53	147.6450	147.5327	147.6450	0.00
22/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
22/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	1457	1	1	1	0.00
22/07/2026	2046 On 05-August-27			Bond Future	150.41	150.5246	150.4106	150.5246	0.00
22/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	1241	1	1	1	0.00
22/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2050 On 06-August-26			Bond Future	145.52	144.4191	145.5167	144.4191	1,955.00
22/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	22247	21	22	21	0.00
22/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2050 On 05-November-26			Bond Future	148.21	147.0895	148.2070	147.0895	18,127.00
22/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	24367	23	24	23	0.00
22/07/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2050 On 04-February-27			Bond Future	148.51	147.3805	148.5099	147.3805	0.00
22/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	16120	15	16	15	0.00
22/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2050 On 06-May-27			Bond Future	151.39	150.2351	151.3865	150.2351	0.00
22/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	927	0	1	0	0.00
22/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
22/07/2026	2050 On 05-August-27			Bond Future	151.74	150.5762	151.7406	150.5762	0.00
22/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	0	0	0	0	0.00
22/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	1229	2	1	2	0.00
22/07/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	AL37 On 06-August-26			Index Future	1283.20	1290.5250	1283.1970	1290.5250	0.00
22/07/2026	AL37 On 05-November-26			Index Future	1306.87	1314.3290	1306.8660	1314.3290	0.00
22/07/2026	AL37 On 04-February-27			Index Future	1331.62	1339.2200	1331.6150	1339.2200	0.00
22/07/2026	AL37 On 06-May-27			Index Future	1357.10	1364.8550	1357.1040	1364.8550	0.00
22/07/2026	AL37 On 05-August-27			Index Future	1383.01	1390.9070	1383.0090	1390.9070	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
22/07/2026	AL7T On 06-August-26			Index Future	1666.07	1677.6240	1666.0660	1677.6240	0.00
22/07/2026	AL7T On 05-November-26			Index Future	1696.80	1708.5690	1696.7970	1708.5690	0.00
22/07/2026	AL7T On 04-February-27			Index Future	1728.93	1740.9260	1728.9300	1740.9260	0.00
22/07/2026	AL7T On 06-May-27			Index Future	1762.03	1774.2500	1762.0250	1774.2500	0.00
22/07/2026	AL7T On 05-August-27			Index Future	1795.66	1808.1160	1795.6590	1808.1160	0.00
22/07/2026	ALBI On 06-August-26			Index Future	1406.78	1416.2450	1406.7840	1416.2450	61.00
22/07/2026	ALBI On 05-November-26			Index Future	1432.73	1442.3690	1432.7330	1442.3690	12.00
22/07/2026	ALBI On 04-February-27			Index Future	1459.87	1469.6850	1459.8650	1469.6850	0.00
22/07/2026	ALBI On 06-May-27			Index Future	1487.81	1497.8160	1487.8090	1497.8160	0.00
22/07/2026	ALBI On 05-August-27			Index Future	1516.21	1526.4060	1516.2090	1526.4060	0.00
22/07/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/07/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
22/07/2026	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
22/07/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/07/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	ES33 On 06-August-26			Bond Future	9.10	95.3341	94.8024	95.3341	0.00
22/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12934	13	13	13	0.00
22/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
22/07/2026	ES33 On 05-November-26			Bond Future	9.18	93.3036	92.7621	93.3036	0.00
22/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7434	8	7	8	0.00
22/07/2026	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
22/07/2026	ES33 On 04-February-27			Bond Future	9.25	95.0932	94.5410	95.0932	0.00
22/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2044	3	2	3	0.00
22/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
22/07/2026	ES33 On 06-May-27			Bond Future	9.32	93.1394	92.5766	93.1394	0.00
22/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
22/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2349	2	2	2	0.00
22/07/2026	ES33 On 05-August-27			Bond Future	9.39	94.9550	94.3817	94.9550	0.00
22/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0	0	0	0	0.00
22/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	539	0	1	0	0.00
22/07/2026	ES42 On 06-August-26			Bond Future	9.65	93.9951	93.2938	93.9951	0.00
22/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18820	20	19	20	0.00
22/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
22/07/2026	ES42 On 05-November-26			Bond Future	9.71	91.4691	90.7547	91.4691	0.00
22/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12790	14	13	14	0.00
22/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
22/07/2026	ES42 On 04-February-27			Bond Future	9.77	93.2235	92.4953	93.2235	0.00
22/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3635	4	4	4	0.00
22/07/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
22/07/2026	ES42 On 06-May-27			Bond Future	9.83	90.7646	90.0224	90.7646	0.00
22/07/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
22/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3720	3	4	3	0.00
22/07/2026	ES42 On 05-August-27			Bond Future	9.90	92.5332	91.7769	92.5332	0.00
22/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0	0	0	0	0.00
22/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	405	0	0	0	0.00
22/07/2026	GOVI On 06-August-26			GOVI	1379.95	1389.4470	1379.9500	1389.4470	338.00
22/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1909500	200	191	200	0.00
22/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
22/07/2026	GOVI On 05-November-26			GOVI	1405.40	1415.0760	1405.4040	1415.0760	396.00
22/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1284040	138	128	138	0.00
22/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
22/07/2026	GOVI On 04-February-27			GOVI	1432.02	1441.8750	1432.0190	1441.8750	0.00
22/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	630190	73	63	73	0.00
22/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
22/07/2026	GOVI On 06-May-27			GOVI	1459.43	1469.4750	1459.4300	1469.4750	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
22/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	324300	42	32	42	0.00
22/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
22/07/2026	GOVI On 05-August-27			GOVI	1487.29	1497.5230	1487.2880	1497.5230	0.00
22/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	222880	33	22	33	0.00
22/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
22/07/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/07/2026	I258 On 06-August-26			Bond Future	134.54	134.4300	134.5409	134.4300	0.00
22/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	21591	21	22	21	0.00
22/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
22/07/2026	I258 On 05-November-26			Bond Future	137.03	136.9154	137.0284	136.9154	0.00
22/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	22088	22	22	22	0.00
22/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	9	0	0	0	0.00
22/07/2026	I258 On 04-February-27			Bond Future	136.70	136.5920	136.6965	136.5920	0.00
22/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	17991	18	18	18	0.00
22/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	195	0	0	0	0.00
22/07/2026	I258 On 06-May-27			Bond Future	139.34	139.2377	139.3443	139.2377	0.00
22/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	7761	8	8	8	0.00
22/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3197	3	3	3	0.00
22/07/2026	I258 On 05-August-27			Bond Future	139.03	138.9365	139.0335	138.9365	0.00
22/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	5733	6	6	6	0.00
22/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	5630	6	6	6	0.00
22/07/2026	IGOV On 06-August-26			Index Future	452.77	451.9820	452.7690	451.9820	250.00
22/07/2026	IGOV On 05-November-26			Index Future	461.23	460.4310	461.2330	460.4310	8.00
22/07/2026	IGOV On 04-February-27			Index Future	470.08	469.2610	470.0770	469.2610	0.00
22/07/2026	IGOV On 06-May-27			Index Future	479.18	478.3510	479.1830	478.3510	0.00
22/07/2026	IGOV On 05-August-27			Index Future	488.44	487.5870	488.4360	487.5870	0.00
22/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/07/2026	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
22/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/07/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
22/07/2026	R033 On 06-August-26			Bond Future	8.53	111.8096	110.9978	111.8096	2,853.00
22/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	8544	9	9	9	0.00
22/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R033 On 05-November-26			Bond Future	8.58	108.8080	107.9813	108.8080	9,120.00
22/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	4247	5	4	5	0.00
22/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	542	0	1	0	0.00
22/07/2026	R033 On 04-February-27			Bond Future	8.63	110.8691	110.0264	110.8691	0.00
22/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	2063	3	2	3	0.00
22/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1968	2	2	2	0.00
22/07/2026	R033 On 06-May-27			Bond Future	8.68	107.9479	107.0891	107.9479	0.00
22/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	775	1	1	1	0.00
22/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	4379	4	4	4	0.00
22/07/2026	R033 On 05-August-27			Bond Future	8.73	110.0278	109.1529	110.0278	0.00
22/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	2008	2	2	2	0.00
22/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	2894	2	3	2	0.00
22/07/2026	R035 On 06-August-26			Bond Future	8.66	105.9465	105.2570	105.9465	14,106.00
22/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	13176	14	13	14	0.00
22/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	8837	10	9	10	0.00
22/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	4	0	0	0	4,876.00
22/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	0	0	0	0	4,876.00
22/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	2	0	0	0	0.00
22/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	130	0	0	0	0.00
22/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	932	1	1	1	350.00
22/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	89	0	0	0	0.00
22/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	1235	2	1	2	0.00
22/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	4292	5	4	5	0.00
22/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	6068	7	6	7	0.00
22/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	3301	4	3	4	0.00
22/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	6123	7	6	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
22/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	3356	4	3	4	250.00
22/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	2870	4	3	4	200.00
22/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	5626	6	6	6	0.00
22/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	8356	9	8	9	0.00
22/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	0	0	0	0	200.00
22/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	6	0	0	0	200.00
22/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	92	0	0	0	0.00
22/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	3	0	0	0	250.00
22/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	58	0	0	0	0.00
22/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	61	0	0	0	350.00
22/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	626	0	1	0	0.00
22/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	4	0	0	0	350.00
22/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	23	0	0	0	0.00
22/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	452	0	0	0	0.00
22/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	2337	2	2	2	0.00
22/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	2069	2	2	2	4,876.00
22/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	4380	4	4	4	0.00
22/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	4696	4	5	4	0.00
22/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	5977	5	6	5	0.00
22/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	0	0	0	0	250.00
22/07/2026	R035 On 06-August-26	11.06	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R035 On 05-November-26			Bond Future	8.71	103.3782	102.6759	103.3782	100,150.00
22/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	7631	8	8	8	0.00
22/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	2131	3	2	3	200.00
22/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	2763	3	3	3	0.00
22/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	1138	1	1	1	0.00
22/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	322	0	0	0	600.00
22/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	6505	7	7	7	0.00
22/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	4157	5	4	5	0.00
22/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	776	1	1	1	200.00
22/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1609	1	2	1	0.00
22/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	370	0	0	0	200.00
22/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	2562	2	3	2	600.00
22/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	4787	4	5	4	0.00
22/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	1257	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
22/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	264	0	0	0	0.00
22/07/2026	R035 On 04-February-27			Bond Future	8.76	105.3363	104.6204	105.3363	0.00
22/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	3245	4	3	4	0.00
22/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	360	0	0	0	3,000.00
22/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	919	1	1	1	3,000.00
22/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	2635	3	3	3	0.00
22/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	2915	3	3	3	0.00
22/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	4902	5	5	5	0.00
22/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	1395	2	1	2	1,050.00
22/07/2026	R035 On 04-February-27	7.86	Call	Bond Future	484	1	0	1	500.00
22/07/2026	R035 On 04-February-27	8.36	Call	Bond Future	1235	2	1	2	500.00
22/07/2026	R035 On 04-February-27	8.67	Call	Bond Future	2051	2	2	2	0.00
22/07/2026	R035 On 04-February-27	8.67	Put	Bond Future	2564	2	3	2	500.00
22/07/2026	R035 On 04-February-27	8.36	Put	Bond Future	3553	3	4	3	0.00
22/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	1161	1	1	1	1,050.00
22/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1946	2	2	2	1,050.00
22/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	3301	3	3	3	0.00
22/07/2026	R035 On 04-February-27	7.86	Put	Bond Future	5800	5	6	5	0.00
22/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	2119	2	2	2	3,000.00
22/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	4184	4	4	4	0.00
22/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	6658	6	7	6	0.00
22/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1770	2	2	2	0.00
22/07/2026	R035 On 06-May-27			Bond Future	8.80	102.8476	102.1181	102.8476	0.00
22/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	1264	2	1	2	0.00
22/07/2026	R035 On 06-May-27	7.86	Call	Bond Future	704	1	1	1	500.00
22/07/2026	R035 On 06-May-27	8.36	Call	Bond Future	1497	2	1	2	500.00
22/07/2026	R035 On 06-May-27	8.78	Call	Bond Future	2629	3	3	3	0.00
22/07/2026	R035 On 06-May-27	8.78	Put	Bond Future	2753	2	3	2	500.00
22/07/2026	R035 On 06-May-27	8.36	Put	Bond Future	4003	4	4	4	0.00
22/07/2026	R035 On 06-May-27	7.86	Put	Bond Future	6140	6	6	6	0.00
22/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	4406	4	4	4	0.00
22/07/2026	R035 On 05-August-27			Bond Future	8.85	104.8296	104.0865	104.8296	0.00
22/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	2587	3	3	3	0.00
22/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	3291	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
22/07/2026	R038 On 06-August-26			Bond Future	9.06	117.6866	116.8407	117.6866	2,147.00
22/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	18484	19	18	19	0.00
22/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R038 On 05-November-26			Bond Future	9.12	114.3512	113.4896	114.3512	3,466.00
22/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	11549	12	12	12	0.00
22/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	265	0	0	0	0.00
22/07/2026	R038 On 04-February-27			Bond Future	9.17	116.5172	115.6391	116.5172	0.00
22/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	5137	6	5	6	0.00
22/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	2024	2	2	2	0.00
22/07/2026	R038 On 06-May-27			Bond Future	9.23	113.2628	112.3680	113.2628	0.00
22/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	1867	2	2	2	0.00
22/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	5729	5	6	5	0.00
22/07/2026	R038 On 05-August-27			Bond Future	9.28	115.4450	114.5334	115.4450	0.00
22/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	3548	4	4	4	0.00
22/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	4516	4	5	4	0.00
22/07/2026	R053 On 06-August-26			Bond Future	9.21	129.1526	128.0898	129.1526	4,687.00
22/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	28979	30	29	30	0.00
22/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	0	0	0	0	530.00
22/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	28	0	0	0	0.00
22/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	982	1	1	1	530.00
22/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	4817	6	5	6	0.00
22/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	315	0	0	0	530.00
22/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	2277	2	2	2	530.00
22/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	7610	7	8	7	0.00
22/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	14412	13	14	13	0.00
22/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R053 On 05-November-26			Bond Future	9.25	125.6482	124.5658	125.6482	54,996.00
22/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	20068	21	20	21	0.00
22/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	278	0	0	0	0.00
22/07/2026	R053 On 04-February-27			Bond Future	9.29	128.0284	126.9250	128.0284	0.00
22/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	10175	11	10	11	0.00
22/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	2523	2	3	2	0.00
22/07/2026	R053 On 06-May-27			Bond Future	9.34	124.6160	123.4917	124.6160	0.00
22/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	3513	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
22/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	8460	8	8	8	0.00
22/07/2026	R053 On 05-August-27			Bond Future	9.38	127.0170	125.8716	127.0170	0.00
22/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	5979	7	6	7	0.00
22/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	7106	7	7	7	0.00
22/07/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
22/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	22	0	0	0	0.00
22/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	22	0	0	0	0.00
22/07/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
22/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	29	0	0	0	0.00
22/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	29	0	0	0	0.00
22/07/2026	R202 On 06-August-26			Bond Future	301.82	301.3780	301.8227	301.3780	594.00
22/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	22963	23	23	23	0.00
22/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R202 On 05-November-26			Bond Future	307.40	306.9506	307.4031	306.9506	732.00
22/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	26943	26	27	26	0.00
22/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R202 On 04-February-27			Bond Future	307.69	307.2468	307.6851	307.2468	0.00
22/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	12955	13	13	13	0.00
22/07/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R202 On 06-May-27			Bond Future	313.65	313.1979	313.6452	313.1979	0.00
22/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	6655	6	7	6	0.00
22/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R202 On 05-August-27			Bond Future	314.02	313.5846	314.0199	313.5846	0.00
22/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	1050	1	1	1	0.00
22/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R209 On 06-August-26			Bond Future	8.80	86.5713	85.9440	86.5713	5,154.00
22/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	13277	14	13	14	0.00
22/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R209 On 05-November-26			Bond Future	8.85	84.9998	84.3610	84.9998	42,091.00
22/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	8003	9	8	9	0.00
22/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	229	0	0	0	0.00
22/07/2026	R209 On 04-February-27			Bond Future	8.89	86.6098	85.9587	86.6098	0.00
22/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	3657	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
22/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	2521	3	3	3	0.00
22/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	525	1	1	1	3,237.00
22/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	2148	2	2	2	3,237.00
22/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	5450	5	5	5	0.00
22/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1553	1	2	1	0.00
22/07/2026	R209 On 06-May-27			Bond Future	8.94	85.1155	84.4520	85.1155	0.00
22/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	1334	2	1	2	0.00
22/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1045	1	1	1	4,620.00
22/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	3979	4	4	4	0.00
22/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1934	2	2	2	4,620.00
22/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	4857	4	5	4	0.00
22/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	4237	4	4	4	0.00
22/07/2026	R209 On 05-August-27			Bond Future	8.98	86.7559	86.0799	86.7559	0.00
22/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	2639	3	3	3	0.00
22/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	3238	3	3	3	0.00
22/07/2026	R210 On 06-August-26			Bond Future	270.16	269.9537	270.1599	269.9537	284.00
22/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10320	10	10	10	0.00
22/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R210 On 05-November-26			Bond Future	271.56	271.3648	271.5593	271.3648	147.00
22/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	18229	18	18	18	0.00
22/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R210 On 04-February-27			Bond Future	276.77	276.5692	276.7669	276.5692	300.00
22/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	10737	11	11	11	0.00
22/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R210 On 06-May-27			Bond Future	278.45	278.2650	278.4534	278.2650	0.00
22/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7323	7	7	7	0.00
22/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R210 On 05-August-27			Bond Future	283.89	283.6922	283.8854	283.6922	0.00
22/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	7875	8	8	8	0.00
22/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R213 On 06-August-26			Bond Future	8.27	98.9428	98.3785	98.9428	19,068.00
22/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	4962	6	5	6	0.00
22/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R213 On 05-November-26			Bond Future	8.33	97.1977	96.6229	97.1977	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
22/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	2002	2	2	2	0.00
22/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	568	0	1	0	0.00
22/07/2026	R213 On 04-February-27			Bond Future	8.38	99.0387	98.4528	99.0387	33,457.00
22/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	889	1	1	1	0.00
22/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1693	1	2	1	0.00
22/07/2026	R213 On 06-May-27			Bond Future	8.43	97.3812	96.7842	97.3812	0.00
22/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	370	1	0	1	0.00
22/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	3262	4	3	4	0.00
22/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	985	1	1	1	2,830.00
22/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	748	1	1	1	2,830.00
22/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1918	2	2	2	0.00
22/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	3118	3	3	3	0.00
22/07/2026	R213 On 05-August-27			Bond Future	8.48	99.2582	98.6500	99.2582	0.00
22/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1233	2	1	2	0.00
22/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	801	1	1	1	1,200.00
22/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	1760	2	2	2	0.00
22/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1469	1	1	1	1,200.00
22/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	2372	2	2	2	0.00
22/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1852	2	2	2	0.00
22/07/2026	R214 On 06-August-26			Bond Future	9.25	81.7877	81.1581	81.7877	9,862.00
22/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	15532	16	16	16	0.00
22/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R214 On 05-November-26			Bond Future	9.30	79.9831	79.3420	79.9831	20,699.00
22/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	10222	11	10	11	0.00
22/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	231	0	0	0	0.00
22/07/2026	R214 On 04-February-27			Bond Future	9.35	81.4981	80.8446	81.4981	0.00
22/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	5069	6	5	6	0.00
22/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1616	1	2	1	0.00
22/07/2026	R214 On 06-May-27			Bond Future	9.40	79.7587	79.0927	79.7587	0.00
22/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	1706	2	2	2	0.00
22/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	5144	5	5	5	0.00
22/07/2026	R214 On 05-August-27			Bond Future	9.45	81.2959	80.6174	81.2959	0.00
22/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	3236	4	3	4	0.00
22/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	4053	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
22/07/2026	R248 On 06-August-26			Bond Future	9.29	99.7746	98.9347	99.7746	62,479.00
22/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	22086	23	22	23	0.00
22/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	6049	7	6	7	0.00
22/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	273	0	0	0	0.00
22/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	814	1	1	1	0.00
22/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	1606	1	2	1	100.00
22/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	2891	2	3	2	1,762.00
22/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	53	0	0	0	1,762.00
22/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R248 On 05-November-26			Bond Future	9.34	97.1571	96.3017	97.1571	282,597.00
22/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	15267	16	15	16	0.00
22/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	190	0	0	0	0.00
22/07/2026	R248 On 04-February-27			Bond Future	9.38	98.9974	98.1255	98.9974	0.00
22/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	7841	9	8	9	0.00
22/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1855	2	2	2	0.00
22/07/2026	R248 On 06-May-27			Bond Future	9.43	96.4508	95.5623	96.4508	260.00
22/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	2797	3	3	3	0.00
22/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	6135	6	6	6	0.00
22/07/2026	R248 On 05-August-27			Bond Future	9.47	98.3095	97.4044	98.3095	0.00
22/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	4490	5	4	5	0.00
22/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	5366	5	5	5	0.00
22/07/2026	R2R9 On 06-August-26			Bond Future	9.16	109.6782	108.8778	109.6782	8,543.00
22/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95758	97	96	97	0.00
22/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R2R9 On 05-November-26			Bond Future	9.22	106.7008	105.8856	106.7008	2,858.00
22/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94916	96	95	96	0.00
22/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R2R9 On 04-February-27			Bond Future	9.27	108.7219	107.8910	108.7219	0.00
22/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6143	7	6	7	0.00
22/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1705	1	2	1	0.00
22/07/2026	R2R9 On 06-May-27			Bond Future	9.33	105.8227	104.9760	105.8227	0.00
22/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1960	2	2	2	0.00
22/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5087	6	5	6	0.00
22/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2281	3	2	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
22/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2839	3	3	3	250.00
22/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	5153	5	5	5	0.00
22/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5669	5	6	5	0.00
22/07/2026	R2R9 On 05-August-27			Bond Future	9.38	107.8616	106.9990	107.8616	0.00
22/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3627	4	4	4	0.00
22/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2193	3	2	3	910.00
22/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2418	3	2	3	180.00
22/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	4736	5	5	5	0.00
22/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5409	6	5	6	0.00
22/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	3319	3	3	3	180.00
22/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5964	5	6	5	0.00
22/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3698	3	4	3	910.00
22/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	6342	6	6	6	0.00
22/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4520	4	5	4	0.00
22/07/2026	R4R2 On 06-August-26			Bond Future	9.31	111.1306	110.3678	111.1306	4,569.00
22/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96951	98	97	98	0.00
22/07/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R4R2 On 05-November-26			Bond Future	9.36	108.0537	107.2768	108.0537	2,958.00
22/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96054	97	96	97	0.00
22/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
22/07/2026	R4R2 On 04-February-27			Bond Future	9.42	110.1004	109.3086	110.1004	0.00
22/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7490	8	7	8	0.00
22/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1790	2	2	2	0.00
22/07/2026	R4R2 On 06-May-27			Bond Future	9.47	107.1014	106.2945	107.1014	0.00
22/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2349	3	2	3	0.00
22/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6299	6	6	6	0.00
22/07/2026	R4R2 On 05-August-27			Bond Future	9.52	109.1650	108.3430	109.1650	0.00
22/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4338	5	4	5	0.00
22/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	5026	5	5	5	0.00
22/07/2026	RR87 On 06-August-26			Bond Future	7.40	100.8402	100.8238	100.8402	0.00
22/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0	0	0	0	0.00
22/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	306	0	0	0	0.00
22/07/2026	RR87 On 05-November-26			Bond Future	7.26	102.6800	102.6632	102.6800	0.00
22/07/2026	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
22/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	228	0	0	0	0.00
22/07/2026	RR88 On 06-August-26			Bond Future	7.61	104.4122	104.3642	104.4122	0.00
22/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0	0	0	0	0.00
22/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	983	1	1	1	0.00
22/07/2026	RR88 On 05-November-26			Bond Future	7.64	105.6802	105.6284	105.6802	0.00
22/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	3	0	0	0	0.00
22/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	972	1	1	1	0.00
22/07/2026	RR88 On 04-February-27			Bond Future	7.63	103.8339	103.7792	103.8339	0.00
22/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	364	0	0	0	0.00
22/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	235	0	0	0	0.00
22/07/2026	RR88 On 06-May-27			Bond Future	7.58	105.8211	105.7655	105.8211	0.00
22/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	370	0	0	0	0.00
22/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	186	0	0	0	0.00
22/07/2026	RR88 On 05-August-27			Bond Future	7.43	102.5538	102.4975	102.5538	0.00
22/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	328	0	0	0	0.00
22/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	96	0	0	0	0.00
22/07/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/07/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00