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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/07/2026 TO: 24/07/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	2029 On 06-August-26			Bond Future	152.22	152.2622	152.2186	152.2622	5,396.00
24/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	8119	8	8	8	0.00
24/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2029 On 05-November-26			Bond Future	153.51	153.5678	153.5097	153.5678	8,291.00
24/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	5950	6	6	6	0.00
24/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2029 On 04-February-27			Bond Future	156.49	156.5126	156.4898	156.5126	0.00
24/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6770	7	7	7	0.00
24/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2029 On 06-May-27			Bond Future	158.05	158.0017	158.0477	158.0017	0.00
24/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4728	5	5	5	0.00
24/07/2026	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
24/07/2026	2029 On 05-August-27			Bond Future	161.12	161.0844	161.1206	161.0844	0.00
24/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	4401	4	4	4	0.00
24/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2030 On 06-August-26			Bond Future	8.09	99.6614	99.9752	99.6614	32,924.00
24/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	3272	3	3	3	0.00
24/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
24/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	21	0	0	0	1,000.00
24/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	266	0	0	0	0.00
24/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	369	1	0	1	1,000.00
24/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	1170	1	1	1	0.00
24/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	2667	3	3	3	0.00
24/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2030 On 05-November-26			Bond Future	8.15	101.4796	101.7900	101.4796	137,050.00
24/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1268	1	1	1	0.00
24/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	593	1	1	1	0.00
24/07/2026	2030 On 04-February-27			Bond Future	8.18	99.3938	99.7341	99.3938	22,702.00
24/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	582	0	1	0	0.00
24/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	1512	2	2	2	0.00
24/07/2026	2030 On 06-May-27			Bond Future	8.21	101.2962	101.6882	101.2962	0.00
24/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	329	0	0	0	0.00
24/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	2608	3	3	3	0.00
24/07/2026	2030 On 05-August-27			Bond Future	8.27	99.2400	99.6323	99.2400	0.00
24/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	996	1	1	1	0.00
24/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	1357	2	1	2	0.00
24/07/2026	2031 On 06-August-26			Bond Future	117.58	117.3173	117.5842	117.3173	4,380.00
24/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3774	4	4	4	0.00
24/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2031 On 05-November-26			Bond Future	119.75	119.4863	119.7474	119.4863	11,705.00
24/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	8257	8	8	8	0.00
24/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2031 On 04-February-27			Bond Future	119.56	119.2648	119.5591	119.2648	0.00
24/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	3423	3	3	3	0.00
24/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	44	0	0	0	0.00
24/07/2026	2031 On 06-May-27			Bond Future	121.93	121.5750	121.9287	121.5750	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
24/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	5068	5	5	5	0.00
24/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	10	0	0	0	0.00
24/07/2026	2031 On 05-August-27			Bond Future	121.73	121.3755	121.7274	121.3755	0.00
24/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	1084	1	1	1	0.00
24/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	767	1	1	1	0.00
24/07/2026	2032 On 06-August-26			Bond Future	8.44	101.7695	102.1446	101.7695	56,052.00
24/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	7027	7	7	7	0.00
24/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2032 On 05-November-26			Bond Future	8.50	99.4669	99.8396	99.4669	180,591.00
24/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	3242	3	3	3	0.00
24/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	513	1	1	1	0.00
24/07/2026	2032 On 04-February-27			Bond Future	8.55	101.3506	101.7545	101.3506	0.00
24/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	1519	1	2	1	0.00
24/07/2026	2032 On 04-February-27	8.08	Call	Bond Future	852	1	1	1	500.00
24/07/2026	2032 On 04-February-27	7.58	Call	Bond Future	407	0	0	0	500.00
24/07/2026	2032 On 04-February-27	8.36	Call	Bond Future	1284	1	1	1	0.00
24/07/2026	2032 On 04-February-27	8.36	Put	Bond Future	2053	2	2	2	500.00
24/07/2026	2032 On 04-February-27	7.58	Put	Bond Future	4437	5	4	5	0.00
24/07/2026	2032 On 04-February-27	8.08	Put	Bond Future	2776	3	3	3	0.00
24/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1798	2	2	2	0.00
24/07/2026	2032 On 06-May-27			Bond Future	8.59	99.1299	99.5867	99.1299	0.00
24/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	736	0	1	0	0.00
24/07/2026	2032 On 06-May-27	8.08	Call	Bond Future	1045	1	1	1	500.00
24/07/2026	2032 On 06-May-27	8.47	Call	Bond Future	1665	1	2	1	0.00
24/07/2026	2032 On 06-May-27	7.58	Call	Bond Future	584	0	1	0	500.00
24/07/2026	2032 On 06-May-27	7.94	Call	Bond Future	881	1	1	1	500.00
24/07/2026	2032 On 06-May-27	8.44	Call	Bond Future	1609	1	2	1	500.00
24/07/2026	2032 On 06-May-27	8.93	Call	Bond Future	2721	2	3	2	0.00
24/07/2026	2032 On 06-May-27	8.93	Put	Bond Future	1397	2	1	2	500.00
24/07/2026	2032 On 06-May-27	8.44	Put	Bond Future	2183	2	2	2	0.00
24/07/2026	2032 On 06-May-27	8.08	Put	Bond Future	3044	3	3	3	0.00
24/07/2026	2032 On 06-May-27	7.94	Put	Bond Future	3440	4	3	4	0.00
24/07/2026	2032 On 06-May-27	8.47	Put	Bond Future	2122	2	2	2	500.00
24/07/2026	2032 On 06-May-27	7.58	Put	Bond Future	4603	5	5	5	0.00

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24/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	3860	4	4	4	0.00
24/07/2026	2032 On 05-August-27			Bond Future	8.64	101.0406	101.4988	101.0406	0.00
24/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	1636	1	2	1	0.00
24/07/2026	2032 On 05-August-27	8.44	Call	Bond Future	1671	1	2	1	500.00
24/07/2026	2032 On 05-August-27	9.08	Call	Bond Future	3058	3	3	3	0.00
24/07/2026	2032 On 05-August-27	7.94	Call	Bond Future	994	1	1	1	500.00
24/07/2026	2032 On 05-August-27	8.44	Put	Bond Future	2436	3	2	3	0.00
24/07/2026	2032 On 05-August-27	9.08	Put	Bond Future	1454	2	1	2	500.00
24/07/2026	2032 On 05-August-27	7.94	Put	Bond Future	3661	4	4	4	0.00
24/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	2477	3	2	3	0.00
24/07/2026	2033 On 06-August-26			Bond Future	147.70	148.0695	147.7045	148.0695	8,870.00
24/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13454	14	13	14	0.00
24/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2033 On 05-November-26			Bond Future	148.82	149.2002	148.8152	149.2002	15,877.00
24/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11555	12	12	12	0.00
24/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2033 On 04-February-27			Bond Future	151.70	152.0612	151.7040	152.0612	0.00
24/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	8994	9	9	9	0.00
24/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2033 On 06-May-27			Bond Future	153.06	153.3581	153.0610	153.3581	0.00
24/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	1851	2	2	2	0.00
24/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2033 On 05-August-27			Bond Future	156.04	156.3502	156.0370	156.3502	0.00
24/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	2887	3	3	3	0.00
24/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2037 On 06-August-26			Bond Future	9.02	96.4071	96.8012	96.4071	147,445.00
24/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	15614	15	16	15	0.00
24/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	13469	13	13	13	0.00
24/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	10186	10	10	10	0.00
24/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	6251	6	6	6	2,541.00
24/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	2021	2	2	2	0.00
24/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	211	0	0	0	8,000.00
24/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0	0	0	0	2,541.00
24/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	3	0	0	0	0.00

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24/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0	0	0	0	2,541.00
24/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2037 On 05-November-26			Bond Future	9.07	98.1658	98.5584	98.1658	190,336.00
24/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	9496	9	9	9	0.00
24/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	10600	10	11	10	0.00
24/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	7451	7	7	7	0.00
24/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	3643	3	4	3	4,490.00
24/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	410	0	0	0	4,490.00
24/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	1213	1	1	1	0.00
24/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	175	0	0	0	4,490.00
24/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	235	0	0	0	0.00
24/07/2026	2037 On 04-February-27			Bond Future	9.12	95.7669	96.1900	95.7669	0.00
24/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	4156	4	4	4	0.00
24/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	5491	5	5	5	0.00
24/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	3347	3	3	3	0.00
24/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1020	1	1	1	4,490.00
24/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	2173	2	2	2	4,490.00
24/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	5437	6	5	6	0.00
24/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	1291	1	1	1	4,490.00
24/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1756	2	2	2	0.00
24/07/2026	2037 On 06-May-27			Bond Future	9.17	97.5998	98.0748	97.5998	0.00
24/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	1592	1	2	1	0.00
24/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	5323	5	5	5	0.00
24/07/2026	2037 On 05-August-27			Bond Future	9.23	95.2216	95.6987	95.2216	0.00
24/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	2917	3	3	3	0.00
24/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	4018	4	4	4	0.00
24/07/2026	2038 On 06-August-26			Bond Future	161.13	160.9282	161.1263	160.9282	2,616.00
24/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	16406	16	16	16	0.00
24/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2038 On 05-November-26			Bond Future	164.09	163.9034	164.0906	163.9034	3,141.00
24/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	17781	18	18	18	0.00
24/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2038 On 04-February-27			Bond Future	164.99	164.7652	164.9945	164.7652	0.00
24/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	11164	11	11	11	0.00

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24/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2038 On 06-May-27			Bond Future	168.26	167.9567	168.2642	167.9567	0.00
24/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	2164	2	2	2	0.00
24/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2038 On 05-August-27			Bond Future	169.20	168.8993	169.2011	168.8993	0.00
24/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	71	0	0	0	0.00
24/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2040 On 06-August-26			Bond Future	9.35	97.3020	97.6019	97.3020	53,287.00
24/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	18168	18	18	18	0.00
24/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	436	0	0	0	0.00
24/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	1595	2	2	2	13,500.00
24/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2040 On 05-November-26			Bond Future	9.41	99.0771	99.3737	99.0771	26,867.00
24/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	11319	11	11	11	0.00
24/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	12534	12	13	12	0.00
24/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	9049	9	9	9	0.00
24/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	4779	5	5	5	2,300.00
24/07/2026	2040 On 05-November-26	8.85	Call	Bond Future	900	1	1	1	14,000.00
24/07/2026	2040 On 05-November-26	8.85	Put	Bond Future	5152	5	5	5	0.00
24/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	449	1	0	1	2,300.00
24/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	1246	1	1	1	0.00
24/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	209	0	0	0	2,300.00
24/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	271	0	0	0	0.00
24/07/2026	2040 On 04-February-27			Bond Future	9.47	96.4450	96.7705	96.4450	54,058.00
24/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	5200	5	5	5	0.00
24/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	6420	6	6	6	0.00
24/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	3983	4	4	4	0.00
24/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	1225	1	1	1	2,300.00
24/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	2537	3	3	3	2,300.00
24/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	6358	6	6	6	0.00
24/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	1539	2	2	2	2,300.00
24/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1946	2	2	2	0.00
24/07/2026	2040 On 06-May-27			Bond Future	9.52	98.2908	98.6667	98.2908	0.00
24/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	1811	1	2	1	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
24/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	6510	7	7	7	0.00
24/07/2026	2040 On 05-August-27			Bond Future	9.59	95.6753	96.0514	95.6753	0.00
24/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	3249	3	3	3	0.00
24/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	5059	5	5	5	0.00
24/07/2026	2043 On 06-August-26			Bond Future	124.46	124.5669	124.4558	124.5669	3,116.00
24/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	13576	14	14	14	0.00
24/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2043 On 05-November-26			Bond Future	126.75	126.8699	126.7454	126.8699	0.00
24/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	13912	14	14	14	0.00
24/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	7	0	0	0	0.00
24/07/2026	2043 On 04-February-27			Bond Future	126.25	126.3430	126.2458	126.3430	3,116.00
24/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	8891	9	9	9	0.00
24/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	275	0	0	0	0.00
24/07/2026	2043 On 06-May-27			Bond Future	128.75	128.7901	128.7479	128.7901	0.00
24/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	3769	4	4	4	0.00
24/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2501	3	3	3	0.00
24/07/2026	2043 On 05-August-27			Bond Future	128.22	128.2737	128.2214	128.2737	0.00
24/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	2743	3	3	3	0.00
24/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	4082	4	4	4	0.00
24/07/2026	2044 On 06-August-26			Bond Future	9.46	93.9888	94.2746	93.9888	27,960.00
24/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	19945	20	20	20	0.00
24/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	357	0	0	0	0.00
24/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	65	0	0	0	0.00
24/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	2581	2	3	2	0.00
24/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	274	0	0	0	14,500.00
24/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	3889	4	4	4	7,000.00
24/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	2070	2	2	2	7,000.00
24/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2044 On 05-November-26			Bond Future	9.51	95.7034	95.9859	95.7034	123,877.00
24/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	13274	13	13	13	0.00
24/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	2672	3	3	3	0.00
24/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	2788	3	3	3	15,000.00
24/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	261	0	0	0	0.00
24/07/2026	2044 On 04-February-27			Bond Future	9.56	93.1326	93.4430	93.1326	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
24/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	6543	6	7	6	0.00
24/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1869	2	2	2	0.00
24/07/2026	2044 On 06-May-27			Bond Future	9.61	94.9151	95.2740	94.9151	0.00
24/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	2290	2	2	2	0.00
24/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	6598	7	7	7	0.00
24/07/2026	2044 On 05-August-27			Bond Future	9.67	92.3598	92.7187	92.3598	0.00
24/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	3701	3	4	3	0.00
24/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	5529	6	6	6	0.00
24/07/2026	2046 On 06-August-26			Bond Future	143.29	143.1519	143.2910	143.1519	4,329.00
24/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	20911	21	21	21	0.00
24/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2046 On 05-November-26			Bond Future	143.56	143.4268	143.5556	143.4268	18,563.00
24/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	18076	18	18	18	0.00
24/07/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2046 On 04-February-27			Bond Future	146.34	146.1771	146.3426	146.1771	0.00
24/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	15253	15	15	15	0.00
24/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2046 On 06-May-27			Bond Future	146.82	146.5847	146.8179	146.5847	0.00
24/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
24/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	2172	2	2	2	0.00
24/07/2026	2046 On 05-August-27			Bond Future	149.67	149.4442	149.6718	149.4442	0.00
24/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	502	0	1	0	0.00
24/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2050 On 06-August-26			Bond Future	144.13	144.5813	144.1319	144.5813	1,955.00
24/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	20862	21	21	21	0.00
24/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2050 On 05-November-26			Bond Future	146.78	147.2544	146.7835	147.2544	18,145.00
24/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	22943	23	23	23	0.00
24/07/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2050 On 04-February-27			Bond Future	147.09	147.5386	147.0934	147.5386	0.00
24/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	14703	15	15	15	0.00
24/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
24/07/2026	2050 On 06-May-27			Bond Future	150.01	150.3966	150.0085	150.3966	0.00
24/07/2026	2050 On 06-May-27	150.46	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
24/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	451	0	0	0	0.00
24/07/2026	2050 On 05-August-27			Bond Future	150.33	150.7314	150.3252	150.7314	0.00
24/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	0	0	0	0	0.00
24/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	2645	2	3	2	0.00
24/07/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	AL37 On 06-August-26			Index Future	1282.93	1278.5950	1282.9330	1278.5950	0.00
24/07/2026	AL37 On 05-November-26			Index Future	1306.48	1302.1780	1306.4760	1302.1780	0.00
24/07/2026	AL37 On 04-February-27			Index Future	1331.53	1326.8370	1331.5250	1326.8370	0.00
24/07/2026	AL37 On 06-May-27			Index Future	1357.60	1352.2350	1357.6040	1352.2350	0.00
24/07/2026	AL37 On 05-August-27			Index Future	1383.43	1378.0490	1383.4300	1378.0490	0.00
24/07/2026	AL7T On 06-August-26			Index Future	1658.01	1651.4530	1658.0100	1651.4530	0.00
24/07/2026	AL7T On 05-November-26			Index Future	1688.44	1681.9130	1688.4370	1681.9130	0.00
24/07/2026	AL7T On 04-February-27			Index Future	1720.81	1713.7630	1720.8090	1713.7630	0.00
24/07/2026	AL7T On 06-May-27			Index Future	1754.51	1746.5680	1754.5120	1746.5680	0.00
24/07/2026	AL7T On 05-August-27			Index Future	1787.89	1779.9090	1787.8880	1779.9090	0.00
24/07/2026	ALBI On 06-August-26			Index Future	1398.39	1393.5940	1398.3870	1393.5940	61.00
24/07/2026	ALBI On 05-November-26			Index Future	1424.05	1419.2990	1424.0490	1419.2990	12.00
24/07/2026	ALBI On 04-February-27			Index Future	1451.35	1446.1750	1451.3520	1446.1750	0.00
24/07/2026	ALBI On 06-May-27			Index Future	1479.78	1473.8580	1479.7780	1473.8580	0.00
24/07/2026	ALBI On 05-August-27			Index Future	1507.93	1501.9940	1507.9280	1501.9940	0.00
24/07/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C039 On 31-March-39			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
24/07/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/07/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
24/07/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/07/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	CC42 On 31-March-42			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
24/07/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	ES33 On 06-August-26			Bond Future	9.18	94.1219	94.4397	94.1219	0.00
24/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12571	12	13	12	0.00
24/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
24/07/2026	ES33 On 05-November-26			Bond Future	9.26	92.0689	92.3842	92.0689	0.00
24/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7056	7	7	7	0.00
24/07/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
24/07/2026	ES33 On 04-February-27			Bond Future	9.33	93.8345	94.1780	93.8345	0.00
24/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1681	1	2	1	0.00
24/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
24/07/2026	ES33 On 06-May-27			Bond Future	9.39	91.8564	92.2482	91.8564	0.00
24/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
24/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2677	3	3	3	0.00
24/07/2026	ES33 On 05-August-27			Bond Future	9.47	93.6475	94.0402	93.6475	0.00
24/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0	0	0	0	0.00
24/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	880	1	1	1	0.00
24/07/2026	ES42 On 06-August-26			Bond Future	9.79	91.9641	92.2606	91.9641	0.00
24/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17786	17	18	17	0.00
24/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
24/07/2026	ES42 On 05-November-26			Bond Future	9.86	89.4004	89.6941	89.4004	0.00
24/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11729	11	12	11	0.00
24/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
24/07/2026	ES42 On 04-February-27			Bond Future	9.92	91.1149	91.4361	91.1149	0.00
24/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2576	2	3	2	0.00
24/07/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
24/07/2026	ES42 On 06-May-27			Bond Future	9.98	88.6153	88.9836	88.6153	0.00
24/07/2026	ES42 On 06-May-27	9.33	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
24/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	4759	5	5	5	0.00
24/07/2026	ES42 On 05-August-27			Bond Future	10.05	90.3424	90.7112	90.3424	0.00
24/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0	0	0	0	0.00
24/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	1471	2	1	2	0.00
24/07/2026	GOVI On 06-August-26			GOVI	1371.44	1366.6420	1371.4440	1366.6420	338.00
24/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1824440	178	182	178	0.00
24/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
24/07/2026	GOVI On 05-November-26			GOVI	1396.61	1391.8490	1396.6120	1391.8490	390.00
24/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1196120	115	120	115	0.00
24/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
24/07/2026	GOVI On 04-February-27			GOVI	1423.39	1418.2060	1423.3880	1418.2060	0.00
24/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	543880	49	54	49	0.00
24/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
24/07/2026	GOVI On 06-May-27			GOVI	1451.27	1445.3530	1451.2660	1445.3530	0.00
24/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	242660	18	24	18	0.00
24/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
24/07/2026	GOVI On 05-August-27			GOVI	1478.87	1472.9450	1478.8740	1472.9450	0.00
24/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	138740	8	14	8	0.00
24/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
24/07/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/07/2026	I258 On 06-August-26			Bond Future	132.36	134.5780	132.3584	134.5780	0.00
24/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	19408	22	19	22	0.00
24/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
24/07/2026	I258 On 05-November-26			Bond Future	134.79	137.0660	134.7934	137.0660	0.00
24/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	19857	22	20	22	0.00
24/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	13	0	0	0	0.00
24/07/2026	I258 On 04-February-27			Bond Future	134.45	136.7345	134.4500	136.7345	0.00
24/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	15782	18	16	18	0.00
24/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	232	0	0	0	0.00
24/07/2026	I258 On 06-May-27			Bond Future	137.11	139.3831	137.1147	139.3831	0.00
24/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	6099	8	6	8	0.00
24/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3764	3	4	3	0.00
24/07/2026	I258 On 05-August-27			Bond Future	136.75	139.0733	136.7508	139.0733	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
24/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	4250	6	4	6	0.00
24/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	6429	6	6	6	0.00
24/07/2026	IGOV On 06-August-26			Index Future	451.54	451.8880	451.5400	451.8880	250.00
24/07/2026	IGOV On 05-November-26			Index Future	459.94	460.3350	459.9380	460.3350	8.00
24/07/2026	IGOV On 04-February-27			Index Future	468.87	469.1620	468.8660	469.1620	0.00
24/07/2026	IGOV On 06-May-27			Index Future	478.16	478.2510	478.1570	478.2510	0.00
24/07/2026	IGOV On 05-August-27			Index Future	487.36	487.4860	487.3580	487.4860	0.00
24/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/07/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/07/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
24/07/2026	R033 On 06-August-26			Bond Future	8.55	110.4762	110.8692	110.4762	2,853.00
24/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	8415	8	8	8	0.00
24/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R033 On 05-November-26			Bond Future	8.61	107.4501	107.8404	107.4501	9,120.00
24/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	4123	4	4	4	0.00
24/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	560	1	1	1	0.00
24/07/2026	R033 On 04-February-27			Bond Future	8.65	109.4851	109.9088	109.4851	0.00
24/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	1998	2	2	2	0.00
24/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	2021	2	2	2	0.00
24/07/2026	R033 On 06-May-27			Bond Future	8.69	106.5375	107.0181	106.5375	0.00
24/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	926	1	1	1	0.00
24/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	4602	5	5	5	0.00
24/07/2026	R033 On 05-August-27			Bond Future	8.75	108.5908	109.0726	108.5908	0.00
24/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	2029	2	2	2	0.00
24/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	2995	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
24/07/2026	R035 On 06-August-26			Bond Future	8.73	104.4182	104.8381	104.4182	13,179.00
24/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	12757	12	13	12	0.00
24/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	8418	8	8	8	0.00
24/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	2	0	0	0	4,876.00
24/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	0	0	0	0	4,876.00
24/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	1	0	0	0	0.00
24/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	66	0	0	0	0.00
24/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	643	1	1	1	350.00
24/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	44	0	0	0	0.00
24/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	902	1	1	1	0.00
24/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	3870	3	4	3	0.00
24/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	5648	5	6	5	0.00
24/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	2880	3	3	3	0.00
24/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	5703	5	6	5	0.00
24/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	2934	3	3	3	250.00
24/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	2453	2	2	2	200.00
24/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	5205	5	5	5	0.00
24/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	7937	8	8	8	0.00
24/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	0	0	0	0	200.00
24/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	4	0	0	0	200.00
24/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	93	0	0	0	0.00
24/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	2	0	0	0	250.00
24/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	55	0	0	0	0.00
24/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	58	0	0	0	350.00
24/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	756	1	1	1	0.00
24/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	2	0	0	0	350.00
24/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	19	0	0	0	0.00
24/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	538	1	1	1	0.00
24/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	2711	3	3	3	0.00
24/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	2424	3	2	3	4,876.00
24/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	4797	5	5	5	0.00
24/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	5114	6	5	6	0.00
24/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	6396	7	6	7	0.00
24/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	0	0	0	0	250.00
24/07/2026	R035 On 06-August-26	11.06	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
24/07/2026	R035 On 05-November-26			Bond Future	8.79	101.8218	102.2402	101.8218	101,227.00
24/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	7236	7	7	7	0.00
24/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	1923	2	2	2	200.00
24/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	2501	2	3	2	0.00
24/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	1054	1	1	1	0.00
24/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	377	0	0	0	600.00
24/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	6122	6	6	6	0.00
24/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	3823	4	4	4	0.00
24/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	878	1	1	1	200.00
24/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1836	2	2	2	0.00
24/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	423	0	0	0	200.00
24/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	2913	3	3	3	600.00
24/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	5278	6	5	6	0.00
24/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	1431	2	1	2	600.00
24/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	304	0	0	0	0.00
24/07/2026	R035 On 04-February-27			Bond Future	8.83	103.7501	104.2008	103.7501	0.00
24/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	2970	3	3	3	0.00
24/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	472	0	0	0	3,000.00
24/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	944	1	1	1	3,000.00
24/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	2407	2	2	2	0.00
24/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	2665	2	3	2	0.00
24/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	4555	4	5	4	0.00
24/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	1330	1	1	1	1,050.00
24/07/2026	R035 On 04-February-27	7.86	Call	Bond Future	575	0	1	0	500.00
24/07/2026	R035 On 04-February-27	8.36	Call	Bond Future	1202	1	1	1	500.00
24/07/2026	R035 On 04-February-27	8.67	Call	Bond Future	1885	2	2	2	0.00
24/07/2026	R035 On 04-February-27	8.67	Put	Bond Future	2818	3	3	3	500.00
24/07/2026	R035 On 04-February-27	8.36	Put	Bond Future	3939	4	4	4	0.00
24/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	1234	1	1	1	1,050.00
24/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	2115	2	2	2	1,050.00
24/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	3656	4	4	4	0.00
24/07/2026	R035 On 04-February-27	7.86	Put	Bond Future	6310	7	6	7	0.00
24/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	2311	3	2	3	3,000.00
24/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	4629	5	5	5	0.00
24/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	7190	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
24/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1914	2	2	2	0.00
24/07/2026	R035 On 06-May-27			Bond Future	8.87	101.2311	101.7363	101.2311	0.00
24/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	1322	1	1	1	500.00
24/07/2026	R035 On 06-May-27	7.86	Call	Bond Future	841	1	1	1	500.00
24/07/2026	R035 On 06-May-27	8.36	Call	Bond Future	1509	1	2	1	500.00
24/07/2026	R035 On 06-May-27	8.78	Call	Bond Future	2476	2	2	2	0.00
24/07/2026	R035 On 06-May-27	8.75	Call	Bond Future	2390	2	2	2	500.00
24/07/2026	R035 On 06-May-27	9.27	Call	Bond Future	4094	4	4	4	0.00
24/07/2026	R035 On 06-May-27	9.27	Put	Bond Future	1910	2	2	2	500.00
24/07/2026	R035 On 06-May-27	8.75	Put	Bond Future	3064	3	3	3	0.00
24/07/2026	R035 On 06-May-27	8.78	Put	Bond Future	2982	3	3	3	500.00
24/07/2026	R035 On 06-May-27	8.36	Put	Bond Future	4397	5	4	5	0.00
24/07/2026	R035 On 06-May-27	7.86	Put	Bond Future	6659	7	7	7	0.00
24/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	4845	5	5	5	0.00
24/07/2026	R035 On 05-August-27			Bond Future	8.92	103.1826	103.6901	103.1826	0.00
24/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	2473	2	2	2	0.00
24/07/2026	R035 On 05-August-27	8.25	Call	Bond Future	1524	1	2	1	500.00
24/07/2026	R035 On 05-August-27	8.75	Call	Bond Future	2549	2	3	2	500.00
24/07/2026	R035 On 05-August-27	9.42	Call	Bond Future	4686	4	5	4	0.00
24/07/2026	R035 On 05-August-27	9.42	Put	Bond Future	2041	2	2	2	500.00
24/07/2026	R035 On 05-August-27	8.75	Put	Bond Future	3485	4	3	4	0.00
24/07/2026	R035 On 05-August-27	8.25	Put	Bond Future	5243	6	5	6	0.00
24/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	3574	4	4	4	0.00
24/07/2026	R038 On 06-August-26			Bond Future	9.16	115.6875	116.1117	115.6875	2,147.00
24/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	17755	17	18	17	0.00
24/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R038 On 05-November-26			Bond Future	9.22	112.3153	112.7370	112.3153	3,833.00
24/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	10839	10	11	10	0.00
24/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	308	0	0	0	0.00
24/07/2026	R038 On 04-February-27			Bond Future	9.27	114.4424	114.8993	114.4424	0.00
24/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	4595	4	5	4	0.00
24/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	2221	2	2	2	0.00
24/07/2026	R038 On 06-May-27			Bond Future	9.32	111.1484	111.6651	111.1484	0.00
24/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	1825	1	2	1	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
24/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	6390	7	6	7	0.00
24/07/2026	R038 On 05-August-27			Bond Future	9.39	113.2904	113.8086	113.2904	0.00
24/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	3281	3	3	3	0.00
24/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	4974	5	5	5	0.00
24/07/2026	R053 On 06-August-26			Bond Future	9.35	125.9819	126.4485	125.9819	4,687.00
24/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	27337	27	27	27	0.00
24/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	0	0	0	0	530.00
24/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	7	0	0	0	0.00
24/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	394	0	0	0	530.00
24/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	3325	3	3	3	0.00
24/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	464	1	0	1	530.00
24/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	3330	4	3	4	530.00
24/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	9230	10	9	10	0.00
24/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	16053	17	16	17	0.00
24/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R053 On 05-November-26			Bond Future	9.40	122.4194	122.8833	122.4194	54,996.00
24/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	18475	18	18	18	0.00
24/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	368	0	0	0	0.00
24/07/2026	R053 On 04-February-27			Bond Future	9.44	124.7379	125.2403	124.7379	0.00
24/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	8770	9	9	9	0.00
24/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	2803	3	3	3	0.00
24/07/2026	R053 On 06-May-27			Bond Future	9.48	121.2627	121.8304	121.2627	0.00
24/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	3102	3	3	3	0.00
24/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	9710	10	10	10	0.00
24/07/2026	R053 On 05-August-27			Bond Future	9.53	123.5997	124.1691	123.5997	0.00
24/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	5167	5	5	5	0.00
24/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	7995	8	8	8	0.00
24/07/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
24/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	20	0	0	0	0.00
24/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	20	0	0	0	0.00
24/07/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
24/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	28	0	0	0	0.00
24/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	28	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
24/07/2026	R202 On 06-August-26			Bond Future	301.98	301.9068	301.9804	301.9068	594.00
24/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	23120	23	23	23	0.00
24/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R202 On 05-November-26			Bond Future	307.54	307.4885	307.5360	307.4885	732.00
24/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	27076	27	27	27	0.00
24/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R202 On 04-February-27			Bond Future	307.89	307.7719	307.8926	307.7719	0.00
24/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	13163	13	13	13	0.00
24/07/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R202 On 06-May-27			Bond Future	313.99	313.7337	313.9943	313.7337	0.00
24/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	7004	7	7	7	0.00
24/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R202 On 05-August-27			Bond Future	314.35	314.1105	314.3540	314.1105	0.00
24/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	1384	1	1	1	0.00
24/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R209 On 06-August-26			Bond Future	8.87	85.1466	85.5175	85.1466	4,706.00
24/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	12851	12	13	12	0.00
24/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R209 On 05-November-26			Bond Future	8.93	83.5489	83.9190	83.5489	42,509.00
24/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	7591	7	8	7	0.00
24/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	259	0	0	0	0.00
24/07/2026	R209 On 04-February-27			Bond Future	8.97	85.1312	85.5285	85.1312	0.00
24/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	3342	3	3	3	0.00
24/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	2288	2	2	2	0.00
24/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	601	0	1	0	3,237.00
24/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	2345	3	2	3	3,237.00
24/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	5956	6	6	6	0.00
24/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1668	2	2	2	0.00
24/07/2026	R209 On 06-May-27			Bond Future	9.01	83.6087	84.0515	83.6087	0.00
24/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	1355	1	1	1	0.00
24/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1129	1	1	1	4,620.00
24/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	3710	3	4	3	0.00
24/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	2065	2	2	2	4,620.00
24/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	5341	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	4659	5	5	5	0.00
24/07/2026	R209 On 05-August-27			Bond Future	9.06	85.2204	85.6656	85.2204	0.00
24/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	2499	2	2	2	0.00
24/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	3512	4	4	4	0.00
24/07/2026	R210 On 06-August-26			Bond Future	270.33	270.2285	270.3313	270.2285	284.00
24/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10491	10	10	10	0.00
24/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R210 On 05-November-26			Bond Future	271.71	271.6291	271.7094	271.6291	147.00
24/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	18379	18	18	18	0.00
24/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R210 On 04-February-27			Bond Future	276.98	276.8379	276.9843	276.8379	300.00
24/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	10954	11	11	11	0.00
24/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R210 On 06-May-27			Bond Future	278.80	278.5257	278.7976	278.5257	0.00
24/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7668	7	8	7	0.00
24/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R210 On 05-August-27			Bond Future	284.22	283.9595	284.2176	283.9595	0.00
24/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	8208	8	8	8	0.00
24/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R213 On 06-August-26			Bond Future	8.28	98.0155	98.3429	98.0155	18,951.00
24/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	4927	5	5	5	0.00
24/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R213 On 05-November-26			Bond Future	8.34	96.2533	96.5780	96.2533	19,581.00
24/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	1984	2	2	2	0.00
24/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	595	1	1	1	0.00
24/07/2026	R213 On 04-February-27			Bond Future	8.39	98.0760	98.4299	98.0760	33,457.00
24/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	919	1	1	1	0.00
24/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1745	2	2	2	0.00
24/07/2026	R213 On 06-May-27			Bond Future	8.42	96.4002	96.8042	96.4002	0.00
24/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	507	0	1	0	0.00
24/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	3279	3	3	3	0.00
24/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	1055	1	1	1	2,830.00
24/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	745	1	1	1	2,830.00
24/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1969	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	3235	3	3	3	0.00
24/07/2026	R213 On 05-August-27			Bond Future	8.48	98.2588	98.6637	98.2588	0.00
24/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1300	1	1	1	0.00
24/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	915	1	1	1	1,200.00
24/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	1794	2	2	2	0.00
24/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1489	2	1	2	1,200.00
24/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	2472	3	2	3	0.00
24/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1906	2	2	2	0.00
24/07/2026	R214 On 06-August-26			Bond Future	9.39	79.9682	80.2327	79.9682	9,850.00
24/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	14607	14	15	14	0.00
24/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R214 On 05-November-26			Bond Future	9.45	78.1303	78.3926	78.1303	23,868.00
24/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	9340	9	9	9	0.00
24/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	298	0	0	0	0.00
24/07/2026	R214 On 04-February-27			Bond Future	9.50	79.6100	79.8959	79.6100	0.00
24/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	4381	4	4	4	0.00
24/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1877	2	2	2	0.00
24/07/2026	R214 On 06-May-27			Bond Future	9.54	77.8344	78.1609	77.8344	0.00
24/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	1597	1	2	1	0.00
24/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	5967	6	6	6	0.00
24/07/2026	R214 On 05-August-27			Bond Future	9.60	79.3349	79.6621	79.3349	0.00
24/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	2869	3	3	3	0.00
24/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	4642	5	5	5	0.00
24/07/2026	R248 On 06-August-26			Bond Future	9.42	97.3984	97.7488	97.3984	62,479.00
24/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	20900	21	21	21	0.00
24/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	4874	5	5	5	0.00
24/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	89	0	0	0	0.00
24/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	350	0	0	0	0.00
24/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	2328	3	2	3	100.00
24/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	3894	4	4	4	1,762.00
24/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	64	0	0	0	1,762.00
24/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R248 On 05-November-26			Bond Future	9.48	94.7373	95.0856	94.7373	282,686.00
24/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	14142	14	14	14	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
24/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	281	0	0	0	0.00
24/07/2026	R248 On 04-February-27			Bond Future	9.53	96.5314	96.9090	96.5314	0.00
24/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	6831	7	7	7	0.00
24/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	2062	2	2	2	0.00
24/07/2026	R248 On 06-May-27			Bond Future	9.57	93.9377	94.3651	93.9377	260.00
24/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	2478	2	2	2	0.00
24/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	7012	7	7	7	0.00
24/07/2026	R248 On 05-August-27			Bond Future	9.62	95.7485	96.1773	95.7485	0.00
24/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	3935	4	4	4	0.00
24/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	6038	6	6	6	0.00
24/07/2026	R2R9 On 06-August-26			Bond Future	9.26	107.6583	108.1168	107.6583	8,543.00
24/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	94997	95	95	95	0.00
24/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R2R9 On 05-November-26			Bond Future	9.32	104.6438	105.1011	104.6438	6,446.00
24/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94131	94	94	94	0.00
24/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R2R9 On 04-February-27			Bond Future	9.38	106.6256	107.1169	106.6256	0.00
24/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5520	5	6	5	0.00
24/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1855	2	2	2	0.00
24/07/2026	R2R9 On 06-May-27			Bond Future	9.43	103.6864	104.2346	103.6864	0.00
24/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1911	2	2	2	0.00
24/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	4606	4	5	4	0.00
24/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2158	2	2	2	250.00
24/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	3099	3	3	3	250.00
24/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	5772	6	6	6	0.00
24/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	6362	7	6	7	0.00
24/07/2026	R2R9 On 05-August-27			Bond Future	9.49	105.6847	106.2356	105.6847	0.00
24/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3338	3	3	3	0.00
24/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2175	2	2	2	910.00
24/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2347	2	2	2	180.00
24/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	4313	4	4	4	0.00
24/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	4926	5	5	5	0.00
24/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	3600	4	4	4	180.00
24/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	6657	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
24/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	4037	4	4	4	910.00
24/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	7087	7	7	7	0.00
24/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4993	5	5	5	0.00
24/07/2026	R4R2 On 06-August-26			Bond Future	9.44	108.8410	109.2232	108.8410	4,569.00
24/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95806	95	96	95	0.00
24/07/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R4R2 On 05-November-26			Bond Future	9.50	105.7221	106.1015	105.7221	3,265.00
24/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94879	94	95	94	0.00
24/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
24/07/2026	R4R2 On 04-February-27			Bond Future	9.56	107.7243	108.1366	107.7243	0.00
24/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6547	6	7	6	0.00
24/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2019	2	2	2	0.00
24/07/2026	R4R2 On 06-May-27			Bond Future	9.61	104.6801	105.1481	104.6801	0.00
24/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2177	2	2	2	0.00
24/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7273	7	7	7	0.00
24/07/2026	R4R2 On 05-August-27			Bond Future	9.67	106.6974	107.1667	106.6974	0.00
24/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	3829	4	4	4	0.00
24/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	5694	6	6	6	0.00
24/07/2026	RR87 On 06-August-26			Bond Future	7.23	100.8550	100.8824	100.8550	0.00
24/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0	0	0	0	0.00
24/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	247	0	0	0	0.00
24/07/2026	RR87 On 05-November-26			Bond Future	6.82	102.6949	102.7137	102.6949	0.00
24/07/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
24/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	177	0	0	0	0.00
24/07/2026	RR88 On 06-August-26			Bond Future	7.44	104.4635	104.5592	104.4635	0.00
24/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0	0	0	0	0.00
24/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	788	1	1	1	0.00
24/07/2026	RR88 On 05-November-26			Bond Future	7.44	105.7352	105.8289	105.7352	0.00
24/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	24	0	0	0	0.00
24/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	792	1	1	1	0.00
24/07/2026	RR88 On 04-February-27			Bond Future	7.34	103.8913	104.0150	103.8913	0.00
24/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	533	0	1	0	0.00
24/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	168	0	0	0	0.00

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24/07/2026	RR88 On 06-May-27			Bond Future	7.10	105.8798	106.0530	105.8798	0.00
24/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	581	0	1	0	0.00
24/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	109	0	0	0	0.00
24/07/2026	RR88 On 05-August-27			Bond Future	6.64	102.6141	102.7828	102.6141	0.00
24/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	559	0	1	0	0.00
24/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	42	0	0	0	0.00
24/07/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/07/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00