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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/07/2026 TO: 27/07/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	2029 On 06-August-26			Bond Future	152.26	152.2186	152.2585	152.2186	5,396.00
27/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	8158	8	8	8	0.00
27/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2029 On 05-November-26			Bond Future	153.55	153.5097	153.5501	153.5097	13,032.00
27/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	5990	6	6	6	0.00
27/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2029 On 04-February-27			Bond Future	156.53	156.4898	156.5305	156.4898	0.00
27/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6811	7	7	7	0.00
27/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2029 On 06-May-27			Bond Future	158.09	158.0477	158.0895	158.0477	0.00
27/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4769	5	5	5	0.00
27/07/2026	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
27/07/2026	2029 On 05-August-27			Bond Future	161.16	161.1206	161.1635	161.1206	0.00
27/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	4444	4	4	4	0.00
27/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2030 On 06-August-26			Bond Future	7.95	99.9752	100.4139	99.9752	31,601.00
27/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	3710	3	4	3	0.00
27/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
27/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	48	0	0	0	1,000.00
27/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	477	0	0	0	0.00
27/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	141	0	0	0	1,000.00
27/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	758	1	1	1	0.00
27/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	2229	3	2	3	0.00
27/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2030 On 05-November-26			Bond Future	7.99	101.7900	102.2364	101.7900	143,996.00
27/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1551	1	2	1	0.00
27/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	430	1	0	1	0.00
27/07/2026	2030 On 04-February-27			Bond Future	8.00	99.7341	100.1888	99.7341	22,702.00
27/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	752	1	1	1	0.00
27/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	1229	2	1	2	0.00
27/07/2026	2030 On 06-May-27			Bond Future	8.02	101.6882	102.1518	101.6882	0.00
27/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	434	0	0	0	0.00
27/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	2249	3	2	3	0.00
27/07/2026	2030 On 05-August-27			Bond Future	8.06	99.6323	100.1050	99.6323	0.00
27/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	1223	1	1	1	0.00
27/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	1110	1	1	1	0.00
27/07/2026	2031 On 06-August-26			Bond Future	117.62	117.5842	117.6158	117.5842	4,380.00
27/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3806	4	4	4	0.00
27/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2031 On 05-November-26			Bond Future	119.78	119.7474	119.7794	119.7474	16,577.00
27/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	8289	8	8	8	0.00
27/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2031 On 04-February-27			Bond Future	119.59	119.5591	119.5918	119.5591	0.00
27/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	3453	3	3	3	0.00
27/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	41	0	0	0	0.00
27/07/2026	2031 On 06-May-27			Bond Future	121.96	121.9287	121.9618	121.9287	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
27/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	5101	5	5	5	0.00
27/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	9	0	0	0	0.00
27/07/2026	2031 On 05-August-27			Bond Future	121.76	121.7274	121.7623	121.7274	0.00
27/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	1100	1	1	1	0.00
27/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	748	1	1	1	0.00
27/07/2026	2032 On 06-August-26			Bond Future	8.29	102.1446	102.8141	102.1446	46,052.00
27/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	7697	7	8	7	0.00
27/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2032 On 05-November-26			Bond Future	8.34	99.8396	100.5211	99.8396	191,604.00
27/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	3771	3	4	3	0.00
27/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	361	1	0	1	0.00
27/07/2026	2032 On 04-February-27			Bond Future	8.38	101.7545	102.4488	101.7545	0.00
27/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	1864	2	2	2	0.00
27/07/2026	2032 On 04-February-27	8.08	Call	Bond Future	1088	1	1	1	500.00
27/07/2026	2032 On 04-February-27	7.58	Call	Bond Future	538	0	1	0	500.00
27/07/2026	2032 On 04-February-27	8.36	Call	Bond Future	1596	1	2	1	0.00
27/07/2026	2032 On 04-February-27	8.36	Put	Bond Future	1670	2	2	2	500.00
27/07/2026	2032 On 04-February-27	7.58	Put	Bond Future	3874	4	4	4	0.00
27/07/2026	2032 On 04-February-27	8.08	Put	Bond Future	2318	3	2	3	0.00
27/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1448	2	1	2	0.00
27/07/2026	2032 On 06-May-27			Bond Future	8.41	99.5867	100.2945	99.5867	0.00
27/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	932	1	1	1	0.00
27/07/2026	2032 On 06-May-27	8.08	Call	Bond Future	1299	1	1	1	500.00
27/07/2026	2032 On 06-May-27	8.47	Call	Bond Future	2010	2	2	2	0.00
27/07/2026	2032 On 06-May-27	7.58	Call	Bond Future	744	1	1	1	500.00
27/07/2026	2032 On 06-May-27	7.94	Call	Bond Future	1105	1	1	1	500.00
27/07/2026	2032 On 06-May-27	8.44	Call	Bond Future	1946	2	2	2	500.00
27/07/2026	2032 On 06-May-27	8.93	Call	Bond Future	3165	3	3	3	0.00
27/07/2026	2032 On 06-May-27	8.93	Put	Bond Future	1133	1	1	1	500.00
27/07/2026	2032 On 06-May-27	8.44	Put	Bond Future	1813	2	2	2	0.00
27/07/2026	2032 On 06-May-27	8.08	Put	Bond Future	2590	3	3	3	0.00
27/07/2026	2032 On 06-May-27	7.94	Put	Bond Future	2956	3	3	3	0.00
27/07/2026	2032 On 06-May-27	8.47	Put	Bond Future	1759	2	2	2	500.00
27/07/2026	2032 On 06-May-27	7.58	Put	Bond Future	4056	5	4	5	0.00

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27/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	3348	4	3	4	0.00
27/07/2026	2032 On 05-August-27			Bond Future	8.45	101.4988	102.2204	101.4988	0.00
27/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	1969	2	2	2	0.00
27/07/2026	2032 On 05-August-27	8.44	Call	Bond Future	2008	2	2	2	500.00
27/07/2026	2032 On 05-August-27	9.08	Call	Bond Future	3520	3	4	3	0.00
27/07/2026	2032 On 05-August-27	7.94	Call	Bond Future	1230	1	1	1	500.00
27/07/2026	2032 On 05-August-27	8.44	Put	Bond Future	2052	2	2	2	0.00
27/07/2026	2032 On 05-August-27	9.08	Put	Bond Future	1195	1	1	1	500.00
27/07/2026	2032 On 05-August-27	7.94	Put	Bond Future	3174	4	3	4	0.00
27/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	2088	2	2	2	0.00
27/07/2026	2033 On 06-August-26			Bond Future	147.97	147.7045	147.9680	147.7045	8,870.00
27/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13718	13	14	13	0.00
27/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2033 On 05-November-26			Bond Future	149.08	148.8152	149.0834	148.8152	15,057.00
27/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11823	12	12	12	0.00
27/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2033 On 04-February-27			Bond Future	151.98	151.7040	151.9770	151.7040	0.00
27/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	9267	9	9	9	0.00
27/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2033 On 06-May-27			Bond Future	153.34	153.0610	153.3395	153.0610	0.00
27/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	2130	2	2	2	0.00
27/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2033 On 05-August-27			Bond Future	156.32	156.0370	156.3213	156.0370	0.00
27/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	3171	3	3	3	0.00
27/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2037 On 06-August-26			Bond Future	8.87	96.8012	97.7970	96.8012	142,673.00
27/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	16610	16	17	16	0.00
27/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	14465	13	14	13	0.00
27/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	11182	10	11	10	0.00
27/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	7244	6	7	6	2,541.00
27/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	2852	2	3	2	0.00
27/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	46	0	0	0	8,000.00
27/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0	0	0	0	2,541.00
27/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	0	0	0	0	0.00

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27/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0	0	0	0	2,541.00
27/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2037 On 05-November-26			Bond Future	8.92	98.5584	99.5721	98.5584	203,871.00
27/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	10433	9	10	9	0.00
27/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	11555	11	12	11	0.00
27/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	8339	7	8	7	0.00
27/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	4336	4	4	4	4,490.00
27/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	284	0	0	0	4,490.00
27/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	892	1	1	1	0.00
27/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	116	0	0	0	4,490.00
27/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	158	0	0	0	0.00
27/07/2026	2037 On 04-February-27			Bond Future	8.96	96.1900	97.2230	96.1900	0.00
27/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	4833	4	5	4	0.00
27/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	6250	5	6	5	0.00
27/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	3958	3	4	3	0.00
27/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1304	1	1	1	4,490.00
27/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1752	2	2	2	4,490.00
27/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	4687	5	5	5	0.00
27/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	1017	1	1	1	4,490.00
27/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1401	2	1	2	0.00
27/07/2026	2037 On 06-May-27			Bond Future	9.00	98.0748	99.1278	98.0748	0.00
27/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	1951	2	2	2	0.00
27/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	4628	5	5	5	0.00
27/07/2026	2037 On 05-August-27			Bond Future	9.05	95.6987	96.7722	95.6987	0.00
27/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	3432	3	3	3	0.00
27/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	3459	4	3	4	0.00
27/07/2026	2038 On 06-August-26			Bond Future	161.01	161.1263	161.0140	161.1263	2,616.00
27/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	16294	16	16	16	0.00
27/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2038 On 05-November-26			Bond Future	163.98	164.0906	163.9760	164.0906	3,141.00
27/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	17666	18	18	18	0.00
27/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2038 On 04-February-27			Bond Future	164.88	164.9945	164.8775	164.9945	0.00
27/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	11048	11	11	11	0.00

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27/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2038 On 06-May-27			Bond Future	168.14	168.2642	168.1448	168.2642	0.00
27/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	2045	2	2	2	0.00
27/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2038 On 05-August-27			Bond Future	169.08	169.2011	169.0804	169.2011	0.00
27/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	0	0	0	0	0.00
27/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	50	0	0	0	0.00
27/07/2026	2040 On 06-August-26			Bond Future	9.20	97.6019	98.7737	97.6019	53,437.00
27/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	19340	18	19	18	0.00
27/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	800	0	1	0	0.00
27/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	787	2	1	2	13,500.00
27/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2040 On 05-November-26			Bond Future	9.25	99.3737	100.5665	99.3737	27,181.00
27/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	12424	11	12	11	0.00
27/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	13658	13	14	13	0.00
27/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	10104	9	10	9	0.00
27/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	5636	5	6	5	2,300.00
27/07/2026	2040 On 05-November-26	8.85	Call	Bond Future	1212	1	1	1	14,000.00
27/07/2026	2040 On 05-November-26	8.85	Put	Bond Future	4271	5	4	5	0.00
27/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	311	0	0	0	2,300.00
27/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	910	1	1	1	0.00
27/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	140	0	0	0	2,300.00
27/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	183	0	0	0	0.00
27/07/2026	2040 On 04-February-27			Bond Future	9.30	96.7705	97.9860	96.7705	54,058.00
27/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	6021	5	6	5	0.00
27/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	7312	6	7	6	0.00
27/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	4708	4	5	4	0.00
27/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	1565	1	2	1	2,300.00
27/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	2047	3	2	3	2,300.00
27/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	5483	6	5	6	0.00
27/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	1216	2	1	2	2,300.00
27/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1551	2	2	2	0.00
27/07/2026	2040 On 06-May-27			Bond Future	9.35	98.6667	99.9059	98.6667	0.00
27/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	2223	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
27/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	5683	7	6	7	0.00
27/07/2026	2040 On 05-August-27			Bond Future	9.41	96.0514	97.3146	96.0514	0.00
27/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	3834	3	4	3	0.00
27/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	4380	5	4	5	0.00
27/07/2026	2043 On 06-August-26			Bond Future	124.49	124.4558	124.4909	124.4558	3,116.00
27/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	13611	14	14	14	0.00
27/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2043 On 05-November-26			Bond Future	126.78	126.7454	126.7809	126.7454	0.00
27/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	13947	14	14	14	0.00
27/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	6	0	0	0	0.00
27/07/2026	2043 On 04-February-27			Bond Future	126.28	126.2458	126.2822	126.2458	3,116.00
27/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	8916	9	9	9	0.00
27/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	264	0	0	0	0.00
27/07/2026	2043 On 06-May-27			Bond Future	128.78	128.7479	128.7849	128.7479	0.00
27/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	3775	4	4	4	0.00
27/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2470	3	2	3	0.00
27/07/2026	2043 On 05-August-27			Bond Future	128.26	128.2214	128.2602	128.2214	0.00
27/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	2747	3	3	3	0.00
27/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	4047	4	4	4	0.00
27/07/2026	2044 On 06-August-26			Bond Future	9.30	94.2746	95.5513	94.2746	27,960.00
27/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	21222	20	21	20	0.00
27/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	669	0	1	0	0.00
27/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	131	0	0	0	0.00
27/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	3645	3	4	3	0.00
27/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	61	0	0	0	14,500.00
27/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	2678	4	3	4	7,000.00
27/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	1106	2	1	2	7,000.00
27/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2044 On 05-November-26			Bond Future	9.35	95.9859	97.2855	95.9859	123,877.00
27/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	14490	13	14	13	0.00
27/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	3341	3	3	3	0.00
27/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	2158	3	2	3	15,000.00
27/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	178	0	0	0	0.00
27/07/2026	2044 On 04-February-27			Bond Future	9.40	93.4430	94.7673	93.4430	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
27/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	7487	7	7	7	0.00
27/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1489	2	1	2	0.00
27/07/2026	2044 On 06-May-27			Bond Future	9.44	95.2740	96.6242	95.2740	0.00
27/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	2785	2	3	2	0.00
27/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	5742	7	6	7	0.00
27/07/2026	2044 On 05-August-27			Bond Future	9.50	92.7187	94.0952	92.7187	0.00
27/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	4350	4	4	4	0.00
27/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	4801	6	5	6	0.00
27/07/2026	2046 On 06-August-26			Bond Future	143.64	143.2910	143.6432	143.2910	4,329.00
27/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	21263	21	21	21	0.00
27/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2046 On 05-November-26			Bond Future	143.91	143.5556	143.9140	143.5556	18,563.00
27/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	18434	18	18	18	0.00
27/07/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2046 On 04-February-27			Bond Future	146.71	146.3426	146.7075	146.3426	0.00
27/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	15617	15	16	15	0.00
27/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2046 On 06-May-27			Bond Future	147.19	146.8179	147.1905	146.8179	0.00
27/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
27/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	1799	2	2	2	0.00
27/07/2026	2046 On 05-August-27			Bond Future	150.05	149.6718	150.0520	149.6718	0.00
27/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	882	1	1	1	0.00
27/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2050 On 06-August-26			Bond Future	145.14	144.1319	145.1449	144.1319	1,955.00
27/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	21875	21	22	21	0.00
27/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2050 On 05-November-26			Bond Future	147.81	146.7835	147.8148	146.7835	18,702.00
27/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	23975	23	24	23	0.00
27/07/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2050 On 04-February-27			Bond Future	148.14	147.0934	148.1445	147.0934	0.00
27/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	15755	15	16	15	0.00
27/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2050 On 06-May-27			Bond Future	151.08	150.0085	151.0802	150.0085	0.00
27/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	620	0	1	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
27/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
27/07/2026	2050 On 05-August-27			Bond Future	151.42	150.3252	151.4190	150.3252	0.00
27/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	0	0	0	0	0.00
27/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	1551	3	2	3	0.00
27/07/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	AL37 On 06-August-26			Index Future	1290.27	1282.9330	1290.2700	1282.9330	0.00
27/07/2026	AL37 On 05-November-26			Index Future	1313.94	1306.4760	1313.9400	1306.4760	0.00
27/07/2026	AL37 On 04-February-27			Index Future	1339.12	1331.5250	1339.1220	1331.5250	0.00
27/07/2026	AL37 On 06-May-27			Index Future	1365.35	1357.6040	1365.3460	1357.6040	0.00
27/07/2026	AL37 On 05-August-27			Index Future	1391.33	1383.4300	1391.3260	1383.4300	0.00
27/07/2026	AL7T On 06-August-26			Index Future	1673.69	1658.0100	1673.6900	1658.0100	0.00
27/07/2026	AL7T On 05-November-26			Index Future	1704.40	1688.4370	1704.3950	1688.4370	0.00
27/07/2026	AL7T On 04-February-27			Index Future	1737.06	1720.8090	1737.0600	1720.8090	0.00
27/07/2026	AL7T On 06-May-27			Index Future	1771.08	1754.5120	1771.0760	1754.5120	0.00
27/07/2026	AL7T On 05-August-27			Index Future	1804.78	1787.8880	1804.7770	1787.8880	0.00
27/07/2026	ALBI On 06-August-26			Index Future	1411.84	1398.3870	1411.8350	1398.3870	61.00
27/07/2026	ALBI On 05-November-26			Index Future	1437.74	1424.0490	1437.7360	1424.0490	12.00
27/07/2026	ALBI On 04-February-27			Index Future	1465.29	1451.3520	1465.2900	1451.3520	0.00
27/07/2026	ALBI On 06-May-27			Index Future	1493.98	1479.7780	1493.9840	1479.7780	0.00
27/07/2026	ALBI On 05-August-27			Index Future	1522.41	1507.9280	1522.4130	1507.9280	0.00
27/07/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	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
27/07/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/07/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
27/07/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/07/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	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
27/07/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	ES33 On 06-August-26			Bond Future	9.03	94.4397	95.1801	94.4397	0.00
27/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13311	13	13	13	0.00
27/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
27/07/2026	ES33 On 05-November-26			Bond Future	9.10	92.3842	93.1381	92.3842	0.00
27/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7810	7	8	7	0.00
27/07/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
27/07/2026	ES33 On 04-February-27			Bond Future	9.16	94.1780	94.9462	94.1780	0.00
27/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2450	2	2	2	0.00
27/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
27/07/2026	ES33 On 06-May-27			Bond Future	9.22	92.2482	93.0316	92.2482	0.00
27/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
27/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1894	3	2	3	0.00
27/07/2026	ES33 On 05-August-27			Bond Future	9.29	94.0402	94.8390	94.0402	0.00
27/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0	0	0	0	0.00
27/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	81	1	0	1	0.00
27/07/2026	ES42 On 06-August-26			Bond Future	9.63	92.2606	93.4192	92.2606	0.00
27/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18945	18	19	18	0.00
27/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
27/07/2026	ES42 On 05-November-26			Bond Future	9.70	89.6941	90.8738	89.6941	0.00
27/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12909	12	13	12	0.00
27/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
27/07/2026	ES42 On 04-February-27			Bond Future	9.75	91.4361	92.6385	91.4361	0.00
27/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3779	3	4	3	0.00
27/07/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
27/07/2026	ES42 On 06-May-27			Bond Future	9.81	88.9836	90.2098	88.9836	0.00
27/07/2026	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
27/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3533	5	4	5	0.00
27/07/2026	ES42 On 05-August-27			Bond Future	9.87	90.7112	91.9613	90.7112	0.00
27/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0	0	0	0	0.00
27/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	221	1	0	1	0.00
27/07/2026	GOVI On 06-August-26			GOVI	1385.01	1371.4440	1385.0100	1371.4440	319.00
27/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1960100	182	196	182	0.00
27/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
27/07/2026	GOVI On 05-November-26			GOVI	1410.42	1396.6120	1410.4190	1396.6120	409.00
27/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1334190	120	133	120	0.00
27/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
27/07/2026	GOVI On 04-February-27			GOVI	1437.45	1423.3880	1437.4500	1423.3880	0.00
27/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	684500	54	68	54	0.00
27/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
27/07/2026	GOVI On 06-May-27			GOVI	1465.60	1451.2660	1465.5990	1451.2660	0.00
27/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	385990	24	39	24	0.00
27/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
27/07/2026	GOVI On 05-August-27			GOVI	1493.49	1478.8740	1493.4870	1478.8740	0.00
27/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	284870	14	28	14	0.00
27/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
27/07/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/07/2026	I258 On 06-August-26			Bond Future	133.63	132.3584	133.6274	132.3584	0.00
27/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	20677	19	21	19	0.00
27/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
27/07/2026	I258 On 05-November-26			Bond Future	136.09	134.7934	136.0854	134.7934	0.00
27/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	21142	20	21	20	0.00
27/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	7	0	0	0	0.00
27/07/2026	I258 On 04-February-27			Bond Future	135.77	134.4500	135.7673	134.4500	0.00
27/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	17033	16	17	16	0.00
27/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	165	0	0	0	0.00
27/07/2026	I258 On 06-May-27			Bond Future	138.46	137.1147	138.4580	137.1147	0.00
27/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	6900	6	7	6	0.00
27/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3222	4	3	4	0.00
27/07/2026	I258 On 05-August-27			Bond Future	138.12	136.7508	138.1214	136.7508	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
27/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	4879	4	5	4	0.00
27/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	5687	6	6	6	0.00
27/07/2026	IGOV On 06-August-26			Index Future	452.69	451.5400	452.6860	451.5400	250.00
27/07/2026	IGOV On 05-November-26			Index Future	461.10	459.9380	461.1030	459.9380	8.00
27/07/2026	IGOV On 04-February-27			Index Future	470.05	468.8660	470.0500	468.8660	0.00
27/07/2026	IGOV On 06-May-27			Index Future	479.36	478.1570	479.3630	478.1570	0.00
27/07/2026	IGOV On 05-August-27			Index Future	488.59	487.3580	488.5910	487.3580	0.00
27/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/07/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/07/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
27/07/2026	R033 On 06-August-26			Bond Future	8.39	110.8692	111.7173	110.8692	2,853.00
27/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	9263	8	9	8	0.00
27/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R033 On 05-November-26			Bond Future	8.44	107.8404	108.7037	107.8404	9,120.00
27/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	4811	4	5	4	0.00
27/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	384	1	0	1	0.00
27/07/2026	R033 On 04-February-27			Bond Future	8.47	109.9088	110.7884	109.9088	0.00
27/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	2460	2	2	2	0.00
27/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1602	2	2	2	0.00
27/07/2026	R033 On 06-May-27			Bond Future	8.51	107.0181	107.9148	107.0181	0.00
27/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	1183	1	1	1	0.00
27/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	3962	5	4	5	0.00
27/07/2026	R033 On 05-August-27			Bond Future	8.55	109.0726	109.9868	109.0726	0.00
27/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	2457	2	2	2	0.00
27/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	2509	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
27/07/2026	R035 On 06-August-26			Bond Future	8.58	104.8381	105.7487	104.8381	12,732.00
27/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	13668	13	14	13	0.00
27/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	9329	8	9	8	0.00
27/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	4	0	0	0	4,876.00
27/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	0	0	0	0	4,876.00
27/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	2	0	0	0	0.00
27/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	136	0	0	0	0.00
27/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	1094	1	1	1	350.00
27/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	92	0	0	0	0.00
27/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	1456	1	1	1	0.00
27/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	4763	4	5	4	0.00
27/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	6556	6	7	6	0.00
27/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	3740	3	4	3	0.00
27/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	6612	6	7	6	0.00
27/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	3796	3	4	3	250.00
27/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	3285	2	3	2	200.00
27/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	6112	5	6	5	0.00
27/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	8847	8	9	8	0.00
27/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	0	0	0	0	200.00
27/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	0	0	0	0	200.00
27/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	15	0	0	0	0.00
27/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	0	0	0	0	250.00
27/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	7	0	0	0	0.00
27/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	8	0	0	0	350.00
27/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	297	1	0	1	0.00
27/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	0	0	0	0	350.00
27/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	2	0	0	0	0.00
27/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	181	1	0	1	0.00
27/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	1847	3	2	3	0.00
27/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	1584	2	2	2	4,876.00
27/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	3888	5	4	5	0.00
27/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	4204	5	4	5	0.00
27/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	5485	6	5	6	0.00
27/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	0	0	0	0	250.00
27/07/2026	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
27/07/2026	R035 On 05-November-26			Bond Future	8.63	102.2402	103.1671	102.2402	101,093.00
27/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	8065	7	8	7	0.00
27/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	2411	2	2	2	200.00
27/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	3063	3	3	3	0.00
27/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	1389	1	1	1	0.00
27/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	527	0	1	0	600.00
27/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	6917	6	7	6	0.00
27/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	4503	4	5	4	0.00
27/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	631	1	1	1	200.00
27/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1397	2	1	2	0.00
27/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	291	0	0	0	200.00
27/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	2321	3	2	3	600.00
27/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	4502	5	5	5	0.00
27/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	1065	1	1	1	600.00
27/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	206	0	0	0	0.00
27/07/2026	R035 On 04-February-27			Bond Future	8.67	104.2008	105.1452	104.2008	0.00
27/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	3529	3	4	3	0.00
27/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	620	0	1	0	3,000.00
27/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	1213	1	1	1	3,000.00
27/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	2908	2	3	2	0.00
27/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	3193	3	3	3	0.00
27/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	5231	5	5	5	0.00
27/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	1676	1	2	1	1,050.00
27/07/2026	R035 On 04-February-27	7.86	Call	Bond Future	753	1	1	1	500.00
27/07/2026	R035 On 04-February-27	8.36	Call	Bond Future	1524	1	2	1	500.00
27/07/2026	R035 On 04-February-27	8.67	Call	Bond Future	2320	2	2	2	0.00
27/07/2026	R035 On 04-February-27	8.67	Put	Bond Future	2309	3	2	3	500.00
27/07/2026	R035 On 04-February-27	8.36	Put	Bond Future	3317	4	3	4	0.00
27/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	965	1	1	1	1,050.00
27/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1700	2	2	2	1,050.00
27/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	3058	4	3	4	0.00
27/07/2026	R035 On 04-February-27	7.86	Put	Bond Future	5544	6	6	6	0.00
27/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	1867	2	2	2	3,000.00
27/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	3953	5	4	5	0.00
27/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	6394	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
27/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1529	2	2	2	0.00
27/07/2026	R035 On 06-May-27			Bond Future	8.70	101.7363	102.6990	101.7363	0.00
27/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	1637	1	2	1	500.00
27/07/2026	R035 On 06-May-27	7.86	Call	Bond Future	1059	1	1	1	500.00
27/07/2026	R035 On 06-May-27	8.36	Call	Bond Future	1856	2	2	2	500.00
27/07/2026	R035 On 06-May-27	8.78	Call	Bond Future	2954	2	3	2	0.00
27/07/2026	R035 On 06-May-27	8.75	Call	Bond Future	2859	2	3	2	500.00
27/07/2026	R035 On 06-May-27	9.27	Call	Bond Future	4713	4	5	4	0.00
27/07/2026	R035 On 06-May-27	9.27	Put	Bond Future	1566	2	2	2	500.00
27/07/2026	R035 On 06-May-27	8.75	Put	Bond Future	2570	3	3	3	0.00
27/07/2026	R035 On 06-May-27	8.78	Put	Bond Future	2498	3	2	3	500.00
27/07/2026	R035 On 06-May-27	8.36	Put	Bond Future	3781	4	4	4	0.00
27/07/2026	R035 On 06-May-27	7.86	Put	Bond Future	5915	7	6	7	0.00
27/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	4197	5	4	5	0.00
27/07/2026	R035 On 05-August-27			Bond Future	8.74	103.6901	104.6716	103.6901	0.00
27/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	2934	2	3	2	0.00
27/07/2026	R035 On 05-August-27	8.25	Call	Bond Future	1855	2	2	2	500.00
27/07/2026	R035 On 05-August-27	8.75	Call	Bond Future	3018	3	3	3	500.00
27/07/2026	R035 On 05-August-27	9.42	Call	Bond Future	5328	5	5	5	0.00
27/07/2026	R035 On 05-August-27	9.42	Put	Bond Future	1702	2	2	2	500.00
27/07/2026	R035 On 05-August-27	8.75	Put	Bond Future	2973	3	3	3	0.00
27/07/2026	R035 On 05-August-27	8.25	Put	Bond Future	4592	5	5	5	0.00
27/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	3053	4	3	4	0.00
27/07/2026	R038 On 06-August-26			Bond Future	9.00	116.1117	117.2810	116.1117	2,023.00
27/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	18924	18	19	18	0.00
27/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R038 On 05-November-26			Bond Future	9.06	112.7370	113.9273	112.7370	3,957.00
27/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	11931	11	12	11	0.00
27/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	209	0	0	0	0.00
27/07/2026	R038 On 04-February-27			Bond Future	9.11	114.8993	116.1122	114.8993	0.00
27/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	5366	5	5	5	0.00
27/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	1779	2	2	2	0.00
27/07/2026	R038 On 06-May-27			Bond Future	9.15	111.6651	112.9016	111.6651	0.00
27/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	2238	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
27/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	5567	6	6	6	0.00
27/07/2026	R038 On 05-August-27			Bond Future	9.21	113.8086	115.0692	113.8086	0.00
27/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	3866	3	4	3	0.00
27/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	4297	5	4	5	0.00
27/07/2026	R053 On 06-August-26			Bond Future	9.19	126.4485	128.2830	126.4485	4,687.00
27/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	29172	27	29	27	0.00
27/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	0	0	0	0	530.00
27/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	12	0	0	0	0.00
27/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	762	0	1	0	530.00
27/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	4805	3	5	3	0.00
27/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	109	0	0	0	530.00
27/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	1864	3	2	3	530.00
27/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	7401	9	7	9	0.00
27/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	14218	16	14	16	0.00
27/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R053 On 05-November-26			Bond Future	9.24	122.8833	124.7508	122.8833	56,094.00
27/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	20224	18	20	18	0.00
27/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	249	0	0	0	0.00
27/07/2026	R053 On 04-February-27			Bond Future	9.28	125.2403	127.1433	125.2403	0.00
27/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	10102	9	10	9	0.00
27/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	2232	3	2	3	0.00
27/07/2026	R053 On 06-May-27			Bond Future	9.31	121.8304	123.7704	121.8304	0.00
27/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	3795	3	4	3	0.00
27/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	8463	10	8	10	0.00
27/07/2026	R053 On 05-August-27			Bond Future	9.35	124.1691	126.1469	124.1691	0.00
27/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	6092	5	6	5	0.00
27/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	6943	8	7	8	0.00
27/07/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
27/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	18	0	0	0	0.00
27/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	18	0	0	0	0.00
27/07/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
27/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	28	0	0	0	0.00
27/07/2026	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
27/07/2026	R202 On 06-August-26			Bond Future	302.06	301.9804	302.0650	301.9804	594.00
27/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	23205	23	23	23	0.00
27/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R202 On 05-November-26			Bond Future	307.62	307.5360	307.6216	307.5360	732.00
27/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	27162	27	27	27	0.00
27/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R202 On 04-February-27			Bond Future	307.98	307.8926	307.9798	307.8926	0.00
27/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	13250	13	13	13	0.00
27/07/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R202 On 06-May-27			Bond Future	314.08	313.9943	314.0827	313.9943	0.00
27/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	7093	7	7	7	0.00
27/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R202 On 05-August-27			Bond Future	314.45	314.3540	314.4465	314.3540	0.00
27/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	1476	1	1	1	0.00
27/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R209 On 06-August-26			Bond Future	8.72	85.5175	86.3835	85.5175	4,608.00
27/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	13717	13	14	13	0.00
27/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R209 On 05-November-26			Bond Future	8.77	83.9190	84.8005	83.9190	44,694.00
27/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	8390	8	8	8	0.00
27/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	177	0	0	0	0.00
27/07/2026	R209 On 04-February-27			Bond Future	8.81	85.5285	86.4267	85.5285	0.00
27/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	3908	3	4	3	0.00
27/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	2756	2	3	2	0.00
27/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	780	1	1	1	3,237.00
27/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	1914	2	2	2	3,237.00
27/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	5238	6	5	6	0.00
27/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1337	2	1	2	0.00
27/07/2026	R209 On 06-May-27			Bond Future	8.84	84.0515	84.9673	84.0515	0.00
27/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	1664	1	2	1	0.00
27/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1396	1	1	1	4,620.00
27/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	4276	4	4	4	0.00
27/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1715	2	2	2	4,620.00
27/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	4693	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
27/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	4052	5	4	5	0.00
27/07/2026	R209 On 05-August-27			Bond Future	8.88	85.6656	86.5991	85.6656	0.00
27/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	2943	2	3	2	0.00
27/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	3022	4	3	4	0.00
27/07/2026	R210 On 06-August-26			Bond Future	270.27	270.3313	270.2704	270.3313	284.00
27/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10430	10	10	10	0.00
27/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R210 On 05-November-26			Bond Future	271.65	271.7094	271.6469	271.7094	147.00
27/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	18317	18	18	18	0.00
27/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R210 On 04-February-27			Bond Future	276.92	276.9843	276.9199	276.9843	300.00
27/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	10890	11	11	11	0.00
27/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R210 On 06-May-27			Bond Future	278.73	278.7976	278.7324	278.7976	0.00
27/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7602	8	8	8	0.00
27/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R210 On 05-August-27			Bond Future	284.15	284.2176	284.1518	284.2176	0.00
27/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	8142	8	8	8	0.00
27/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R213 On 06-August-26			Bond Future	8.13	98.3429	98.8953	98.3429	18,951.00
27/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	5479	5	5	5	0.00
27/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R213 On 05-November-26			Bond Future	8.18	96.5780	97.1402	96.5780	19,579.00
27/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	2376	2	2	2	0.00
27/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	425	1	0	1	0.00
27/07/2026	R213 On 04-February-27			Bond Future	8.22	98.4299	99.0027	98.4299	33,457.00
27/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	1161	1	1	1	0.00
27/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1415	2	1	2	0.00
27/07/2026	R213 On 06-May-27			Bond Future	8.24	96.8042	97.3881	96.8042	0.00
27/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	654	1	1	1	0.00
27/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	3710	3	4	3	0.00
27/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	1305	1	1	1	2,830.00
27/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	592	1	1	1	2,830.00
27/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1635	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
27/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	2799	3	3	3	0.00
27/07/2026	R213 On 05-August-27			Bond Future	8.27	98.6637	99.2590	98.6637	0.00
27/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1578	1	2	1	0.00
27/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	1136	1	1	1	1,200.00
27/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	2125	2	2	2	0.00
27/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1224	1	1	1	1,200.00
27/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	2098	2	2	2	0.00
27/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1588	2	2	2	0.00
27/07/2026	R214 On 06-August-26			Bond Future	9.23	80.2327	81.2677	80.2327	9,850.00
27/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	15642	15	16	15	0.00
27/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R214 On 05-November-26			Bond Future	9.29	78.3926	79.4463	78.3926	23,868.00
27/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	10301	9	10	9	0.00
27/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	206	0	0	0	0.00
27/07/2026	R214 On 04-February-27			Bond Future	9.33	79.8959	80.9696	79.8959	0.00
27/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	5086	4	5	4	0.00
27/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1508	2	2	2	0.00
27/07/2026	R214 On 06-May-27			Bond Future	9.37	78.1609	79.2556	78.1609	0.00
27/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	1957	2	2	2	0.00
27/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	5232	6	5	6	0.00
27/07/2026	R214 On 05-August-27			Bond Future	9.42	79.6621	80.7780	79.6621	0.00
27/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	3380	3	3	3	0.00
27/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	4036	5	4	5	0.00
27/07/2026	R248 On 06-August-26			Bond Future	9.27	97.7488	99.1246	97.7488	62,479.00
27/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	22275	21	22	21	0.00
27/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	6193	5	6	5	0.00
27/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	181	0	0	0	0.00
27/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	664	0	1	0	0.00
27/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	1266	2	1	2	100.00
27/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	2609	4	3	4	1,762.00
27/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	8	0	0	0	1,762.00
27/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R248 On 05-November-26			Bond Future	9.32	95.0856	96.4862	95.0856	283,506.00
27/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	15453	14	15	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
27/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	191	0	0	0	0.00
27/07/2026	R248 On 04-February-27			Bond Future	9.36	96.9090	98.3362	96.9090	0.00
27/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	7839	7	8	7	0.00
27/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1643	2	2	2	0.00
27/07/2026	R248 On 06-May-27			Bond Future	9.40	94.3651	95.8201	94.3651	260.00
27/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	3018	2	3	2	0.00
27/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	6097	7	6	7	0.00
27/07/2026	R248 On 05-August-27			Bond Future	9.44	96.1773	97.6605	96.1773	0.00
27/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	4629	4	5	4	0.00
27/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	5249	6	5	6	0.00
27/07/2026	R2R9 On 06-August-26			Bond Future	9.10	108.1168	109.3148	108.1168	8,543.00
27/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96195	95	96	95	0.00
27/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R2R9 On 05-November-26			Bond Future	9.16	105.1011	106.3207	105.1011	6,804.00
27/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95351	94	95	94	0.00
27/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R2R9 On 04-February-27			Bond Future	9.21	107.1169	108.3596	107.1169	0.00
27/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6376	6	6	6	0.00
27/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1469	2	1	2	0.00
27/07/2026	R2R9 On 06-May-27			Bond Future	9.25	104.2346	105.5015	104.2346	0.00
27/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2346	2	2	2	0.00
27/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5355	5	5	5	0.00
27/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2634	2	3	2	250.00
27/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2581	3	3	3	250.00
27/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4981	6	5	6	0.00
27/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5530	6	6	6	0.00
27/07/2026	R2R9 On 05-August-27			Bond Future	9.31	106.2356	107.5272	106.2356	0.00
27/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3941	3	4	3	0.00
27/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2625	2	3	2	910.00
27/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2823	2	3	2	180.00
27/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5012	4	5	4	0.00
27/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5676	5	6	5	0.00
27/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	3058	4	3	4	180.00
27/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5841	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
27/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3445	4	3	4	910.00
27/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	6245	7	6	7	0.00
27/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4306	5	4	5	0.00
27/07/2026	R4R2 On 06-August-26			Bond Future	9.28	109.2232	110.5532	109.2232	4,560.00
27/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97136	96	97	96	0.00
27/07/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R4R2 On 05-November-26			Bond Future	9.34	106.1015	107.4555	106.1015	3,639.00
27/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96233	95	96	95	0.00
27/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
27/07/2026	R4R2 On 04-February-27			Bond Future	9.39	108.1366	109.5162	108.1366	0.00
27/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7515	7	8	7	0.00
27/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1607	2	2	2	0.00
27/07/2026	R4R2 On 06-May-27			Bond Future	9.44	105.1481	106.5547	105.1481	0.00
27/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2661	2	3	2	0.00
27/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6350	7	6	7	0.00
27/07/2026	R4R2 On 05-August-27			Bond Future	9.49	107.1667	108.6004	107.1667	0.00
27/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4503	4	5	4	0.00
27/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4934	6	5	6	0.00
27/07/2026	RR87 On 06-August-26			Bond Future	7.24	100.8824	100.8783	100.8824	0.00
27/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0	0	0	0	0.00
27/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	252	0	0	0	0.00
27/07/2026	RR87 On 05-November-26			Bond Future	6.85	102.7137	102.7093	102.7137	0.00
27/07/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
27/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	182	0	0	0	0.00
27/07/2026	RR88 On 06-August-26			Bond Future	7.51	104.5592	104.4857	104.5592	0.00
27/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0	0	0	0	0.00
27/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	861	1	1	1	0.00
27/07/2026	RR88 On 05-November-26			Bond Future	7.52	105.8289	105.7497	105.8289	0.00
27/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	17	0	0	0	0.00
27/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	864	1	1	1	0.00
27/07/2026	RR88 On 04-February-27			Bond Future	7.44	104.0150	103.9314	104.0150	0.00
27/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	475	1	0	1	0.00
27/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	194	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
27/07/2026	RR88 On 06-May-27			Bond Future	7.25	106.0530	105.9677	106.0530	0.00
27/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	517	1	1	1	0.00
27/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	131	0	0	0	0.00
27/07/2026	RR88 On 05-August-27			Bond Future	6.88	102.7828	102.6961	102.7828	0.00
27/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	487	1	0	1	0.00
27/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	57	0	0	0	0.00
27/07/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/07/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00