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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/07/2026 TO: 29/07/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	2029 On 06-August-26			Bond Future	152.29	152.2595	152.2942	152.2595	5,396.00
29/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	8194	8	8	8	0.00
29/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2029 On 05-November-26			Bond Future	153.59	153.5509	153.5853	153.5509	13,032.00
29/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	6025	6	6	6	0.00
29/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2029 On 04-February-27			Bond Future	156.56	156.5310	156.5650	156.5310	0.00
29/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6845	7	7	7	0.00
29/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2029 On 06-May-27			Bond Future	158.12	158.0905	158.1248	158.0905	0.00
29/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4805	5	5	5	0.00
29/07/2026	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
29/07/2026	2029 On 05-August-27			Bond Future	161.20	161.1649	161.2008	161.1649	0.00
29/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	4481	4	4	4	0.00
29/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2030 On 06-August-26			Bond Future	8.00	100.6272	100.2705	100.6272	23,688.00
29/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	3567	4	4	4	0.00
29/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
29/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	20	0	0	0	1,000.00
29/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	356	1	0	1	0.00
29/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	163	0	0	0	1,000.00
29/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	873	1	1	1	0.00
29/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	2372	2	2	2	0.00
29/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2030 On 05-November-26			Bond Future	8.04	102.4534	102.0896	102.4534	152,637.00
29/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1442	2	1	2	0.00
29/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	468	0	0	0	0.00
29/07/2026	2030 On 04-February-27			Bond Future	8.06	100.4097	100.0382	100.4097	22,723.00
29/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	685	1	1	1	0.00
29/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	1312	1	1	1	0.00
29/07/2026	2030 On 06-May-27			Bond Future	8.08	102.3769	101.9978	102.3769	0.00
29/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	392	0	0	0	0.00
29/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	2361	2	2	2	0.00
29/07/2026	2030 On 05-August-27			Bond Future	8.13	100.3347	99.9489	100.3347	0.00
29/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	1140	1	1	1	0.00
29/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	1184	1	1	1	0.00
29/07/2026	2031 On 06-August-26			Bond Future	117.42	117.6474	117.4190	117.6474	4,380.00
29/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3609	4	4	4	0.00
29/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2031 On 05-November-26			Bond Future	119.58	119.8113	119.5781	119.8113	16,323.00
29/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	8088	8	8	8	0.00
29/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2031 On 04-February-27			Bond Future	119.39	119.6248	119.3863	119.6248	0.00
29/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	3257	3	3	3	0.00
29/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	51	0	0	0	0.00
29/07/2026	2031 On 06-May-27			Bond Future	121.75	121.9954	121.7519	121.9954	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
29/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	4893	5	5	5	0.00
29/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	11	0	0	0	0.00
29/07/2026	2031 On 05-August-27			Bond Future	121.55	121.7969	121.5495	121.7969	0.00
29/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	981	1	1	1	0.00
29/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	842	1	1	1	0.00
29/07/2026	2032 On 06-August-26			Bond Future	8.34	103.1295	102.6027	103.1295	33,612.00
29/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	7485	8	7	8	0.00
29/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2032 On 05-November-26			Bond Future	8.39	100.8421	100.3051	100.8421	185,346.00
29/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	3585	4	4	4	0.00
29/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	390	0	0	0	0.00
29/07/2026	2032 On 04-February-27			Bond Future	8.43	102.7757	102.2276	102.7757	0.00
29/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	1737	2	2	2	0.00
29/07/2026	2032 On 04-February-27	8.08	Call	Bond Future	997	1	1	1	500.00
29/07/2026	2032 On 04-February-27	7.58	Call	Bond Future	484	1	0	1	500.00
29/07/2026	2032 On 04-February-27	8.36	Call	Bond Future	1479	2	1	2	0.00
29/07/2026	2032 On 04-February-27	8.36	Put	Bond Future	1775	2	2	2	500.00
29/07/2026	2032 On 04-February-27	7.58	Put	Bond Future	4040	4	4	4	0.00
29/07/2026	2032 On 04-February-27	8.08	Put	Bond Future	2448	2	2	2	0.00
29/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1542	1	2	1	0.00
29/07/2026	2032 On 06-May-27			Bond Future	8.46	100.6276	100.0685	100.6276	0.00
29/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	857	1	1	1	0.00
29/07/2026	2032 On 06-May-27	8.08	Call	Bond Future	1205	1	1	1	500.00
29/07/2026	2032 On 06-May-27	8.47	Call	Bond Future	1885	2	2	2	0.00
29/07/2026	2032 On 06-May-27	7.58	Call	Bond Future	682	1	1	1	500.00
29/07/2026	2032 On 06-May-27	7.94	Call	Bond Future	1020	1	1	1	500.00
29/07/2026	2032 On 06-May-27	8.44	Call	Bond Future	1824	2	2	2	500.00
29/07/2026	2032 On 06-May-27	8.93	Call	Bond Future	3010	3	3	3	0.00
29/07/2026	2032 On 06-May-27	8.93	Put	Bond Future	1203	1	1	1	500.00
29/07/2026	2032 On 06-May-27	8.44	Put	Bond Future	1916	2	2	2	0.00
29/07/2026	2032 On 06-May-27	8.08	Put	Bond Future	2722	2	3	2	0.00
29/07/2026	2032 On 06-May-27	7.94	Put	Bond Future	3098	3	3	3	0.00
29/07/2026	2032 On 06-May-27	8.47	Put	Bond Future	1860	2	2	2	500.00
29/07/2026	2032 On 06-May-27	7.58	Put	Bond Future	4219	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	3499	3	3	3	0.00
29/07/2026	2032 On 05-August-27			Bond Future	8.51	102.5602	101.9909	102.5602	0.00
29/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	1851	2	2	2	0.00
29/07/2026	2032 On 05-August-27	8.44	Call	Bond Future	1888	2	2	2	500.00
29/07/2026	2032 On 05-August-27	9.08	Call	Bond Future	3362	4	3	4	0.00
29/07/2026	2032 On 05-August-27	7.94	Call	Bond Future	1143	1	1	1	500.00
29/07/2026	2032 On 05-August-27	8.44	Put	Bond Future	2161	2	2	2	0.00
29/07/2026	2032 On 05-August-27	9.08	Put	Bond Future	1265	1	1	1	500.00
29/07/2026	2032 On 05-August-27	7.94	Put	Bond Future	3318	3	3	3	0.00
29/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	2200	2	2	2	0.00
29/07/2026	2033 On 06-August-26			Bond Future	147.73	148.0091	147.7319	148.0091	8,870.00
29/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13482	14	13	14	0.00
29/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2033 On 05-November-26			Bond Future	148.84	149.1249	148.8419	149.1249	15,057.00
29/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11582	12	12	12	0.00
29/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2033 On 04-February-27			Bond Future	151.73	152.0191	151.7295	152.0191	0.00
29/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	9020	9	9	9	0.00
29/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2033 On 06-May-27			Bond Future	153.09	153.3830	153.0872	153.3830	0.00
29/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	1877	2	2	2	0.00
29/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2033 On 05-August-27			Bond Future	156.07	156.3659	156.0653	156.3659	0.00
29/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	2915	3	3	3	0.00
29/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2037 On 06-August-26			Bond Future	8.92	98.2684	97.4485	98.2684	139,440.00
29/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	16262	17	16	17	0.00
29/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	14116	15	14	15	0.00
29/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	10833	12	11	12	0.00
29/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	6896	8	7	8	2,541.00
29/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	2502	3	3	3	0.00
29/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	44	0	0	0	8,000.00
29/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0	0	0	0	2,541.00
29/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	0	0	0	0	0.00

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29/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0	0	0	0	2,541.00
29/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2037 On 05-November-26			Bond Future	8.97	100.0518	99.2166	100.0518	214,242.00
29/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	10089	11	10	11	0.00
29/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	11208	12	11	12	0.00
29/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	8006	9	8	9	0.00
29/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	4057	5	4	5	4,490.00
29/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	307	0	0	0	4,490.00
29/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	969	1	1	1	0.00
29/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	125	0	0	0	4,490.00
29/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	170	0	0	0	0.00
29/07/2026	2037 On 04-February-27			Bond Future	9.02	97.7116	96.8596	97.7116	0.00
29/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	4569	5	5	5	0.00
29/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	5959	7	6	7	0.00
29/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	3715	4	4	4	0.00
29/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1180	1	1	1	4,490.00
29/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1872	2	2	2	4,490.00
29/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	4927	4	5	4	0.00
29/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	1089	1	1	1	4,490.00
29/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1499	1	1	1	0.00
29/07/2026	2037 On 06-May-27			Bond Future	9.06	99.6260	98.7570	99.6260	0.00
29/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	1803	2	2	2	0.00
29/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	4851	4	5	4	0.00
29/07/2026	2037 On 05-August-27			Bond Future	9.12	97.2802	96.3950	97.2802	0.00
29/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	3231	4	3	4	0.00
29/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	3636	3	4	3	0.00
29/07/2026	2038 On 06-August-26			Bond Future	161.38	161.2969	161.3842	161.2969	2,616.00
29/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	16664	17	17	17	0.00
29/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2038 On 05-November-26			Bond Future	164.35	164.2638	164.3519	164.2638	3,141.00
29/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	18042	18	18	18	0.00
29/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2038 On 04-February-27			Bond Future	165.26	165.1714	165.2600	165.1714	0.00
29/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	11430	11	11	11	0.00

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29/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2038 On 06-May-27			Bond Future	168.53	168.4443	168.5343	168.4443	0.00
29/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	2434	2	2	2	0.00
29/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2038 On 05-August-27			Bond Future	169.48	169.3862	169.4790	169.3862	0.00
29/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	349	0	0	0	0.00
29/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2040 On 06-August-26			Bond Future	9.24	99.4267	98.4531	99.4267	53,437.00
29/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	19019	20	19	20	0.00
29/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	566	1	1	1	0.00
29/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	873	0	1	0	13,500.00
29/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2040 On 05-November-26			Bond Future	9.30	101.2311	100.2394	101.2311	27,181.00
29/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	12106	13	12	13	0.00
29/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	13337	14	13	14	0.00
29/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	9793	11	10	11	0.00
29/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	5364	6	5	6	2,300.00
29/07/2026	2040 On 05-November-26	8.85	Call	Bond Future	1090	1	1	1	14,000.00
29/07/2026	2040 On 05-November-26	8.85	Put	Bond Future	4476	4	4	4	0.00
29/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	327	0	0	0	2,300.00
29/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	965	1	1	1	0.00
29/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	146	0	0	0	2,300.00
29/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	192	0	0	0	0.00
29/07/2026	2040 On 04-February-27			Bond Future	9.35	98.6631	97.6516	98.6631	54,058.00
29/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	5767	7	6	7	0.00
29/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	7041	8	7	8	0.00
29/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	4479	5	4	5	0.00
29/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	1446	2	1	2	2,300.00
29/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	2152	2	2	2	2,300.00
29/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	5697	5	6	5	0.00
29/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	1279	1	1	1	2,300.00
29/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1632	1	2	1	0.00
29/07/2026	2040 On 06-May-27			Bond Future	9.39	100.5962	99.5645	100.5962	0.00
29/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	2086	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
29/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	5888	5	6	5	0.00
29/07/2026	2040 On 05-August-27			Bond Future	9.46	98.0183	96.9674	98.0183	0.00
29/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	3652	4	4	4	0.00
29/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	4545	4	5	4	0.00
29/07/2026	2043 On 06-August-26			Bond Future	124.59	124.5261	124.5927	124.5261	3,116.00
29/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	13713	14	14	14	0.00
29/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2043 On 05-November-26			Bond Future	126.88	126.8165	126.8839	126.8165	0.00
29/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	14049	14	14	14	0.00
29/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	5	0	0	0	0.00
29/07/2026	2043 On 04-February-27			Bond Future	126.39	126.3190	126.3868	126.3190	3,116.00
29/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	9006	9	9	9	0.00
29/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	250	0	0	0	0.00
29/07/2026	2043 On 06-May-27			Bond Future	128.89	128.8223	128.8911	128.8223	0.00
29/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	3826	4	4	4	0.00
29/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2415	2	2	2	0.00
29/07/2026	2043 On 05-August-27			Bond Future	128.37	128.2988	128.3700	128.2988	0.00
29/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	2788	3	3	3	0.00
29/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	3978	4	4	4	0.00
29/07/2026	2044 On 06-August-26			Bond Future	9.35	96.2226	95.2000	96.2226	27,960.00
29/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	20870	22	21	22	0.00
29/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	446	1	0	1	0.00
29/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	59	0	0	0	0.00
29/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	3285	4	3	4	0.00
29/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	53	0	0	0	14,500.00
29/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	2957	2	3	2	7,000.00
29/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	1234	1	1	1	7,000.00
29/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2044 On 05-November-26			Bond Future	9.40	97.9689	96.9272	97.9689	125,027.00
29/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	14139	15	14	15	0.00
29/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	3109	4	3	4	0.00
29/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	2284	2	2	2	15,000.00
29/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	185	0	0	0	0.00
29/07/2026	2044 On 04-February-27			Bond Future	9.44	95.4635	94.4012	95.4635	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
29/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	7197	8	7	8	0.00
29/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1565	1	2	1	0.00
29/07/2026	2044 On 06-May-27			Bond Future	9.49	97.3339	96.2504	97.3339	0.00
29/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	2622	3	3	3	0.00
29/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	5953	5	6	5	0.00
29/07/2026	2044 On 05-August-27			Bond Future	9.55	94.8187	93.7149	94.8187	0.00
29/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	4147	5	4	5	0.00
29/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	4979	4	5	4	0.00
29/07/2026	2046 On 06-August-26			Bond Future	143.76	143.6839	143.7621	143.6839	4,329.00
29/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	21382	21	21	21	0.00
29/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2046 On 05-November-26			Bond Future	144.03	143.9550	144.0340	143.9550	18,563.00
29/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	18554	18	19	18	0.00
29/07/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2046 On 04-February-27			Bond Future	146.83	146.7491	146.8284	146.7491	0.00
29/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	15738	16	16	16	0.00
29/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2046 On 06-May-27			Bond Future	147.31	147.2340	147.3147	147.2340	0.00
29/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
29/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	1675	2	2	2	0.00
29/07/2026	2046 On 05-August-27			Bond Future	150.18	150.0967	150.1796	150.0967	0.00
29/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	1010	1	1	1	0.00
29/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2050 On 06-August-26			Bond Future	145.26	145.1855	145.2640	145.1855	1,955.00
29/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	21994	22	22	22	0.00
29/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2050 On 05-November-26			Bond Future	147.94	147.8562	147.9354	147.8562	18,702.00
29/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	24095	24	24	24	0.00
29/07/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2050 On 04-February-27			Bond Future	148.27	148.1870	148.2664	148.1870	0.00
29/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	15876	16	16	16	0.00
29/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2050 On 06-May-27			Bond Future	151.20	151.1234	151.2041	151.1234	0.00
29/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	744	1	1	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
29/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
29/07/2026	2050 On 05-August-27			Bond Future	151.55	151.4636	151.5471	151.4636	0.00
29/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	0	0	0	0	0.00
29/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	1423	2	1	2	0.00
29/07/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	AL37 On 06-August-26			Index Future	1287.89	1293.1370	1287.8920	1293.1370	0.00
29/07/2026	AL37 On 05-November-26			Index Future	1311.51	1316.8580	1311.5140	1316.8580	0.00
29/07/2026	AL37 On 04-February-27			Index Future	1336.64	1342.0930	1336.6430	1342.0930	0.00
29/07/2026	AL37 On 06-May-27			Index Future	1362.82	1368.3730	1362.8150	1368.3730	0.00
29/07/2026	AL37 On 05-August-27			Index Future	1388.75	1394.4140	1388.7530	1394.4140	0.00
29/07/2026	AL7T On 06-August-26			Index Future	1668.23	1680.2210	1668.2300	1680.2210	0.00
29/07/2026	AL7T On 05-November-26			Index Future	1698.83	1711.0420	1698.8290	1711.0420	0.00
29/07/2026	AL7T On 04-February-27			Index Future	1731.38	1743.8310	1731.3790	1743.8310	0.00
29/07/2026	AL7T On 06-May-27			Index Future	1765.28	1777.9780	1765.2800	1777.9780	0.00
29/07/2026	AL7T On 05-August-27			Index Future	1798.88	1811.8130	1798.8770	1811.8130	0.00
29/07/2026	ALBI On 06-August-26			Index Future	1407.67	1417.8600	1407.6680	1417.8600	41.00
29/07/2026	ALBI On 05-November-26			Index Future	1433.49	1443.8690	1433.4880	1443.8690	34.00
29/07/2026	ALBI On 04-February-27			Index Future	1460.95	1471.5370	1460.9540	1471.5370	0.00
29/07/2026	ALBI On 06-May-27			Index Future	1489.56	1500.3520	1489.5600	1500.3520	0.00
29/07/2026	ALBI On 05-August-27			Index Future	1517.91	1528.9050	1517.9090	1528.9050	0.00
29/07/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	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
29/07/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/07/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
29/07/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/07/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	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
29/07/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	ES33 On 06-August-26			Bond Future	9.07	95.5547	94.9501	95.5547	0.00
29/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13081	14	13	14	0.00
29/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
29/07/2026	ES33 On 05-November-26			Bond Future	9.15	93.5194	92.9032	93.5194	0.00
29/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7575	8	8	8	0.00
29/07/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
29/07/2026	ES33 On 04-February-27			Bond Future	9.21	95.3347	94.7059	95.3347	0.00
29/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2209	3	2	3	0.00
29/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
29/07/2026	ES33 On 06-May-27			Bond Future	9.27	93.4277	92.7861	93.4277	0.00
29/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
29/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2139	1	2	1	0.00
29/07/2026	ES33 On 05-August-27			Bond Future	9.35	95.2430	94.5895	95.2430	0.00
29/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0	0	0	0	0.00
29/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	331	0	0	0	0.00
29/07/2026	ES42 On 06-August-26			Bond Future	9.67	94.0280	93.1418	94.0280	0.00
29/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18667	20	19	20	0.00
29/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
29/07/2026	ES42 On 05-November-26			Bond Future	9.74	91.4936	90.5907	91.4936	0.00
29/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12626	14	13	14	0.00
29/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
29/07/2026	ES42 On 04-February-27			Bond Future	9.79	93.2701	92.3490	93.2701	0.00
29/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3489	4	3	4	0.00
29/07/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
29/07/2026	ES42 On 06-May-27			Bond Future	9.85	90.8538	89.9141	90.8538	0.00
29/07/2026	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
29/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3828	3	4	3	0.00
29/07/2026	ES42 On 05-August-27			Bond Future	9.91	92.6181	91.6607	92.6181	0.00
29/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0	0	0	0	0.00
29/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	521	0	1	0	0.00
29/07/2026	GOVI On 06-August-26			GOVI	1380.74	1390.9230	1380.7390	1390.9230	74.00
29/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1917390	202	192	202	0.00
29/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
29/07/2026	GOVI On 05-November-26			GOVI	1406.07	1416.4380	1406.0650	1416.4380	662.00
29/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1290650	139	129	139	0.00
29/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
29/07/2026	GOVI On 04-February-27			GOVI	1433.01	1443.5810	1433.0050	1443.5810	0.00
29/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	640050	75	64	75	0.00
29/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
29/07/2026	GOVI On 06-May-27			GOVI	1461.06	1471.8480	1461.0640	1471.8480	0.00
29/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	340640	45	34	45	0.00
29/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
29/07/2026	GOVI On 05-August-27			GOVI	1488.87	1499.8580	1488.8710	1499.8580	0.00
29/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	238710	35	24	35	0.00
29/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
29/07/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/07/2026	I258 On 06-August-26			Bond Future	133.17	133.1024	133.1724	133.1024	0.00
29/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	20222	20	20	20	0.00
29/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
29/07/2026	I258 On 05-November-26			Bond Future	135.62	135.5506	135.6212	135.5506	0.00
29/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	20679	21	21	21	0.00
29/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	8	0	0	0	0.00
29/07/2026	I258 On 04-February-27			Bond Future	135.29	135.2227	135.2938	135.2227	0.00
29/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	16573	17	17	17	0.00
29/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	180	0	0	0	0.00
29/07/2026	I258 On 06-May-27			Bond Future	137.97	137.9024	137.9745	137.9024	0.00
29/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	6580	7	7	7	0.00
29/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3385	3	3	3	0.00
29/07/2026	I258 On 05-August-27			Bond Future	137.63	137.5556	137.6302	137.5556	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
29/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	4625	5	5	5	0.00
29/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	5925	6	6	6	0.00
29/07/2026	IGOV On 06-August-26			Index Future	452.81	453.8810	452.8080	453.8810	41.00
29/07/2026	IGOV On 05-November-26			Index Future	461.23	462.3200	461.2260	462.3200	217.00
29/07/2026	IGOV On 04-February-27			Index Future	470.17	471.2900	470.1740	471.2900	0.00
29/07/2026	IGOV On 06-May-27			Index Future	479.49	480.6270	479.4880	480.6270	0.00
29/07/2026	IGOV On 05-August-27			Index Future	488.72	489.8790	488.7200	489.8790	0.00
29/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/07/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/07/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
29/07/2026	R033 On 06-August-26			Bond Future	8.44	112.0924	111.4659	112.0924	2,853.00
29/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	9012	10	9	10	0.00
29/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R033 On 05-November-26			Bond Future	8.49	109.0854	108.4469	109.0854	9,127.00
29/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	4585	5	5	5	0.00
29/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	415	0	0	0	0.00
29/07/2026	R033 On 04-February-27			Bond Future	8.53	111.1772	110.5255	111.1772	0.00
29/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	2301	3	2	3	0.00
29/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1706	1	2	1	0.00
29/07/2026	R033 On 06-May-27			Bond Future	8.56	108.3111	107.6463	108.3111	0.00
29/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	1091	1	1	1	0.00
29/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	4138	4	4	4	0.00
29/07/2026	R033 On 05-August-27			Bond Future	8.61	110.3909	109.7140	110.3909	0.00
29/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	2314	3	2	3	0.00
29/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	2639	2	3	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
29/07/2026	R035 On 06-August-26			Bond Future	8.63	106.2092	105.4595	106.2092	12,930.00
29/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	13379	14	13	14	0.00
29/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	9039	10	9	10	0.00
29/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	1	0	0	0	4,876.00
29/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	0	0	0	0	4,876.00
29/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	0	0	0	0	0.00
29/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	63	0	0	0	0.00
29/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	840	1	1	1	350.00
29/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	38	0	0	0	0.00
29/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	1181	2	1	2	0.00
29/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	4473	5	4	5	0.00
29/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	6267	7	6	7	0.00
29/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	3448	4	3	4	0.00
29/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	6323	7	6	7	0.00
29/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	3505	4	4	4	250.00
29/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	2993	4	3	4	200.00
29/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	5823	7	6	7	0.00
29/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	8558	9	9	9	0.00
29/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	0	0	0	0	200.00
29/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	0	0	0	0	200.00
29/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	12	0	0	0	0.00
29/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	0	0	0	0	250.00
29/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	5	0	0	0	0.00
29/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	6	0	0	0	350.00
29/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	332	0	0	0	0.00
29/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	0	0	0	0	350.00
29/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	1	0	0	0	0.00
29/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	196	0	0	0	0.00
29/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	2083	1	2	1	0.00
29/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	1800	1	2	1	4,876.00
29/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	4174	3	4	3	0.00
29/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	4491	4	4	4	0.00
29/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	5774	5	6	5	0.00
29/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	0	0	0	0	250.00
29/07/2026	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
29/07/2026	R035 On 05-November-26			Bond Future	8.68	103.6358	102.8719	103.6358	94,671.00
29/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	7784	8	8	8	0.00
29/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	2221	3	2	3	200.00
29/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	2851	3	3	3	0.00
29/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	1249	2	1	2	0.00
29/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	457	1	0	1	600.00
29/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	6644	7	7	7	0.00
29/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	4257	5	4	5	0.00
29/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	680	1	1	1	200.00
29/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1502	1	2	1	0.00
29/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	313	0	0	0	200.00
29/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	2476	2	2	2	600.00
29/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	4726	4	5	4	0.00
29/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	1148	1	1	1	600.00
29/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	221	0	0	0	0.00
29/07/2026	R035 On 04-February-27			Bond Future	8.72	105.6226	104.8433	105.6226	0.00
29/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	3327	4	3	4	0.00
29/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	557	1	1	1	3,000.00
29/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	1106	1	1	1	3,000.00
29/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	2724	3	3	3	0.00
29/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	3000	3	3	3	0.00
29/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	4994	6	5	6	0.00
29/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	1542	2	2	2	1,050.00
29/07/2026	R035 On 04-February-27	7.86	Call	Bond Future	679	1	1	1	500.00
29/07/2026	R035 On 04-February-27	8.36	Call	Bond Future	1398	2	1	2	500.00
29/07/2026	R035 On 04-February-27	8.67	Call	Bond Future	2157	3	2	3	0.00
29/07/2026	R035 On 04-February-27	8.67	Put	Bond Future	2447	2	2	2	500.00
29/07/2026	R035 On 04-February-27	8.36	Put	Bond Future	3493	3	3	3	0.00
29/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	1030	1	1	1	1,050.00
29/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1808	2	2	2	1,050.00
29/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	3225	3	3	3	0.00
29/07/2026	R035 On 04-February-27	7.86	Put	Bond Future	5771	5	6	5	0.00
29/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	1985	2	2	2	3,000.00
29/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	4148	4	4	4	0.00
29/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	6633	6	7	6	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
29/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1628	1	2	1	0.00
29/07/2026	R035 On 06-May-27			Bond Future	8.75	103.1857	102.3908	103.1857	0.00
29/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	1517	2	2	2	500.00
29/07/2026	R035 On 06-May-27	7.86	Call	Bond Future	974	1	1	1	500.00
29/07/2026	R035 On 06-May-27	8.36	Call	Bond Future	1726	2	2	2	500.00
29/07/2026	R035 On 06-May-27	8.78	Call	Bond Future	2781	3	3	3	0.00
29/07/2026	R035 On 06-May-27	8.75	Call	Bond Future	2689	3	3	3	500.00
29/07/2026	R035 On 06-May-27	9.27	Call	Bond Future	4495	5	4	5	0.00
29/07/2026	R035 On 06-May-27	9.27	Put	Bond Future	1657	1	2	1	500.00
29/07/2026	R035 On 06-May-27	8.75	Put	Bond Future	2708	2	3	2	0.00
29/07/2026	R035 On 06-May-27	8.78	Put	Bond Future	2633	2	3	2	500.00
29/07/2026	R035 On 06-May-27	8.36	Put	Bond Future	3959	3	4	3	0.00
29/07/2026	R035 On 06-May-27	7.86	Put	Bond Future	6137	6	6	6	0.00
29/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	4387	4	4	4	0.00
29/07/2026	R035 On 05-August-27			Bond Future	8.80	105.1678	104.3581	105.1678	0.00
29/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	2770	3	3	3	0.00
29/07/2026	R035 On 05-August-27	8.25	Call	Bond Future	1733	2	2	2	500.00
29/07/2026	R035 On 05-August-27	8.75	Call	Bond Future	2851	3	3	3	500.00
29/07/2026	R035 On 05-August-27	9.42	Call	Bond Future	5106	6	5	6	0.00
29/07/2026	R035 On 05-August-27	9.42	Put	Bond Future	1794	2	2	2	500.00
29/07/2026	R035 On 05-August-27	8.75	Put	Bond Future	3119	3	3	3	0.00
29/07/2026	R035 On 05-August-27	8.25	Put	Bond Future	4784	4	5	4	0.00
29/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	3202	3	3	3	0.00
29/07/2026	R038 On 06-August-26			Bond Future	9.05	117.8742	116.9129	117.8742	2,023.00
29/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	18556	20	19	20	0.00
29/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R038 On 05-November-26			Bond Future	9.11	114.5310	113.5516	114.5310	3,957.00
29/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	11568	12	12	12	0.00
29/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	222	0	0	0	0.00
29/07/2026	R038 On 04-February-27			Bond Future	9.16	116.7272	115.7281	116.7272	0.00
29/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	5092	6	5	6	0.00
29/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	1889	2	2	2	0.00
29/07/2026	R038 On 06-May-27			Bond Future	9.21	113.5285	112.5095	113.5285	0.00
29/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	2083	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
29/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	5804	5	6	5	0.00
29/07/2026	R038 On 05-August-27			Bond Future	9.27	115.7083	114.6704	115.7083	0.00
29/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	3658	4	4	4	0.00
29/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	4489	4	4	4	0.00
29/07/2026	R053 On 06-August-26			Bond Future	9.23	129.2505	127.8329	129.2505	4,383.00
29/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	28722	30	29	30	0.00
29/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	0	0	0	0	530.00
29/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	3	0	0	0	0.00
29/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	497	1	0	1	530.00
29/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	4340	6	4	6	0.00
29/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	94	0	0	0	530.00
29/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	2048	1	2	1	530.00
29/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	7842	6	8	6	0.00
29/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	14668	13	15	13	0.00
29/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R053 On 05-November-26			Bond Future	9.28	125.7357	124.2917	125.7357	56,094.00
29/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	19773	21	20	21	0.00
29/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	257	0	0	0	0.00
29/07/2026	R053 On 04-February-27			Bond Future	9.32	128.1467	126.6740	128.1467	0.00
29/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	9733	11	10	11	0.00
29/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	2332	2	2	2	0.00
29/07/2026	R053 On 06-May-27			Bond Future	9.35	124.7934	123.2915	124.7934	0.00
29/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	3588	4	4	4	0.00
29/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	8735	8	9	8	0.00
29/07/2026	R053 On 05-August-27			Bond Future	9.40	127.1897	125.6596	127.1897	0.00
29/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	5831	7	6	7	0.00
29/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	7170	6	7	6	0.00
29/07/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
29/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	16	0	0	0	0.00
29/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	16	0	0	0	0.00
29/07/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
29/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	28	0	0	0	0.00
29/07/2026	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
29/07/2026	R202 On 06-August-26			Bond Future	302.31	302.3421	302.3114	302.3421	594.00
29/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	23451	23	23	23	0.00
29/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R202 On 05-November-26			Bond Future	307.87	307.9033	307.8705	307.9033	732.00
29/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	27410	27	27	27	0.00
29/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R202 On 04-February-27			Bond Future	308.23	308.2667	308.2314	308.2667	0.00
29/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	13501	14	14	14	0.00
29/07/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R202 On 06-May-27			Bond Future	314.34	314.3752	314.3382	314.3752	0.00
29/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	7348	7	7	7	0.00
29/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R202 On 05-August-27			Bond Future	314.71	314.7472	314.7116	314.7472	0.00
29/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	1742	2	2	2	0.00
29/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R209 On 06-August-26			Bond Future	8.77	86.8220	86.1081	86.8220	3,721.00
29/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	13442	14	13	14	0.00
29/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R209 On 05-November-26			Bond Future	8.82	85.2469	84.5195	85.2469	44,806.00
29/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	8121	9	8	9	0.00
29/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	189	0	0	0	0.00
29/07/2026	R209 On 04-February-27			Bond Future	8.86	86.8814	86.1394	86.8814	0.00
29/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	3704	4	4	4	0.00
29/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	2582	3	3	3	0.00
29/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	706	1	1	1	3,237.00
29/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	2028	2	2	2	3,237.00
29/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	5450	5	5	5	0.00
29/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1420	1	1	1	0.00
29/07/2026	R209 On 06-May-27			Bond Future	8.89	85.4307	84.6740	85.4307	0.00
29/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	1547	2	2	2	0.00
29/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1294	2	1	2	4,620.00
29/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	4076	5	4	5	0.00
29/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1809	2	2	2	4,620.00
29/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	4884	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	4229	4	4	4	0.00
29/07/2026	R209 On 05-August-27			Bond Future	8.94	87.0717	86.3009	87.0717	0.00
29/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	2784	3	3	3	0.00
29/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	3162	3	3	3	0.00
29/07/2026	R210 On 06-August-26			Bond Future	270.47	270.3831	270.4654	270.3831	284.00
29/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10625	11	11	11	0.00
29/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R210 On 05-November-26			Bond Future	271.84	271.7612	271.8436	271.7612	147.00
29/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	18514	18	19	18	0.00
29/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R210 On 04-February-27			Bond Future	277.12	277.0357	277.1177	277.0357	300.00
29/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	11088	11	11	11	0.00
29/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R210 On 06-May-27			Bond Future	278.94	278.8521	278.9351	278.8521	0.00
29/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7805	8	8	8	0.00
29/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R210 On 05-August-27			Bond Future	284.36	284.2743	284.3606	284.2743	0.00
29/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	8351	8	8	8	0.00
29/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R213 On 06-August-26			Bond Future	8.18	99.1736	98.7386	99.1736	18,951.00
29/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	5322	6	5	6	0.00
29/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R213 On 05-November-26			Bond Future	8.23	97.4234	96.9800	97.4234	21,140.00
29/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	2247	3	2	3	0.00
29/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	456	0	0	0	0.00
29/07/2026	R213 On 04-February-27			Bond Future	8.27	99.2911	98.8384	99.2911	33,457.00
29/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	1078	1	1	1	0.00
29/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1496	1	1	1	0.00
29/07/2026	R213 On 06-May-27			Bond Future	8.29	97.6820	97.2201	97.6820	0.00
29/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	603	1	1	1	0.00
29/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	3576	4	4	4	0.00
29/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	1222	1	1	1	2,830.00
29/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	627	1	1	1	2,830.00
29/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1720	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
29/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	2915	3	3	3	0.00
29/07/2026	R213 On 05-August-27			Bond Future	8.33	99.5587	99.0885	99.5587	0.00
29/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1488	2	1	2	0.00
29/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	1064	1	1	1	1,200.00
29/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	2020	2	2	2	0.00
29/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1290	1	1	1	1,200.00
29/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	2196	2	2	2	0.00
29/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1669	1	2	1	0.00
29/07/2026	R214 On 06-August-26			Bond Future	9.27	81.8112	81.0163	81.8112	9,850.00
29/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	15390	16	15	16	0.00
29/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R214 On 05-November-26			Bond Future	9.32	79.9994	79.1897	79.9994	23,868.00
29/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	10052	11	10	11	0.00
29/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	213	0	0	0	0.00
29/07/2026	R214 On 04-February-27			Bond Future	9.37	81.5331	80.7072	81.5331	0.00
29/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	4890	5	5	5	0.00
29/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1574	1	2	1	0.00
29/07/2026	R214 On 06-May-27			Bond Future	9.41	79.8301	78.9878	79.8301	0.00
29/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	1850	2	2	2	0.00
29/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	5392	5	5	5	0.00
29/07/2026	R214 On 05-August-27			Bond Future	9.47	81.3636	80.5056	81.3636	0.00
29/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	3237	4	3	4	0.00
29/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	4166	4	4	4	0.00
29/07/2026	R248 On 06-August-26			Bond Future	9.31	99.8945	98.7439	99.8945	61,671.00
29/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	21895	23	22	23	0.00
29/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	5809	7	6	7	0.00
29/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	86	0	0	0	0.00
29/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	433	1	0	1	0.00
29/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	1416	1	1	1	100.00
29/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	2895	2	3	2	1,762.00
29/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	5	0	0	0	1,762.00
29/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R248 On 05-November-26			Bond Future	9.36	97.2699	96.0978	97.2699	291,174.00
29/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	15072	16	15	16	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
29/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	199	0	0	0	0.00
29/07/2026	R248 On 04-February-27			Bond Future	9.41	99.1346	97.9394	99.1346	0.00
29/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	7527	8	8	8	0.00
29/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1728	1	2	1	0.00
29/07/2026	R248 On 06-May-27			Bond Future	9.44	96.6341	95.4151	96.6341	260.00
29/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	2839	3	3	3	0.00
29/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	6324	6	6	6	0.00
29/07/2026	R248 On 05-August-27			Bond Future	9.49	98.4903	97.2484	98.4903	0.00
29/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	4410	5	4	5	0.00
29/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	5442	5	5	5	0.00
29/07/2026	R2R9 On 06-August-26			Bond Future	9.15	109.9038	108.9493	109.9038	8,543.00
29/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95830	97	96	97	0.00
29/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R2R9 On 05-November-26			Bond Future	9.21	106.9200	105.9477	106.9200	6,804.00
29/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94978	96	95	96	0.00
29/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R2R9 On 04-February-27			Bond Future	9.26	108.9702	107.9784	108.9702	0.00
29/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6084	7	6	7	0.00
29/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1559	1	2	1	0.00
29/07/2026	R2R9 On 06-May-27			Bond Future	9.31	106.1239	105.1124	106.1239	0.00
29/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2188	3	2	3	0.00
29/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5099	6	5	6	0.00
29/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2463	3	2	3	250.00
29/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2714	2	3	2	250.00
29/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	5199	5	5	5	0.00
29/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5761	5	6	5	0.00
29/07/2026	R2R9 On 05-August-27			Bond Future	9.37	108.1618	107.1314	108.1618	0.00
29/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3734	4	4	4	0.00
29/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2465	3	2	3	910.00
29/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2656	3	3	3	180.00
29/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	4775	5	5	5	0.00
29/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5423	6	5	6	0.00
29/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	3201	3	3	3	180.00
29/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	6069	5	6	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
29/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3604	3	4	3	910.00
29/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	6481	6	6	6	0.00
29/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4494	4	4	4	0.00
29/07/2026	R4R2 On 06-August-26			Bond Future	9.33	111.2516	110.1898	111.2516	4,560.00
29/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96773	98	97	98	0.00
29/07/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R4R2 On 05-November-26			Bond Future	9.38	108.1664	107.0847	108.1664	3,700.00
29/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95862	97	96	97	0.00
29/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
29/07/2026	R4R2 On 04-February-27			Bond Future	9.44	110.2404	109.1372	110.2404	0.00
29/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7218	8	7	8	0.00
29/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1689	1	2	1	0.00
29/07/2026	R4R2 On 06-May-27			Bond Future	9.48	107.2930	106.1678	107.2930	0.00
29/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2501	3	3	3	0.00
29/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6578	6	7	6	0.00
29/07/2026	R4R2 On 05-August-27			Bond Future	9.54	109.3532	108.2070	109.3532	0.00
29/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4294	5	4	5	0.00
29/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	5118	5	5	5	0.00
29/07/2026	RR87 On 06-August-26			Bond Future	7.24	100.9011	100.8773	100.9011	0.00
29/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0	0	0	0	0.00
29/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	253	0	0	0	0.00
29/07/2026	RR87 On 05-November-26			Bond Future	6.87	102.7323	102.7075	102.7323	0.00
29/07/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
29/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	183	0	0	0	0.00
29/07/2026	RR88 On 06-August-26			Bond Future	7.44	104.6214	104.5611	104.6214	0.00
29/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0	0	0	0	0.00
29/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	786	1	1	1	0.00
29/07/2026	RR88 On 05-November-26			Bond Future	7.44	105.8955	105.8301	105.8955	0.00
29/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	22	0	0	0	0.00
29/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	789	1	1	1	0.00
29/07/2026	RR88 On 04-February-27			Bond Future	7.35	104.0844	104.0148	104.0844	0.00
29/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	529	1	1	1	0.00
29/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	164	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
29/07/2026	RR88 On 06-May-27			Bond Future	7.10	106.1236	106.0523	106.1236	0.00
29/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	578	1	1	1	0.00
29/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	107	0	0	0	0.00
29/07/2026	RR88 On 05-August-27			Bond Future	6.64	102.8552	102.7832	102.8552	0.00
29/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	559	1	1	1	0.00
29/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	41	0	0	0	0.00
29/07/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/07/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00