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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/07/2026 TO: 31/07/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	2029 On 06-August-26			Bond Future	152.37	152.3496	152.3654	152.3496	3,926.00
31/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	8265	8	8	8	0.00
31/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2029 On 05-November-26			Bond Future	153.65	153.6415	153.6495	153.6415	13,122.00
31/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	6089	6	6	6	0.00
31/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2029 On 04-February-27			Bond Future	156.55	156.6218	156.5496	156.6218	0.00
31/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6830	7	7	7	0.00
31/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2029 On 06-May-27			Bond Future	158.11	158.1832	158.1089	158.1832	0.00
31/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4789	5	5	5	0.00
31/07/2026	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
31/07/2026	2029 On 05-August-27			Bond Future	161.16	161.2606	161.1633	161.2606	0.00
31/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	4443	5	4	5	0.00
31/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2030 On 06-August-26			Bond Future	7.92	100.4523	100.4834	100.4523	23,558.00
31/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	3780	4	4	4	0.00
31/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
31/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	26	0	0	0	1,000.00
31/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	481	0	0	0	0.00
31/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	75	0	0	0	1,000.00
31/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	667	1	1	1	0.00
31/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	2159	2	2	2	0.00
31/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2030 On 05-November-26			Bond Future	7.96	102.2746	102.3009	102.2746	152,360.00
31/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1607	2	2	2	0.00
31/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	422	0	0	0	0.00
31/07/2026	2030 On 04-February-27			Bond Future	8.00	100.2265	100.1999	100.2265	22,723.00
31/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	753	1	1	1	0.00
31/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	1218	1	1	1	0.00
31/07/2026	2030 On 06-May-27			Bond Future	8.01	102.1897	102.1628	102.1897	0.00
31/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	385	0	0	0	0.00
31/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	2189	2	2	2	0.00
31/07/2026	2030 On 05-August-27			Bond Future	8.06	100.1446	100.1035	100.1446	0.00
31/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	1231	1	1	1	0.00
31/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	1120	1	1	1	0.00
31/07/2026	2031 On 06-August-26			Bond Future	117.35	117.4326	117.3503	117.4326	4,380.00
31/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3540	4	4	4	0.00
31/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2031 On 05-November-26			Bond Future	119.50	119.5918	119.5017	119.5918	16,323.00
31/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	8012	8	8	8	0.00
31/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2031 On 04-February-27			Bond Future	119.25	119.4005	119.2461	119.4005	0.00
31/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	3127	3	3	3	0.00
31/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	61	0	0	0	0.00
31/07/2026	2031 On 06-May-27			Bond Future	121.61	121.7662	121.6087	121.7662	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
31/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	4753	5	5	5	0.00
31/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	14	0	0	0	0.00
31/07/2026	2031 On 05-August-27			Bond Future	121.39	121.5657	121.3882	121.5657	0.00
31/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	901	1	1	1	0.00
31/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	923	1	1	1	0.00
31/07/2026	2032 On 06-August-26			Bond Future	8.27	102.8944	102.9187	102.8944	33,512.00
31/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	7801	8	8	8	0.00
31/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2032 On 05-November-26			Bond Future	8.32	100.6019	100.6212	100.6019	184,022.00
31/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	3862	4	4	4	0.00
31/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	352	0	0	0	0.00
31/07/2026	2032 On 04-February-27			Bond Future	8.37	102.5298	102.4964	102.5298	0.00
31/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	1894	2	2	2	0.00
31/07/2026	2032 On 04-February-27	8.08	Call	Bond Future	1056	1	1	1	500.00
31/07/2026	2032 On 04-February-27	7.58	Call	Bond Future	455	1	0	1	500.00
31/07/2026	2032 On 04-February-27	8.36	Call	Bond Future	1612	2	2	2	0.00
31/07/2026	2032 On 04-February-27	8.36	Put	Bond Future	1638	2	2	2	500.00
31/07/2026	2032 On 04-February-27	7.58	Put	Bond Future	3743	4	4	4	0.00
31/07/2026	2032 On 04-February-27	8.08	Put	Bond Future	2239	2	2	2	0.00
31/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1430	1	1	1	0.00
31/07/2026	2032 On 06-May-27			Bond Future	8.39	100.3765	100.3426	100.3765	0.00
31/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	871	1	1	1	0.00
31/07/2026	2032 On 06-May-27	8.08	Call	Bond Future	1259	1	1	1	500.00
31/07/2026	2032 On 06-May-27	8.47	Call	Bond Future	2036	2	2	2	0.00
31/07/2026	2032 On 06-May-27	7.58	Call	Bond Future	642	1	1	1	500.00
31/07/2026	2032 On 06-May-27	7.94	Call	Bond Future	1046	1	1	1	500.00
31/07/2026	2032 On 06-May-27	8.44	Call	Bond Future	1969	2	2	2	500.00
31/07/2026	2032 On 06-May-27	8.93	Call	Bond Future	3223	3	3	3	0.00
31/07/2026	2032 On 06-May-27	8.93	Put	Bond Future	1143	1	1	1	500.00
31/07/2026	2032 On 06-May-27	8.44	Put	Bond Future	1787	2	2	2	0.00
31/07/2026	2032 On 06-May-27	8.08	Put	Bond Future	2502	3	3	3	0.00
31/07/2026	2032 On 06-May-27	7.94	Put	Bond Future	2849	3	3	3	0.00
31/07/2026	2032 On 06-May-27	8.47	Put	Bond Future	1737	2	2	2	500.00
31/07/2026	2032 On 06-May-27	7.58	Put	Bond Future	3905	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
31/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	3240	3	3	3	0.00
31/07/2026	2032 On 05-August-27			Bond Future	8.44	102.3051	102.2570	102.3051	0.00
31/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	1970	2	2	2	0.00
31/07/2026	2032 On 05-August-27	8.44	Call	Bond Future	2011	2	2	2	500.00
31/07/2026	2032 On 05-August-27	9.08	Call	Bond Future	3573	4	4	4	0.00
31/07/2026	2032 On 05-August-27	7.94	Call	Bond Future	1151	1	1	1	500.00
31/07/2026	2032 On 05-August-27	8.44	Put	Bond Future	2019	2	2	2	0.00
31/07/2026	2032 On 05-August-27	9.08	Put	Bond Future	1211	1	1	1	500.00
31/07/2026	2032 On 05-August-27	7.94	Put	Bond Future	3060	3	3	3	0.00
31/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	2053	2	2	2	0.00
31/07/2026	2033 On 06-August-26			Bond Future	147.59	148.0170	147.5913	148.0170	7,610.00
31/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13341	14	13	14	0.00
31/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2033 On 05-November-26			Bond Future	148.69	149.1319	148.6905	149.1319	15,149.00
31/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11431	12	11	12	0.00
31/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2033 On 04-February-27			Bond Future	151.50	152.0246	151.4971	152.0246	0.00
31/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	8787	9	9	9	0.00
31/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2033 On 06-May-27			Bond Future	152.85	153.3886	152.8500	153.3886	0.00
31/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	1640	2	2	2	0.00
31/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2033 On 05-August-27			Bond Future	155.80	156.3729	155.8030	156.3729	0.00
31/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	2653	3	3	3	0.00
31/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2037 On 06-August-26			Bond Future	8.90	97.5849	97.5553	97.5849	138,927.00
31/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	16368	16	16	16	0.00
31/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	14223	14	14	14	0.00
31/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	10940	11	11	11	0.00
31/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	7003	7	7	7	2,541.00
31/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	2584	3	3	3	0.00
31/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	20	0	0	0	8,000.00
31/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0	0	0	0	2,541.00
31/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	0	0	0	0	0.00

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31/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0	0	0	0	2,541.00
31/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2037 On 05-November-26			Bond Future	8.96	99.3552	99.3198	99.3552	214,823.00
31/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	10195	10	10	10	0.00
31/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	11315	11	11	11	0.00
31/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	8109	8	8	8	0.00
31/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	4156	4	4	4	4,490.00
31/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	306	0	0	0	4,490.00
31/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	964	1	1	1	0.00
31/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	128	0	0	0	4,490.00
31/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	173	0	0	0	0.00
31/07/2026	2037 On 04-February-27			Bond Future	9.01	97.0007	96.9128	97.0007	0.00
31/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	4641	5	5	5	0.00
31/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	6036	6	6	6	0.00
31/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	3777	4	4	4	0.00
31/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1123	1	1	1	4,490.00
31/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1881	2	2	2	4,490.00
31/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	4816	5	5	5	0.00
31/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	1113	1	1	1	4,490.00
31/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1519	1	2	1	0.00
31/07/2026	2037 On 06-May-27			Bond Future	9.05	98.9007	98.8115	98.9007	0.00
31/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	1751	2	2	2	0.00
31/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	4745	5	5	5	0.00
31/07/2026	2037 On 05-August-27			Bond Future	9.11	96.5417	96.4375	96.5417	0.00
31/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	3249	3	3	3	0.00
31/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	3611	4	4	4	0.00
31/07/2026	2038 On 06-August-26			Bond Future	161.50	161.4843	161.5043	161.4843	1,596.00
31/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	16784	17	17	17	0.00
31/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2038 On 05-November-26			Bond Future	164.47	164.4534	164.4652	164.4534	4,119.00
31/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	18155	18	18	18	0.00
31/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2038 On 04-February-27			Bond Future	165.29	165.3636	165.2895	165.3636	0.00
31/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	11459	12	11	12	0.00

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31/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2038 On 06-May-27			Bond Future	168.56	168.6399	168.5640	168.6399	0.00
31/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	2464	3	2	3	0.00
31/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2038 On 05-August-27			Bond Future	169.49	169.5882	169.4876	169.5882	0.00
31/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	358	0	0	0	0.00
31/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2040 On 06-August-26			Bond Future	9.22	98.6846	98.6133	98.6846	53,137.00
31/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	19179	19	19	19	0.00
31/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	549	1	1	1	0.00
31/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	696	1	1	1	13,500.00
31/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2040 On 05-November-26			Bond Future	9.28	100.4748	100.3970	100.4748	27,478.00
31/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	12269	12	12	12	0.00
31/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	13498	14	13	14	0.00
31/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	9954	10	10	10	0.00
31/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	5518	6	6	6	2,300.00
31/07/2026	2040 On 05-November-26	8.85	Call	Bond Future	1088	1	1	1	14,000.00
31/07/2026	2040 On 05-November-26	8.85	Put	Bond Future	4317	4	4	4	0.00
31/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	331	0	0	0	2,300.00
31/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	962	1	1	1	0.00
31/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	149	0	0	0	2,300.00
31/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	197	0	0	0	0.00
31/07/2026	2040 On 04-February-27			Bond Future	9.33	97.8913	97.7596	97.8913	54,058.00
31/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	5895	6	6	6	0.00
31/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	7170	7	7	7	0.00
31/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	4591	5	5	5	0.00
31/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	1390	2	1	2	2,300.00
31/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	2157	2	2	2	2,300.00
31/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	5533	6	6	6	0.00
31/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	1301	1	1	1	2,300.00
31/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1652	2	2	2	0.00
31/07/2026	2040 On 06-May-27			Bond Future	9.38	99.8088	99.6749	99.8088	0.00
31/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	2062	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
31/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	5753	6	6	6	0.00
31/07/2026	2040 On 05-August-27			Bond Future	9.44	97.2166	97.0667	97.2166	0.00
31/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	3700	4	4	4	0.00
31/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	4494	4	4	4	0.00
31/07/2026	2043 On 06-August-26			Bond Future	124.20	124.1846	124.1999	124.1846	3,116.00
31/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	13320	13	13	13	0.00
31/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2043 On 05-November-26			Bond Future	126.48	126.4680	126.4769	126.4680	0.00
31/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	13643	14	14	14	0.00
31/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	6	0	0	0	0.00
31/07/2026	2043 On 04-February-27			Bond Future	125.91	125.9633	125.9062	125.9633	3,116.00
31/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	8562	9	9	9	0.00
31/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	286	0	0	0	0.00
31/07/2026	2043 On 06-May-27			Bond Future	128.40	128.4589	128.4007	128.4589	0.00
31/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	3556	4	4	4	0.00
31/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2636	3	3	3	0.00
31/07/2026	2043 On 05-August-27			Bond Future	127.85	127.9313	127.8540	127.9313	0.00
31/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	2535	3	3	3	0.00
31/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	4241	4	4	4	0.00
31/07/2026	2044 On 06-August-26			Bond Future	9.33	95.3697	95.3329	95.3697	27,960.00
31/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	21003	21	21	21	0.00
31/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	400	0	0	0	0.00
31/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	34	0	0	0	0.00
31/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	3390	3	3	3	0.00
31/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	24	0	0	0	14,500.00
31/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	2800	3	3	3	7,000.00
31/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	1055	1	1	1	7,000.00
31/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2044 On 05-November-26			Bond Future	9.38	97.0998	97.0572	97.0998	125,420.00
31/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	14259	14	14	14	0.00
31/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	3209	3	3	3	0.00
31/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	2254	2	2	2	15,000.00
31/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	175	0	0	0	0.00
31/07/2026	2044 On 04-February-27			Bond Future	9.43	94.5768	94.4829	94.5768	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
31/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	7313	7	7	7	0.00
31/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1599	2	2	2	0.00
31/07/2026	2044 On 06-May-27			Bond Future	9.48	96.4295	96.3340	96.4295	0.00
31/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	2594	3	3	3	0.00
31/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	5842	6	6	6	0.00
31/07/2026	2044 On 05-August-27			Bond Future	9.54	93.8976	93.7873	93.8976	0.00
31/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	4199	4	4	4	0.00
31/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	4958	5	5	5	0.00
31/07/2026	2046 On 06-August-26			Bond Future	143.90	143.6768	143.9027	143.6768	4,329.00
31/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	21523	21	22	21	0.00
31/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2046 On 05-November-26			Bond Future	144.17	143.9469	144.1694	143.9469	18,563.00
31/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	18689	18	19	18	0.00
31/07/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2046 On 04-February-27			Bond Future	146.89	146.7394	146.8904	146.7394	0.00
31/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	15800	16	16	16	0.00
31/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2046 On 06-May-27			Bond Future	147.38	147.2244	147.3779	147.2244	0.00
31/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
31/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	1612	2	2	2	0.00
31/07/2026	2046 On 05-August-27			Bond Future	150.22	150.0880	150.2245	150.0880	0.00
31/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	1054	1	1	1	0.00
31/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2050 On 06-August-26			Bond Future	144.81	145.0390	144.8136	145.0390	1,955.00
31/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	21544	22	22	22	0.00
31/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2050 On 05-November-26			Bond Future	147.47	147.7059	147.4686	147.7059	18,702.00
31/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	23629	24	24	24	0.00
31/07/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2050 On 04-February-27			Bond Future	147.71	148.0327	147.7140	148.0327	0.00
31/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	15324	16	15	16	0.00
31/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2050 On 06-May-27			Bond Future	150.64	150.9654	150.6401	150.9654	0.00
31/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	180	1	0	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
31/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
31/07/2026	2050 On 05-August-27			Bond Future	150.95	151.3053	150.9531	151.3053	0.00
31/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	0	0	0	0	0.00
31/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	2017	2	2	2	0.00
31/07/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	AL37 On 06-August-26			Index Future	1291.40	1291.0980	1291.4020	1291.0980	0.00
31/07/2026	AL37 On 05-November-26			Index Future	1315.02	1314.7770	1315.0160	1314.7770	0.00
31/07/2026	AL37 On 04-February-27			Index Future	1339.52	1339.9650	1339.5220	1339.9650	0.00
31/07/2026	AL37 On 06-May-27			Index Future	1365.74	1366.2010	1365.7430	1366.2010	0.00
31/07/2026	AL37 On 05-August-27			Index Future	1391.55	1392.2050	1391.5540	1392.2050	0.00
31/07/2026	AL7T On 06-August-26			Index Future	1670.80	1671.5340	1670.7990	1671.5340	0.00
31/07/2026	AL7T On 05-November-26			Index Future	1701.35	1702.1900	1701.3500	1702.1900	0.00
31/07/2026	AL7T On 04-February-27			Index Future	1733.06	1734.8000	1733.0560	1734.8000	0.00
31/07/2026	AL7T On 06-May-27			Index Future	1766.98	1768.7670	1766.9800	1768.7670	0.00
31/07/2026	AL7T On 05-August-27			Index Future	1800.37	1802.4330	1800.3740	1802.4330	0.00
31/07/2026	ALBI On 06-August-26			Index Future	1410.07	1410.6990	1410.0690	1410.6990	30.00
31/07/2026	ALBI On 05-November-26			Index Future	1435.85	1436.5720	1435.8540	1436.5720	45.00
31/07/2026	ALBI On 04-February-27			Index Future	1462.61	1464.0930	1462.6110	1464.0930	0.00
31/07/2026	ALBI On 06-May-27			Index Future	1491.24	1492.7590	1491.2420	1492.7590	0.00
31/07/2026	ALBI On 05-August-27			Index Future	1519.43	1521.1730	1519.4250	1521.1730	0.00
31/07/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	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
31/07/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/07/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
31/07/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/07/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	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
31/07/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	ES33 On 06-August-26			Bond Future	9.05	95.1260	95.0803	95.1260	0.00
31/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13212	13	13	13	0.00
31/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
31/07/2026	ES33 On 05-November-26			Bond Future	9.12	93.0821	93.0307	93.0821	0.00
31/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7702	8	8	8	0.00
31/07/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
31/07/2026	ES33 On 04-February-27			Bond Future	9.20	94.8881	94.7866	94.8881	0.00
31/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2290	2	2	2	0.00
31/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
31/07/2026	ES33 On 06-May-27			Bond Future	9.25	92.9718	92.8685	92.9718	0.00
31/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
31/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2057	2	2	2	0.00
31/07/2026	ES33 On 05-August-27			Bond Future	9.33	94.7790	94.6613	94.7790	0.00
31/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0	0	0	0	0.00
31/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	259	0	0	0	0.00
31/07/2026	ES42 On 06-August-26			Bond Future	9.65	93.4091	93.3392	93.4091	0.00
31/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18865	19	19	19	0.00
31/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
31/07/2026	ES42 On 05-November-26			Bond Future	9.71	90.8627	90.7866	90.8627	0.00
31/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12822	13	13	13	0.00
31/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
31/07/2026	ES42 On 04-February-27			Bond Future	9.77	92.6260	92.5001	92.6260	0.00
31/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3640	4	4	4	0.00
31/07/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
31/07/2026	ES42 On 06-May-27			Bond Future	9.83	90.1966	90.0683	90.1966	0.00
31/07/2026	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
31/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3674	4	4	4	0.00
31/07/2026	ES42 On 05-August-27			Bond Future	9.89	91.9488	91.8060	91.9488	0.00
31/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0	0	0	0	0.00
31/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	376	0	0	0	0.00
31/07/2026	GOVI On 06-August-26			GOVI	1383.18	1383.8240	1383.1830	1383.8240	73.00
31/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1941830	195	194	195	0.00
31/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
31/07/2026	GOVI On 05-November-26			GOVI	1408.48	1409.2030	1408.4750	1409.2030	663.00
31/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1314750	132	131	132	0.00
31/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
31/07/2026	GOVI On 04-February-27			GOVI	1434.72	1436.2000	1434.7230	1436.2000	0.00
31/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	657230	67	66	67	0.00
31/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
31/07/2026	GOVI On 06-May-27			GOVI	1462.81	1464.3210	1462.8070	1464.3210	0.00
31/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	358070	37	36	37	0.00
31/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
31/07/2026	GOVI On 05-August-27			GOVI	1490.45	1492.1920	1490.4530	1492.1920	0.00
31/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	254530	27	25	27	0.00
31/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
31/07/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/07/2026	I258 On 06-August-26			Bond Future	132.98	133.1889	132.9808	133.1889	0.00
31/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	20031	20	20	20	0.00
31/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
31/07/2026	I258 On 05-November-26			Bond Future	135.42	135.6380	135.4190	135.6380	0.00
31/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	20477	21	20	21	0.00
31/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	8	0	0	0	0.00
31/07/2026	I258 On 04-February-27			Bond Future	135.02	135.3109	135.0168	135.3109	0.00
31/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	16318	17	16	17	0.00
31/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	201	0	0	0	0.00
31/07/2026	I258 On 06-May-27			Bond Future	137.69	137.9918	137.6919	137.9918	0.00
31/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	6417	7	6	7	0.00
31/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3505	3	4	3	0.00
31/07/2026	I258 On 05-August-27			Bond Future	137.32	137.6497	137.3248	137.6497	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
31/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	4450	5	4	5	0.00
31/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	6055	6	6	6	0.00
31/07/2026	IGOV On 06-August-26			Index Future	452.67	452.8430	452.6690	452.8430	15.00
31/07/2026	IGOV On 05-November-26			Index Future	461.06	461.2610	461.0590	461.2610	243.00
31/07/2026	IGOV On 04-February-27			Index Future	469.76	470.2080	469.7620	470.2080	0.00
31/07/2026	IGOV On 06-May-27			Index Future	479.07	479.5220	479.0660	479.5220	0.00
31/07/2026	IGOV On 05-August-27			Index Future	488.23	488.7560	488.2260	488.7560	0.00
31/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/07/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/07/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
31/07/2026	R033 On 06-August-26			Bond Future	8.37	111.8127	111.8153	111.8127	2,846.00
31/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	9361	9	9	9	0.00
31/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R033 On 05-November-26			Bond Future	8.42	108.7998	108.7966	108.7998	9,127.00
31/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	4887	5	5	5	0.00
31/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	368	0	0	0	0.00
31/07/2026	R033 On 04-February-27			Bond Future	8.47	110.8849	110.8240	110.8849	0.00
31/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	2473	3	2	3	0.00
31/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1580	2	2	2	0.00
31/07/2026	R033 On 06-May-27			Bond Future	8.50	108.0126	107.9508	108.0126	0.00
31/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	1082	1	1	1	0.00
31/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	3824	4	4	4	0.00
31/07/2026	R033 On 05-August-27			Bond Future	8.55	110.0876	110.0100	110.0876	0.00
31/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	2438	2	2	2	0.00
31/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	2467	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
31/07/2026	R035 On 06-August-26			Bond Future	8.59	105.7355	105.6777	105.7355	12,632.00
31/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	13597	14	14	14	0.00
31/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	9258	9	9	9	0.00
31/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	0	0	0	0	4,876.00
31/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	0	0	0	0	4,876.00
31/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	0	0	0	0	0.00
31/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	51	0	0	0	0.00
31/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	931	1	1	1	350.00
31/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	28	0	0	0	0.00
31/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	1310	1	1	1	0.00
31/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	4690	5	5	5	0.00
31/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	6485	7	6	7	0.00
31/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	3662	4	4	4	0.00
31/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	6541	7	7	7	0.00
31/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	3720	4	4	4	250.00
31/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	3202	3	3	3	200.00
31/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	6041	6	6	6	0.00
31/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	8776	9	9	9	0.00
31/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	0	0	0	0	200.00
31/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	0	0	0	0	200.00
31/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	3	0	0	0	0.00
31/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	0	0	0	0	250.00
31/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	1	0	0	0	0.00
31/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	1	0	0	0	350.00
31/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	205	0	0	0	0.00
31/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	0	0	0	0	350.00
31/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	106	0	0	0	0.00
31/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	1854	2	2	2	0.00
31/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	1570	2	2	2	4,876.00
31/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	3955	4	4	4	0.00
31/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	4273	4	4	4	0.00
31/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	5556	5	6	5	0.00
31/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	0	0	0	0	250.00
31/07/2026	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
31/07/2026	R035 On 05-November-26			Bond Future	8.64	103.1527	103.0884	103.1527	94,754.00
31/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	7989	8	8	8	0.00
31/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	2362	2	2	2	200.00
31/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	3016	3	3	3	0.00
31/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	1325	1	1	1	0.00
31/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	446	1	0	1	600.00
31/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	6849	7	7	7	0.00
31/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	4450	4	4	4	0.00
31/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	657	1	1	1	200.00
31/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1427	1	1	1	0.00
31/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	302	0	0	0	200.00
31/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	2335	2	2	2	600.00
31/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	4498	4	4	4	0.00
31/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	1098	1	1	1	600.00
31/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	209	0	0	0	0.00
31/07/2026	R035 On 04-February-27			Bond Future	8.69	105.1292	105.0095	105.1292	0.00
31/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	3462	4	3	4	0.00
31/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	475	1	0	1	3,000.00
31/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	1088	1	1	1	3,000.00
31/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	2838	3	3	3	0.00
31/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	3125	3	3	3	0.00
31/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	5157	5	5	5	0.00
31/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	1574	2	2	2	1,050.00
31/07/2026	R035 On 04-February-27	7.86	Call	Bond Future	619	1	1	1	500.00
31/07/2026	R035 On 04-February-27	8.36	Call	Bond Future	1410	2	1	2	500.00
31/07/2026	R035 On 04-February-27	8.67	Call	Bond Future	2242	2	2	2	0.00
31/07/2026	R035 On 04-February-27	8.67	Put	Bond Future	2366	2	2	2	500.00
31/07/2026	R035 On 04-February-27	8.36	Put	Bond Future	3339	3	3	3	0.00
31/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	1026	1	1	1	1,050.00
31/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1767	2	2	2	1,050.00
31/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	3092	3	3	3	0.00
31/07/2026	R035 On 04-February-27	7.86	Put	Bond Future	5546	6	6	6	0.00
31/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	1932	2	2	2	3,000.00
31/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	3963	4	4	4	0.00
31/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	6384	6	6	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
31/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1598	2	2	2	0.00
31/07/2026	R035 On 06-May-27			Bond Future	8.72	102.6821	102.5605	102.6821	0.00
31/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	1492	2	1	2	500.00
31/07/2026	R035 On 06-May-27	7.86	Call	Bond Future	898	1	1	1	500.00
31/07/2026	R035 On 06-May-27	8.36	Call	Bond Future	1729	2	2	2	500.00
31/07/2026	R035 On 06-May-27	8.78	Call	Bond Future	2881	3	3	3	0.00
31/07/2026	R035 On 06-May-27	8.75	Call	Bond Future	2785	3	3	3	500.00
31/07/2026	R035 On 06-May-27	9.27	Call	Bond Future	4652	5	5	5	0.00
31/07/2026	R035 On 06-May-27	9.27	Put	Bond Future	1644	2	2	2	500.00
31/07/2026	R035 On 06-May-27	8.75	Put	Bond Future	2635	3	3	3	0.00
31/07/2026	R035 On 06-May-27	8.78	Put	Bond Future	2563	2	3	2	500.00
31/07/2026	R035 On 06-May-27	8.36	Put	Bond Future	3792	4	4	4	0.00
31/07/2026	R035 On 06-May-27	7.86	Put	Bond Future	5892	6	6	6	0.00
31/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	4191	4	4	4	0.00
31/07/2026	R035 On 05-August-27			Bond Future	8.77	104.6554	104.5175	104.6554	0.00
31/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	2841	3	3	3	0.00
31/07/2026	R035 On 05-August-27	8.25	Call	Bond Future	1690	2	2	2	500.00
31/07/2026	R035 On 05-August-27	8.75	Call	Bond Future	2927	3	3	3	500.00
31/07/2026	R035 On 05-August-27	9.42	Call	Bond Future	5260	5	5	5	0.00
31/07/2026	R035 On 05-August-27	9.42	Put	Bond Future	1788	2	2	2	500.00
31/07/2026	R035 On 05-August-27	8.75	Put	Bond Future	3036	3	3	3	0.00
31/07/2026	R035 On 05-August-27	8.25	Put	Bond Future	4582	5	5	5	0.00
31/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	3114	3	3	3	0.00
31/07/2026	R038 On 06-August-26			Bond Future	9.04	117.0347	117.0006	117.0347	2,023.00
31/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	18644	19	19	19	0.00
31/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R038 On 05-November-26			Bond Future	9.10	113.6754	113.6346	113.6754	4,012.00
31/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	11656	12	12	12	0.00
31/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	227	0	0	0	0.00
31/07/2026	R038 On 04-February-27			Bond Future	9.16	115.8541	115.7522	115.8541	0.00
31/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	5152	5	5	5	0.00
31/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	1925	2	2	2	0.00
31/07/2026	R038 On 06-May-27			Bond Future	9.20	112.6377	112.5342	112.6377	0.00
31/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	2029	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
31/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	5725	6	6	6	0.00
31/07/2026	R038 On 05-August-27			Bond Future	9.26	114.8014	114.6808	114.8014	0.00
31/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	3668	4	4	4	0.00
31/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	4489	4	4	4	0.00
31/07/2026	R053 On 06-August-26			Bond Future	9.22	128.1363	127.9044	128.1363	4,383.00
31/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	28793	29	29	29	0.00
31/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	0	0	0	0	530.00
31/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	0	0	0	0	0.00
31/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	400	1	0	1	530.00
31/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	4369	5	4	5	0.00
31/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	52	0	0	0	530.00
31/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	1880	2	2	2	530.00
31/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	7768	8	8	8	0.00
31/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	14597	14	15	14	0.00
31/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R053 On 05-November-26			Bond Future	9.27	124.6002	124.3575	124.6002	56,122.00
31/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	19866	20	20	20	0.00
31/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	284	0	0	0	0.00
31/07/2026	R053 On 04-February-27			Bond Future	9.32	126.9882	126.6751	126.9882	0.00
31/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	9847	10	10	10	0.00
31/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	2445	2	2	2	0.00
31/07/2026	R053 On 06-May-27			Bond Future	9.35	123.6117	123.2926	123.6117	0.00
31/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	3532	4	4	4	0.00
31/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	8678	9	9	9	0.00
31/07/2026	R053 On 05-August-27			Bond Future	9.40	125.9861	125.6445	125.9861	0.00
31/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	5874	6	6	6	0.00
31/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	7227	7	7	7	0.00
31/07/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
31/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	14	0	0	0	0.00
31/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	14	0	0	0	0.00
31/07/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
31/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	27	0	0	0	0.00
31/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	27	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
31/07/2026	R202 On 06-August-26			Bond Future	302.00	302.3501	302.0030	302.3501	594.00
31/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	23143	23	23	23	0.00
31/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R202 On 05-November-26			Bond Future	307.54	307.9093	307.5397	307.9093	732.00
31/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	27080	27	27	27	0.00
31/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R202 On 04-February-27			Bond Future	307.73	308.2707	307.7342	308.2707	0.00
31/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	13004	14	13	14	0.00
31/07/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R202 On 06-May-27			Bond Future	313.83	314.3780	313.8303	314.3780	0.00
31/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	6840	7	7	7	0.00
31/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R202 On 05-August-27			Bond Future	314.15	314.7554	314.1540	314.7554	0.00
31/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	1184	2	1	2	0.00
31/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R209 On 06-August-26			Bond Future	8.74	86.3131	86.2582	86.3131	3,639.00
31/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	13592	14	14	14	0.00
31/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R209 On 05-November-26			Bond Future	8.79	84.7280	84.6677	84.7280	44,669.00
31/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	8267	8	8	8	0.00
31/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	186	0	0	0	0.00
31/07/2026	R209 On 04-February-27			Bond Future	8.84	86.3517	86.2455	86.3517	0.00
31/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	3809	4	4	4	0.00
31/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	2662	3	3	3	0.00
31/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	661	1	1	1	3,237.00
31/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	2002	2	2	2	3,237.00
31/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	5300	5	5	5	0.00
31/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1419	1	1	1	0.00
31/07/2026	R209 On 06-May-27			Bond Future	8.87	84.8903	84.7821	84.8903	0.00
31/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	1533	2	2	2	0.00
31/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1253	1	1	1	4,620.00
31/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	4183	4	4	4	0.00
31/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1808	2	2	2	4,620.00
31/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	4735	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
31/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	4106	4	4	4	0.00
31/07/2026	R209 On 05-August-27			Bond Future	8.92	86.5216	86.3998	86.5216	0.00
31/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	2834	3	3	3	0.00
31/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	3113	3	3	3	0.00
31/07/2026	R210 On 06-August-26			Bond Future	270.31	270.1925	270.3055	270.1925	174.00
31/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10465	10	10	10	0.00
31/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R210 On 05-November-26			Bond Future	271.67	271.5652	271.6658	271.5652	147.00
31/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	18336	18	18	18	0.00
31/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R210 On 04-February-27			Bond Future	276.79	276.8333	276.7935	276.8333	300.00
31/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	10763	11	11	11	0.00
31/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R210 On 06-May-27			Bond Future	278.60	278.6459	278.6042	278.6459	0.00
31/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7474	8	7	8	0.00
31/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R210 On 05-August-27			Bond Future	283.99	284.0663	283.9860	284.0663	0.00
31/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	7976	8	8	8	0.00
31/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R213 On 06-August-26			Bond Future	8.10	98.9973	99.0171	98.9973	18,837.00
31/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	5601	6	6	6	0.00
31/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R213 On 05-November-26			Bond Future	8.15	97.2432	97.2582	97.2432	21,218.00
31/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	2477	2	2	2	0.00
31/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	409	0	0	0	0.00
31/07/2026	R213 On 04-February-27			Bond Future	8.20	99.1064	99.0706	99.1064	33,457.00
31/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	1191	1	1	1	0.00
31/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1377	1	1	1	0.00
31/07/2026	R213 On 06-May-27			Bond Future	8.21	97.4933	97.4570	97.4933	0.00
31/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	608	1	1	1	0.00
31/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	3787	4	4	4	0.00
31/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	1331	1	1	1	2,830.00
31/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	601	1	1	1	2,830.00
31/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1592	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
31/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	2683	3	3	3	0.00
31/07/2026	R213 On 05-August-27			Bond Future	8.25	99.3672	99.3170	99.3672	0.00
31/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1604	2	2	2	0.00
31/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	1119	1	1	1	1,200.00
31/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	2178	2	2	2	0.00
31/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1219	1	1	1	1,200.00
31/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	2023	2	2	2	0.00
31/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1557	2	2	2	0.00
31/07/2026	R214 On 06-August-26			Bond Future	9.24	81.2544	81.1910	81.2544	9,850.00
31/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	15565	16	16	16	0.00
31/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R214 On 05-November-26			Bond Future	9.30	79.4319	79.3632	79.4319	23,868.00
31/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	10216	10	10	10	0.00
31/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	204	0	0	0	0.00
31/07/2026	R214 On 04-February-27			Bond Future	9.35	80.9539	80.8421	80.9539	0.00
31/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	5007	5	5	5	0.00
31/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1556	1	2	1	0.00
31/07/2026	R214 On 06-May-27			Bond Future	9.39	79.2391	79.1255	79.2391	0.00
31/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	1819	2	2	2	0.00
31/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	5225	5	5	5	0.00
31/07/2026	R214 On 05-August-27			Bond Future	9.44	80.7620	80.6355	80.7620	0.00
31/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	3282	3	3	3	0.00
31/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	4081	4	4	4	0.00
31/07/2026	R248 On 06-August-26			Bond Future	9.30	98.9711	98.8423	98.9711	61,671.00
31/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	21993	22	22	22	0.00
31/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	5904	6	6	6	0.00
31/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	52	0	0	0	0.00
31/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	371	0	0	0	0.00
31/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	1256	1	1	1	100.00
31/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	2763	3	3	3	1,762.00
31/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	1	0	0	0	1,762.00
31/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R248 On 05-November-26			Bond Future	9.35	96.3291	96.1926	96.3291	286,162.00
31/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	15168	15	15	15	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
31/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	200	0	0	0	0.00
31/07/2026	R248 On 04-February-27			Bond Future	9.40	98.1748	97.9852	98.1748	0.00
31/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	7636	8	8	8	0.00
31/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1791	2	2	2	0.00
31/07/2026	R248 On 06-May-27			Bond Future	9.44	95.6551	95.4622	95.6551	260.00
31/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	2828	3	3	3	0.00
31/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	6265	6	6	6	0.00
31/07/2026	R248 On 05-August-27			Bond Future	9.49	97.4931	97.2837	97.4931	0.00
31/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	4453	5	4	5	0.00
31/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	5449	5	5	5	0.00
31/07/2026	R2R9 On 06-August-26			Bond Future	9.15	108.9932	108.9594	108.9932	8,543.00
31/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95840	96	96	96	0.00
31/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R2R9 On 05-November-26			Bond Future	9.21	105.9922	105.9520	105.9922	6,955.00
31/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94982	95	95	95	0.00
31/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R2R9 On 04-February-27			Bond Future	9.27	108.0234	107.9265	108.0234	0.00
31/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6093	6	6	6	0.00
31/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1619	2	2	2	0.00
31/07/2026	R2R9 On 06-May-27			Bond Future	9.32	105.1582	105.0595	105.1582	0.00
31/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2089	2	2	2	0.00
31/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5112	5	5	5	0.00
31/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2391	2	2	2	250.00
31/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2781	3	3	3	250.00
31/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	5180	5	5	5	0.00
31/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5715	6	6	6	0.00
31/07/2026	R2R9 On 05-August-27			Bond Future	9.37	107.1782	107.0636	107.1782	0.00
31/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3699	4	4	4	0.00
31/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2347	2	2	2	910.00
31/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2557	3	3	3	180.00
31/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	4766	5	5	5	0.00
31/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5424	5	5	5	0.00
31/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	3269	3	3	3	180.00
31/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	6038	6	6	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
31/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3663	4	4	4	910.00
31/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	6431	6	6	6	0.00
31/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4527	4	5	4	0.00
31/07/2026	R4R2 On 06-August-26			Bond Future	9.30	110.5390	110.4153	110.5390	4,560.00
31/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96998	97	97	97	0.00
31/07/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R4R2 On 05-November-26			Bond Future	9.36	107.4399	107.3082	107.4399	4,116.00
31/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96086	96	96	96	0.00
31/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
31/07/2026	R4R2 On 04-February-27			Bond Future	9.42	109.4990	109.3079	109.4990	0.00
31/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7410	7	7	7	0.00
31/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1710	2	2	2	0.00
31/07/2026	R4R2 On 06-May-27			Bond Future	9.46	106.5366	106.3420	106.5366	0.00
31/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2469	3	2	3	0.00
31/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6371	6	6	6	0.00
31/07/2026	R4R2 On 05-August-27			Bond Future	9.52	108.5831	108.3705	108.5831	0.00
31/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4389	4	4	4	0.00
31/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	5050	5	5	5	0.00
31/07/2026	RR87 On 06-August-26			Bond Future	7.26	100.8734	100.8726	100.8734	0.00
31/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0	0	0	0	0.00
31/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	257	0	0	0	0.00
31/07/2026	RR87 On 05-November-26			Bond Future	6.96	102.7033	102.6971	102.7033	0.00
31/07/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
31/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	194	0	0	0	0.00
31/07/2026	RR88 On 06-August-26			Bond Future	7.46	104.5371	104.5371	104.5371	0.00
31/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0	0	0	0	0.00
31/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	810	1	1	1	0.00
31/07/2026	RR88 On 05-November-26			Bond Future	7.47	105.8041	105.7985	105.8041	0.00
31/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	18	0	0	0	0.00
31/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	817	1	1	1	0.00
31/07/2026	RR88 On 04-February-27			Bond Future	7.45	103.9872	103.9262	103.9872	0.00
31/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	472	1	0	1	0.00
31/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	196	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
31/07/2026	RR88 On 06-May-27			Bond Future	7.25	106.0240	105.9620	106.0240	0.00
31/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	517	1	1	1	0.00
31/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	137	0	0	0	0.00
31/07/2026	RR88 On 05-August-27			Bond Future	6.93	102.7546	102.6776	102.7546	0.00
31/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	475	1	0	1	0.00
31/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	63	0	0	0	0.00
31/07/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/07/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00