



Johannesburg Stock Exchange
One Exchange Square, Gwen Lane, Sandown, South Africa
Private Bag X991174, Sandton 2146
T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
Registration Number: 2005/022939/06
VAT Number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	2029 On 06-August-26			Bond Future	152.0278	151.9478	152.0278	151.9478	5,449
22/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	7927.7800	7847.7500	7.9278	7.8478	0
22/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2029 On 05-November-26			Bond Future	153.3292	153.2542	153.3292	153.2542	7,913
22/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	5769.1800	5694.2100	5.7692	5.6942	0
22/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2029 On 04-February-27			Bond Future	156.2695	156.1934	156.2695	156.1934	0
22/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6549.4600	6473.3700	6.5495	6.4734	0
22/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2029 On 06-May-27			Bond Future	157.7539	157.6818	157.7539	157.6818	0
22/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4433.8700	4361.7600	4.4339	4.3618	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2029 On 05-August-27			Bond Future	160.8315	160.7574	160.8315	160.7574	0
22/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	4111.5100	4037.3900	4.1115	4.0374	0
22/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2030 On 06-August-26			Bond Future	8.1151	7.9647	99.9142	100.3612	33,127
22/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	0.0100	0.2200	0.0000	0.0002	1,000
22/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	2728.3800	2281.6400	2.7284	2.2816	0
22/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	18.1200	69.6700	0.0181	0.0697	1,000
22/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	1228.0100	832.6100	1.2280	0.8326	0
22/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	260.2900	507.4900	0.2603	0.5075	0
22/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	423.7200	223.9700	0.4237	0.2240	1,000
22/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	3211.2600	3657.7600	3.2113	3.6578	0
22/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	0.7200	0.2700	0.0007	0.0003	0
22/07/2026	2030 On 05-November-26			Bond Future	8.1654	8.0020	101.7371	102.1923	136,235
22/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1199.8500	1502.8500	1.1999	1.5029	0
22/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	578.1900	425.9500	0.5782	0.4260	0
22/07/2026	2030 On 04-February-27			Bond Future	8.2078	8.0288	99.6562	100.1203	22,702
22/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	501.9800	677.2600	0.5020	0.6773	0
22/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	1510.7300	1221.9100	1.5107	1.2219	0
22/07/2026	2030 On 06-May-27			Bond Future	8.2615	8.0641	101.5636	102.0365	0
22/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	191.8800	280.0000	0.1919	0.2800	0
22/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	2595.4100	2210.6300	2.5954	2.2106	0
22/07/2026	2030 On 05-August-27			Bond Future	8.3295	8.1095	99.5124	99.9941	0
22/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	888.1400	1116.6500	0.8881	1.1167	0
22/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	1368.5900	1115.4500	1.3686	1.1155	0
22/07/2026	2031 On 06-August-26			Bond Future	116.9991	116.9283	116.9991	116.9283	4,822
22/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3189.1300	3118.4600	3.1891	3.1185	0
22/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0.0700	0.1500	0.0001	0.0002	0
22/07/2026	2031 On 05-November-26			Bond Future	119.1622	119.0903	119.1622	119.0903	11,708
22/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	7672.2100	7600.2900	7.6722	7.6003	0
22/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
22/07/2026	2031 On 04-February-27			Bond Future	118.9346	118.8706	118.9346	118.8706	0
22/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	2862.7000	2806.3800	2.8627	2.8064	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	108.0600	115.8100	0.1081	0.1158	0
22/07/2026	2031 On 06-May-27			Bond Future	121.2384	121.1729	121.2384	121.1729	0
22/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	4397.8400	4334.8000	4.3978	4.3348	0
22/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	29.4600	31.8800	0.0295	0.0319	0
22/07/2026	2031 On 05-August-27			Bond Future	121.0322	120.9751	121.0322	120.9751	0
22/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	793.5700	769.8400	0.7936	0.7698	0
22/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	1171.3400	1204.7000	1.1713	1.2047	0
22/07/2026	2032 On 06-August-26			Bond Future	8.4301	8.2803	102.2089	102.8698	56,624
22/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	7091.4900	7752.3900	7.0915	7.7524	0
22/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0.0500	0.0200	0.0001	0.0000	0
22/07/2026	2032 On 05-November-26			Bond Future	8.4851	8.3266	99.9143	100.5874	179,882
22/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	3308.2400	3852.2800	3.3082	3.8523	0
22/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	504.5300	375.4700	0.5045	0.3755	0
22/07/2026	2032 On 04-February-27			Bond Future	8.5356	8.3674	101.8066	102.4927	0
22/07/2026	2032 On 04-February-27	7.58	Call	Bond Future	295.9100	419.8100	0.2959	0.4198	500
22/07/2026	2032 On 04-February-27	7.58	Put	Bond Future	4273.4800	3711.2800	4.2735	3.7113	0
22/07/2026	2032 On 04-February-27	8.08	Call	Bond Future	789.4300	1036.2400	0.7894	1.0362	500
22/07/2026	2032 On 04-February-27	8.08	Put	Bond Future	2661.6500	2222.3600	2.6617	2.2224	0
22/07/2026	2032 On 04-February-27	8.36	Call	Bond Future	1282.0500	1609.4700	1.2821	1.6095	0
22/07/2026	2032 On 04-February-27	8.36	Put	Bond Future	1998.4300	1639.7500	1.9984	1.6398	500
22/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	1537.9400	1898.4000	1.5379	1.8984	0
22/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1763.9700	1438.3300	1.7640	1.4383	0
22/07/2026	2032 On 06-May-27			Bond Future	8.5850	8.4062	99.5946	100.2937	0
22/07/2026	2032 On 06-May-27	7.58	Call	Bond Future	424.8900	572.5100	0.4249	0.5725	500
22/07/2026	2032 On 06-May-27	7.58	Put	Bond Future	4435.9900	3884.4400	4.4360	3.8844	0
22/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	597.2800	787.8400	0.5973	0.7878	0
22/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	3713.4100	3204.8000	3.7134	3.2048	0
22/07/2026	2032 On 06-May-27	8.08	Call	Bond Future	938.5500	1195.4900	0.9386	1.1955	500
22/07/2026	2032 On 06-May-27	8.08	Put	Bond Future	2929.4400	2487.2100	2.9294	2.4872	0
22/07/2026	2032 On 06-May-27	8.47	Call	Bond Future	1635.4300	1988.7500	1.6354	1.9888	0
22/07/2026	2032 On 06-May-27	8.47	Put	Bond Future	2084.3900	1738.5400	2.0844	1.7385	500
22/07/2026	2032 On 05-August-27			Bond Future	8.6405	8.4501	101.5141	102.2264	0
22/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	1587.7200	1926.4700	1.5877	1.9265	0
22/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	2412.9800	2039.4900	2.4130	2.0395	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	2033 On 06-August-26			Bond Future	147.4946	147.4609	147.4946	147.4609	11,444
22/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13244.6100	13210.9200	13.2446	13.2109	0
22/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2033 On 05-November-26			Bond Future	148.6148	148.5807	148.6148	148.5807	13,303
22/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11354.7600	11320.6700	11.3548	11.3207	0
22/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2033 On 04-February-27			Bond Future	151.4647	151.4302	151.4647	151.4302	0
22/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	8754.7000	8720.1500	8.7547	8.7202	0
22/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2033 On 06-May-27			Bond Future	152.7499	152.7205	152.7499	152.7205	0
22/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	1539.9000	1510.5000	1.5399	1.5105	0
22/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2033 On 05-August-27			Bond Future	155.7300	155.6994	155.7300	155.6994	0
22/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	2580.0000	2549.4400	2.5800	2.5494	0
22/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2037 On 06-August-26			Bond Future	8.9345	8.8256	97.3563	98.0764	160,954
22/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	2546.6600	3195.1900	2.5467	3.1952	0
22/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	181.3000	109.7800	0.1813	0.1098	8,000
22/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	6807.4700	7525.9200	6.8075	7.5259	2,541
22/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	3.8900	2.2900	0.0039	0.0023	0
22/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	10741.2400	11461.2600	10.7412	11.4613	0
22/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0.0700	0.0400	0.0001	0.0000	2,541
22/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	14023.8700	14743.9200	14.0239	14.7439	0
22/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
22/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	16169.3800	16889.4300	16.1694	16.8894	0
22/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2037 On 05-November-26			Bond Future	8.9851	8.8721	99.1324	99.8658	180,201
22/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	4057.4800	4604.7100	4.0575	4.6047	4,490
22/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	1053.4500	867.3200	1.0535	0.8673	0
22/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	7968.8300	8635.0300	7.9688	8.6350	0
22/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	353.6000	286.4400	0.3536	0.2864	4,490
22/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	10042.3100	10735.7900	10.0423	10.7358	0
22/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	207.4900	167.6100	0.2075	0.1676	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	11147.2500	11851.6000	11.1473	11.8516	0
22/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	148.1300	119.1200	0.1481	0.1191	4,490
22/07/2026	2037 On 04-February-27			Bond Future	9.0328	8.9154	96.7518	97.4993	0
22/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1006.7800	1235.3000	1.0068	1.2353	4,490
22/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	4861.4000	4342.4700	4.8614	4.3425	0
22/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	3719.2700	4198.9400	3.7193	4.1989	0
22/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1984.0100	1716.2300	1.9840	1.7162	4,490
22/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	4582.8100	5106.3900	4.5828	5.1064	0
22/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1621.1500	1397.2800	1.6212	1.3973	0
22/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	5964.8300	6542.0400	5.9648	6.5420	0
22/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	1202.8800	1032.6400	1.2029	1.0326	4,490
22/07/2026	2037 On 06-May-27			Bond Future	9.0844	8.9624	98.6036	99.3653	0
22/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	1592.5700	1874.5100	1.5926	1.8745	0
22/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	4794.5100	4314.7800	4.7945	4.3148	0
22/07/2026	2037 On 05-August-27			Bond Future	9.1409	9.0140	96.2446	97.0206	0
22/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	3117.9600	3517.9800	3.1180	3.5180	0
22/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	3673.1200	3297.1400	3.6731	3.2971	0
22/07/2026	2038 On 06-August-26			Bond Future	161.5162	160.9043	161.5162	160.9043	2,616
22/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	16796.1500	16184.3400	16.7962	16.1843	0
22/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2038 On 05-November-26			Bond Future	164.5023	163.8795	164.5023	163.8795	1,613
22/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	18192.3300	17569.4600	18.1923	17.5695	0
22/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2038 On 04-February-27			Bond Future	165.3756	164.7493	165.3756	164.7493	0
22/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	11545.6400	10919.3200	11.5456	10.9193	0
22/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2038 On 06-May-27			Bond Future	168.5790	167.9404	168.5790	167.9404	0
22/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	2479.0200	1840.4200	2.4790	1.8404	0
22/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2038 On 05-August-27			Bond Future	169.5335	168.8910	169.5335	168.8910	0
22/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	403.5000	0.0000	0.4035	0.0000	0
22/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	239.0200	0.0000	0.2390	0
22/07/2026	2040 On 06-August-26			Bond Future	9.2149	9.1263	98.6482	99.3195	53,557

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	934.6800	1329.3500	0.9347	1.3294	0
22/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	1047.3200	770.7100	1.0473	0.7707	13,500
22/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	19214.3300	19885.6100	19.2143	19.8856	0
22/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2040 On 05-November-26			Bond Future	9.2684	9.1768	100.4478	101.1316	30,719
22/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	5605.9700	6147.0600	5.6060	6.1471	2,300
22/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	998.9400	856.2700	0.9989	0.8563	0
22/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	10034.6300	10664.6600	10.0346	10.6647	0
22/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	360.2300	306.5000	0.3602	0.3065	2,300
22/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	12333.8800	12985.6700	12.3339	12.9857	0
22/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	211.6100	179.6400	0.2116	0.1796	0
22/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	13538.6400	14200.4700	13.5386	14.2005	0
22/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	138.8400	116.9100	0.1388	0.1169	2,300
22/07/2026	2040 On 04-February-27			Bond Future	9.3196	9.2248	97.8417	98.5386	54,058
22/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	1345.6200	1575.9100	1.3456	1.5759	2,300
22/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	5407.1400	4940.4900	5.4071	4.9405	0
22/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	4703.2400	5164.9800	4.7032	5.1650	0
22/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	2186.4200	1951.2200	2.1864	1.9512	2,300
22/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	6019.7900	6529.9000	6.0198	6.5299	0
22/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1694.5200	1507.6900	1.6945	1.5077	0
22/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	7298.4100	7844.6000	7.2984	7.8446	0
22/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	1346.8200	1196.0700	1.3468	1.1961	2,300
22/07/2026	2040 On 06-May-27			Bond Future	9.3741	9.2760	99.7143	100.4245	0
22/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	1962.5300	2230.7000	1.9625	2.2307	0
22/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	5614.2300	5172.2300	5.6142	5.1722	0
22/07/2026	2040 On 05-August-27			Bond Future	9.4332	9.3316	97.1261	97.8497	0
22/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	3687.6100	4059.1400	3.6876	4.0591	0
22/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	4422.2200	4070.2400	4.4222	4.0702	0
22/07/2026	2043 On 06-August-26			Bond Future	125.1727	124.4982	125.1727	124.4982	3,116
22/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	14292.6700	13618.2401	14.2927	13.6182	0
22/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0001	0.0000	0.0000	0
22/07/2026	2043 On 05-November-26			Bond Future	127.4870	126.8002	127.4870	126.8002	0
22/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	14652.6162	13968.8286	14.6526	13.9688	0
22/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	5.6262	8.6186	0.0056	0.0086	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	2043 On 04-February-27			Bond Future	126.9718	126.2828	126.9718	126.2828	3,116
22/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	9601.3458	8975.4908	9.6013	8.9755	0
22/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	259.5258	322.6708	0.2595	0.3227	0
22/07/2026	2043 On 06-May-27			Bond Future	129.4312	128.7287	129.4312	128.7287	0
22/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	4278.2343	3868.4388	4.2782	3.8684	0
22/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2326.9943	2619.7388	2.3270	2.6197	0
22/07/2026	2043 On 05-August-27			Bond Future	128.9272	128.2224	128.9272	128.2224	0
22/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	3222.6464	2896.5147	3.2226	2.8965	0
22/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	3855.4164	4234.0947	3.8554	4.2341	0
22/07/2026	2044 On 06-August-26			Bond Future	9.3243	9.2356	95.3735	96.1073	29,626
22/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	201.5900	366.0900	0.2016	0.3661	0
22/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	2926.6600	2357.4100	2.9267	2.3574	7,000
22/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	803.6400	1183.7300	0.8036	1.1837	0
22/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	1418.0100	1064.3500	1.4180	1.0644	7,000
22/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	3596.5000	4271.2300	3.5965	4.2712	0
22/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	190.1700	131.1500	0.1902	0.1312	14,500
22/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	21043.9400	21777.6900	21.0439	21.7777	0
22/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2044 On 05-November-26			Bond Future	9.3746	9.2832	97.1135	97.8607	107,979
22/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	3276.3000	3732.3500	3.2763	3.7324	0
22/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	2264.5700	1973.3700	2.2646	1.9734	15,000
22/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	14308.8300	15029.8400	14.3088	15.0298	0
22/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	168.3500	142.1100	0.1684	0.1421	0
22/07/2026	2044 On 04-February-27			Bond Future	9.4227	9.3285	94.5694	95.3310	0
22/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	7462.9100	8044.5000	7.4629	8.0445	0
22/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1662.4000	1482.3700	1.6624	1.4824	0
22/07/2026	2044 On 06-May-27			Bond Future	9.4735	9.3763	96.3794	97.1555	0
22/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	2532.8300	2855.4900	2.5328	2.8555	0
22/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	5735.3600	5281.8600	5.7354	5.2819	0
22/07/2026	2044 On 05-August-27			Bond Future	9.5281	9.4278	93.8522	94.6430	0
22/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	4200.9400	4613.1500	4.2009	4.6132	0
22/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	4895.2700	4516.6700	4.8953	4.5167	0
22/07/2026	2046 On 06-August-26			Bond Future	144.0477	144.1356	144.0477	144.1356	4,329

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	21667.6700	21755.5500	21.6677	21.7556	0
22/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2046 On 05-November-26			Bond Future	144.3392	144.4388	144.3392	144.4388	18,563
22/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	18859.2300	18958.8200	18.8592	18.9588	0
22/07/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2046 On 04-February-27			Bond Future	147.1072	147.2088	147.1072	147.2088	0
22/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	16017.2300	16118.8100	16.0172	16.1188	0
22/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2046 On 06-May-27			Bond Future	147.5327	147.6450	147.5327	147.6450	0
22/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	1457.2600	1345.0200	1.4573	1.3450	0
22/07/2026	2046 On 05-August-27			Bond Future	150.4106	150.5246	150.4106	150.5246	0
22/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	1240.6000	1354.5500	1.2406	1.3546	0
22/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2050 On 06-August-26			Bond Future	145.5167	144.4191	145.5167	144.4191	1,955
22/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	22246.7100	21149.1400	22.2467	21.1491	0
22/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2050 On 05-November-26			Bond Future	148.2070	147.0895	148.2070	147.0895	18,127
22/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	24367.0100	23249.5000	24.3670	23.2495	0
22/07/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2050 On 04-February-27			Bond Future	148.5099	147.3805	148.5099	147.3805	0
22/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	16119.8500	14990.5100	16.1199	14.9905	0
22/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2050 On 06-May-27			Bond Future	151.3865	150.2351	151.3865	150.2351	0
22/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	926.5200	0.0000	0.9265	0.0000	0
22/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	224.9100	0.0000	0.2249	0
22/07/2026	2050 On 05-August-27			Bond Future	151.7406	150.5762	151.7406	150.5762	0
22/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	1229.4400	2393.8300	1.2294	2.3938	0
22/07/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	AL37 On 06-August-26			Index Future	1283.1970	1290.5250	1283.1970	1,290.5250	0
22/07/2026	AL37 On 05-November-26			Index Future	1306.8660	1314.3290	1306.8660	1,314.3290	0
22/07/2026	AL37 On 04-February-27			Index Future	1331.6150	1339.2200	1331.6150	1,339.2200	0
22/07/2026	AL37 On 06-May-27			Index Future	1357.1040	1364.8550	1357.1040	1,364.8550	0
22/07/2026	AL37 On 05-August-27			Index Future	1383.0090	1390.9070	1383.0090	1,390.9070	0
22/07/2026	AL7T On 06-August-26			Index Future	1666.0660	1677.6240	1666.0660	1,677.6240	0
22/07/2026	AL7T On 05-November-26			Index Future	1696.7970	1708.5690	1696.7970	1,708.5690	0
22/07/2026	AL7T On 04-February-27			Index Future	1728.9300	1740.9260	1728.9300	1,740.9260	0
22/07/2026	AL7T On 06-May-27			Index Future	1762.0250	1774.2500	1762.0250	1,774.2500	0
22/07/2026	AL7T On 05-August-27			Index Future	1795.6590	1808.1160	1795.6590	1,808.1160	0
22/07/2026	ALBI On 06-August-26			Index Future	1406.7840	1416.2450	1406.7840	1,416.2450	61
22/07/2026	ALBI On 05-November-26			Index Future	1432.7330	1442.3690	1432.7330	1,442.3690	12
22/07/2026	ALBI On 04-February-27			Index Future	1459.8650	1469.6850	1459.8650	1,469.6850	0
22/07/2026	ALBI On 06-May-27			Index Future	1487.8090	1497.8160	1487.8090	1,497.8160	0
22/07/2026	ALBI On 05-August-27			Index Future	1516.2090	1526.4060	1516.2090	1,526.4060	0
22/07/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/07/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/07/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/07/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	ES33 On 06-August-26			Bond Future	9.1027	8.9940	94.8024	95.3341	0
22/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12933.8000	13465.4100	12.9338	13.4654	0
22/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	ES33 On 05-November-26			Bond Future	9.1757	9.0618	92.7621	93.3036	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7433.6900	7975.2500	7.4337	7.9753	0
22/07/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	ES33 On 04-February-27			Bond Future	9.2488	9.1291	94.5410	95.0932	0
22/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2044.4700	2596.6100	2.0445	2.5966	0
22/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	ES33 On 06-May-27			Bond Future	9.3188	9.1930	92.5766	93.1394	0
22/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2348.6700	1785.9200	2.3487	1.7859	0
22/07/2026	ES33 On 05-August-27			Bond Future	9.3944	9.2621	94.3817	94.9550	0
22/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0.0000	34.5600	0.0000	0.0346	0
22/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	538.7500	0.0000	0.5388	0.0000	0
22/07/2026	ES42 On 06-August-26			Bond Future	9.6513	9.5578	93.2938	93.9951	0
22/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18819.5100	19520.7300	18.8195	19.5207	0
22/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	ES42 On 05-November-26			Bond Future	9.7138	9.6172	90.7547	91.4691	0
22/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12789.8900	13504.2600	12.7899	13.5043	0
22/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	ES42 On 04-February-27			Bond Future	9.7738	9.6740	92.4953	93.2235	0
22/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3635.4100	4363.6100	3.6354	4.3636	0
22/07/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	ES42 On 06-May-27			Bond Future	9.8345	9.7314	90.0224	90.7646	0
22/07/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3720.0000	2977.7800	3.7200	2.9778	0
22/07/2026	ES42 On 05-August-27			Bond Future	9.8972	9.7907	91.7769	92.5332	0
22/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0.0000	351.2100	0.0000	0.3512	0
22/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	405.1700	0.0000	0.4052	0.0000	0
22/07/2026	GOVI On 06-August-26			GOVI	1379.9500	1389.4470	1379.9500	1,389.4470	338
22/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1909500.0000	2004470.0000	190.9500	200.4470	0
22/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	GOVI On 05-November-26			GOVI	1405.4040	1415.0760	1405.4040	1,415.0760	396
22/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1284040.0000	1380760.0000	128.4040	138.0760	0
22/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	GOVI On 04-February-27			GOVI	1432.0190	1441.8750	1432.0190	1,441.8750	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	630190.0000	728750.0000	63.0190	72.8750	0
22/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	GOVI On 06-May-27			GOVI	1459.4300	1469.4750	1459.4300	1,469.4750	0
22/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	324300.0000	424750.0000	32.4300	42.4750	0
22/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	GOVI On 05-August-27			GOVI	1487.2880	1497.5230	1487.2880	1,497.5230	0
22/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	222880.0000	325230.0000	22.2880	32.5230	0
22/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/07/2026	I258 On 06-August-26			Bond Future	134.5409	134.4300	134.5409	134.4300	0
22/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	21590.9400	21479.9700	21.5909	21.4800	0
22/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	I258 On 05-November-26			Bond Future	137.0284	136.9154	137.0284	136.9154	0
22/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	22087.6674	21975.5162	22.0877	21.9755	0
22/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	9.2674	10.0962	0.0093	0.0101	0
22/07/2026	I258 On 04-February-27			Bond Future	136.6965	136.5920	136.6965	136.5920	0
22/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	17991.3857	17893.8685	17.9914	17.8939	0
22/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	194.8857	201.8285	0.1949	0.2018	0
22/07/2026	I258 On 06-May-27			Bond Future	139.3443	139.2377	139.3443	139.2377	0
22/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	7760.7751	7699.4959	7.7608	7.6995	0
22/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3196.5251	3241.8459	3.1965	3.2418	0
22/07/2026	I258 On 05-August-27			Bond Future	139.0335	138.9365	139.0335	138.9365	0
22/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	5733.2546	5690.0779	5.7333	5.6901	0
22/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	5629.7146	5683.5879	5.6297	5.6836	0
22/07/2026	IGOV On 06-August-26			Index Future	452.7690	451.9820	452.7690	451.9820	250
22/07/2026	IGOV On 05-November-26			Index Future	461.2330	460.4310	461.2330	460.4310	8
22/07/2026	IGOV On 04-February-27			Index Future	470.0770	469.2610	470.0770	469.2610	0
22/07/2026	IGOV On 06-May-27			Index Future	479.1830	478.3510	479.1830	478.3510	0
22/07/2026	IGOV On 05-August-27			Index Future	488.4360	487.5870	488.4360	487.5870	0
22/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/07/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/07/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
22/07/2026	R033 On 06-August-26			Bond Future	8.5251	8.3704	110.9978	111.8096	2,853
22/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	8543.5600	9355.3500	8.5436	9.3554	0
22/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0.0600	0.0300	0.0001	0.0000	0
22/07/2026	R033 On 05-November-26			Bond Future	8.5799	8.4170	107.9813	108.8080	9,120
22/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	4246.6800	4930.4200	4.2467	4.9304	0
22/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	542.3000	399.2500	0.5423	0.3993	0
22/07/2026	R033 On 04-February-27			Bond Future	8.6304	8.4586	110.0264	110.8691	0
22/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	2063.1600	2531.4100	2.0632	2.5314	0
22/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1967.6800	1593.2400	1.9677	1.5932	0
22/07/2026	R033 On 06-May-27			Bond Future	8.6798	8.4983	107.0891	107.9479	0
22/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	774.7800	1020.4200	0.7748	1.0204	0
22/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	4379.0900	3765.9800	4.3791	3.7660	0
22/07/2026	R033 On 05-August-27			Bond Future	8.7345	8.5424	109.1529	110.0278	0
22/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	2008.3800	2433.0600	2.0084	2.4331	0
22/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	2894.1700	2443.9600	2.8942	2.4440	0
22/07/2026	R035 On 06-August-26			Bond Future	8.6590	8.5447	105.2570	105.9465	14,106
22/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	0.2300	1.3600	0.0002	0.0014	4,876
22/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	5977.2200	5288.7900	5.9772	5.2888	0
22/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	2.2100	9.4500	0.0022	0.0095	0
22/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	4695.8700	4013.5500	4.6959	4.0136	0
22/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	3.7000	14.6700	0.0037	0.0147	4,876
22/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	4379.6200	3701.0300	4.3796	3.7010	0
22/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	89.1600	207.1200	0.0892	0.2071	0
22/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	2336.6800	1765.0800	2.3367	1.7651	0
22/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	129.6800	281.0600	0.1297	0.2811	0
22/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	2068.8900	1530.7100	2.0689	1.5307	4,876

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	931.7500	1391.6400	0.9318	1.3916	350
22/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	625.9000	396.2300	0.6259	0.3962	0
22/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	1235.0400	1750.6300	1.2350	1.7506	0
22/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	452.1000	278.1300	0.4521	0.2781	0
22/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	2870.4100	3519.9300	2.8704	3.5199	200
22/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	92.1900	52.1500	0.0922	0.0522	0
22/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	3301.1700	3963.8600	3.3012	3.9639	0
22/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	60.9700	34.1000	0.0610	0.0341	350
22/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	3355.6000	4019.6300	3.3556	4.0196	250
22/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	57.8600	32.3300	0.0579	0.0323	0
22/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	4292.4900	4971.6900	4.2925	4.9717	0
22/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	23.1000	12.7400	0.0231	0.0127	0
22/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	5625.6400	6312.6000	5.6256	6.3126	0
22/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	5.7900	3.1900	0.0058	0.0032	200
22/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	6068.1100	6756.0700	6.0681	6.7561	0
22/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	3.5700	1.9700	0.0036	0.0020	350
22/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	6123.3000	6811.3500	6.1233	6.8114	0
22/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	3.3600	1.8500	0.0034	0.0019	250
22/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	8355.6200	9045.0700	8.3556	9.0451	0
22/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	0.2600	0.1500	0.0003	0.0002	200
22/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	8836.9800	9526.4800	8.8370	9.5265	0
22/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	0.1500	0.0900	0.0002	0.0001	250
22/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	13176.1900	13865.7500	13.1762	13.8658	0
22/07/2026	R035 On 06-August-26	11.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	R035 On 05-November-26			Bond Future	8.7106	8.5913	102.6759	103.3782	100,150
22/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	322.1300	448.7500	0.3221	0.4488	600
22/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	4787.4000	4211.7500	4.7874	4.2118	0
22/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	1138.2900	1436.1400	1.1383	1.4361	0
22/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	2561.6800	2157.2600	2.5617	2.1573	600
22/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	2131.1100	2549.0500	2.1311	2.5491	200
22/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1608.5700	1324.2400	1.6086	1.3242	0
22/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	2762.8900	3233.7000	2.7629	3.2337	0
22/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	1256.5100	1025.0500	1.2565	1.0251	600
22/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	4157.0600	4708.1900	4.1571	4.7082	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	776.2000	625.0600	0.7762	0.6251	200
22/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	6504.9700	7131.2600	6.5050	7.1313	0
22/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	370.3700	294.3900	0.3704	0.2944	200
22/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	7631.2100	8278.5600	7.6312	8.2786	0
22/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	263.8200	208.9000	0.2638	0.2089	0
22/07/2026	R035 On 04-February-27			Bond Future	8.7595	8.6348	104.6204	105.3363	0
22/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	359.8600	470.4600	0.3599	0.4705	3,000
22/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	6658.3100	6053.0700	6.6583	6.0531	0
22/07/2026	R035 On 04-February-27	7.86	Call	Bond Future	484.1800	624.4300	0.4842	0.6244	500
22/07/2026	R035 On 04-February-27	7.86	Put	Bond Future	5799.7100	5224.1200	5.7997	5.2241	0
22/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	919.3400	1143.4400	0.9193	1.1434	3,000
22/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	4184.2000	3692.4600	4.1842	3.6925	0
22/07/2026	R035 On 04-February-27	8.36	Call	Bond Future	1235.2100	1506.5000	1.2352	1.5065	500
22/07/2026	R035 On 04-February-27	8.36	Put	Bond Future	3552.6300	3108.0800	3.5526	3.1081	0
22/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	1395.0400	1687.4300	1.3950	1.6874	1,050
22/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	3301.4400	2877.9900	3.3014	2.8780	0
22/07/2026	R035 On 04-February-27	8.67	Call	Bond Future	2050.8700	2414.7900	2.0509	2.4148	0
22/07/2026	R035 On 04-February-27	8.67	Put	Bond Future	2563.9500	2212.0300	2.5640	2.2120	500
22/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	2634.6700	3048.2800	2.6347	3.0483	0
22/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	2118.6900	1816.4600	2.1187	1.8165	3,000
22/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	2915.3900	3349.5300	2.9154	3.3495	0
22/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1946.3700	1664.6700	1.9464	1.6647	1,050
22/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	3245.0800	3701.0600	3.2451	3.7011	0
22/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1769.5500	1509.6900	1.7696	1.5097	0
22/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	4902.3100	5440.0800	4.9023	5.4401	0
22/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	1160.8900	982.8200	1.1609	0.9828	1,050
22/07/2026	R035 On 06-May-27			Bond Future	8.8023	8.6721	102.1181	102.8476	0
22/07/2026	R035 On 06-May-27	7.86	Call	Bond Future	703.7400	870.1900	0.7037	0.8702	500
22/07/2026	R035 On 06-May-27	7.86	Put	Bond Future	6139.9800	5576.9800	6.1400	5.5770	0
22/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	1264.3900	1518.2100	1.2644	1.5182	0
22/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	4406.1000	3930.4700	4.4061	3.9305	0
22/07/2026	R035 On 06-May-27	8.36	Call	Bond Future	1497.0700	1779.4300	1.4971	1.7794	500
22/07/2026	R035 On 06-May-27	8.36	Put	Bond Future	4003.1100	3556.0200	4.0031	3.5560	0
22/07/2026	R035 On 06-May-27	8.78	Call	Bond Future	2628.5800	3017.8800	2.6286	3.0179	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	R035 On 06-May-27	8.78	Put	Bond Future	2752.8900	2412.7400	2.7529	2.4127	500
22/07/2026	R035 On 05-August-27			Bond Future	8.8491	8.7129	104.0865	104.8296	0
22/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	2586.9000	2959.3200	2.5869	2.9593	0
22/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	3291.0200	2920.3500	3.2910	2.9204	0
22/07/2026	R038 On 06-August-26			Bond Future	9.0606	8.9517	116.8407	117.6866	2,147
22/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	18483.8000	19329.6400	18.4838	19.3296	0
22/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	R038 On 05-November-26			Bond Future	9.1184	9.0054	113.4896	114.3512	3,466
22/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	11548.6700	12359.9300	11.5487	12.3599	0
22/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	265.0100	214.7000	0.2650	0.2147	0
22/07/2026	R038 On 04-February-27			Bond Future	9.1732	9.0558	115.6391	116.5172	0
22/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	5137.3600	5739.1900	5.1374	5.7392	0
22/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	2023.6500	1747.3700	2.0237	1.7474	0
22/07/2026	R038 On 06-May-27			Bond Future	9.2271	9.1051	112.3680	113.2628	0
22/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	1866.6400	2195.6900	1.8666	2.1957	0
22/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	5729.1300	5163.3800	5.7291	5.1634	0
22/07/2026	R038 On 05-August-27			Bond Future	9.2845	9.1577	114.5334	115.4450	0
22/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	3547.9800	4006.5700	3.5480	4.0066	0
22/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	4515.6000	4062.5600	4.5156	4.0626	0
22/07/2026	R053 On 06-August-26			Bond Future	9.2082	9.1193	128.0898	129.1526	4,687
22/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	0.1500	0.6900	0.0002	0.0007	530
22/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	14411.5200	13349.2500	14.4115	13.3493	0
22/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	28.1200	71.5500	0.0281	0.0716	0
22/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	7610.0700	6590.6900	7.6101	6.5907	0
22/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	981.7900	1487.4500	0.9818	1.4875	530
22/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	2276.5500	1719.4000	2.2766	1.7194	530
22/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	4817.2400	5781.6300	4.8172	5.7816	0
22/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	314.5200	216.1000	0.3145	0.2161	530
22/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	28978.5100	30041.3200	28.9785	30.0413	0
22/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	R053 On 05-November-26			Bond Future	9.2529	9.1614	124.5658	125.6482	54,996
22/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	20067.7300	21107.9300	20.0677	21.1079	0
22/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	277.6500	235.4300	0.2777	0.2354	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	R053 On 04-February-27			Bond Future	9.2949	9.2007	126.9250	128.0284	0
22/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	10174.7000	11003.9100	10.1747	11.0039	0
22/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	2522.9200	2248.7800	2.5229	2.2488	0
22/07/2026	R053 On 06-May-27			Bond Future	9.3356	9.2387	123.4917	124.6160	0
22/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	3513.0100	3972.4500	3.5130	3.9725	0
22/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	8459.7000	7794.8400	8.4597	7.7948	0
22/07/2026	R053 On 05-August-27			Bond Future	9.3780	9.2784	125.8716	127.0170	0
22/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	5979.4100	6574.9200	5.9794	6.5749	0
22/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	7105.7300	6555.8200	7.1057	6.5558	0
22/07/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
22/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	21.8000	22.5200	0.0218	0.0225	0
22/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	21.8000	22.5200	0.0218	0.0225	0
22/07/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
22/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	28.7000	28.8400	0.0287	0.0288	0
22/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	28.7000	28.8400	0.0287	0.0288	0
22/07/2026	R202 On 06-August-26			Bond Future	301.8227	301.3780	301.8227	301.3780	594
22/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	22962.7100	22518.0000	22.9627	22.5180	0
22/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	R202 On 05-November-26			Bond Future	307.4031	306.9506	307.4031	306.9506	732
22/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	26943.0800	26490.5800	26.9431	26.4906	0
22/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	R202 On 04-February-27			Bond Future	307.6851	307.2468	307.6851	307.2468	0
22/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	12955.0900	12516.8000	12.9551	12.5168	0
22/07/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	R202 On 06-May-27			Bond Future	313.6452	313.1979	313.6452	313.1979	0
22/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	6655.1600	6207.9000	6.6552	6.2079	0
22/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	R202 On 05-August-27			Bond Future	314.0199	313.5846	314.0199	313.5846	0
22/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	1049.9300	614.6200	1.0499	0.6146	0
22/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	R209 On 06-August-26			Bond Future	8.7989	8.6897	85.9440	86.5713	5,154
22/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	13277.4700	13904.7600	13.2775	13.9048	0
22/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	R209 On 05-November-26			Bond Future	8.8471	8.7339	84.3610	84.9998	42,091
22/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	8003.0000	8598.3400	8.0030	8.5983	0
22/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	229.1200	185.6000	0.2291	0.1856	0
22/07/2026	R209 On 04-February-27			Bond Future	8.8920	8.7745	85.9587	86.6098	0
22/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	524.9500	662.6900	0.5250	0.6627	3,237
22/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	5449.9800	4936.6500	5.4500	4.9367	0
22/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	2521.4000	2892.4500	2.5214	2.8925	0
22/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	2147.9200	1867.9000	2.1479	1.8679	3,237
22/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	3656.6600	4095.9100	3.6567	4.0959	0
22/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1552.9700	1341.1500	1.5530	1.3412	0
22/07/2026	R209 On 06-May-27			Bond Future	8.9357	8.8136	84.4520	85.1155	0
22/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1044.7400	1249.3300	1.0447	1.2493	4,620
22/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	4856.8100	4397.8800	4.8568	4.3979	0
22/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	1333.8200	1574.3200	1.3338	1.5743	0
22/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	4237.2100	3814.1900	4.2372	3.8142	0
22/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	3978.9300	4412.4500	3.9789	4.4125	0
22/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1933.7000	1703.7000	1.9337	1.7037	4,620
22/07/2026	R209 On 05-August-27			Bond Future	8.9825	8.8556	86.0799	86.7559	0
22/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	2639.1000	2982.8900	2.6391	2.9829	0
22/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	3237.8600	2905.6500	3.2379	2.9057	0
22/07/2026	R210 On 06-August-26			Bond Future	270.1599	269.9537	270.1599	269.9537	284
22/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10319.8600	10113.6900	10.3199	10.1137	0
22/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	R210 On 05-November-26			Bond Future	271.5593	271.3648	271.5593	271.3648	147
22/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	18229.3200	18034.7800	18.2293	18.0348	0
22/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	R210 On 04-February-27			Bond Future	276.7669	276.5692	276.7669	276.5692	300
22/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	10736.8800	10539.1800	10.7369	10.5392	0
22/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	R210 On 06-May-27			Bond Future	278.4534	278.2650	278.4534	278.2650	0
22/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7323.3500	7135.0200	7.3234	7.1350	0
22/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	R210 On 05-August-27			Bond Future	283.8854	283.6922	283.8854	283.6922	0
22/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	7875.3500	7682.2300	7.8754	7.6822	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	R213 On 06-August-26			Bond Future	8.2746	8.1193	98.3785	98.9428	19,068
22/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	4962.4900	5526.7700	4.9625	5.5268	0
22/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	0.1800	0.0700	0.0002	0.0001	0
22/07/2026	R213 On 05-November-26			Bond Future	8.3311	8.1653	96.6229	97.1977	19,484
22/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	2001.9700	2425.7700	2.0020	2.4258	0
22/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	568.4300	417.4100	0.5684	0.4174	0
22/07/2026	R213 On 04-February-27			Bond Future	8.3839	8.2059	98.4528	99.0387	33,457
22/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	889.0200	1150.9500	0.8890	1.1510	0
22/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1693.0900	1369.1100	1.6931	1.3691	0
22/07/2026	R213 On 06-May-27			Bond Future	8.4285	8.2372	96.7842	97.3812	0
22/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	369.8400	511.1600	0.3698	0.5112	0
22/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	3117.9000	2662.1700	3.1179	2.6622	0
22/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	984.5100	1246.9900	0.9845	1.2470	2,830
22/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1918.3200	1583.7500	1.9183	1.5838	0
22/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	3262.1000	3711.8700	3.2621	3.7119	0
22/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	748.4700	601.1900	0.7485	0.6012	2,830
22/07/2026	R213 On 05-August-27			Bond Future	8.4805	8.2738	98.6500	99.2582	0
22/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	801.1100	1028.7700	0.8011	1.0288	1,200
22/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	2371.9600	1991.4100	2.3720	1.9914	0
22/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1232.8500	1523.6600	1.2329	1.5237	0
22/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1852.3200	1534.9200	1.8523	1.5349	0
22/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	1760.3200	2106.9700	1.7603	2.1070	0
22/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1468.9800	1207.4200	1.4690	1.2074	1,200
22/07/2026	R214 On 06-August-26			Bond Future	9.2492	9.1554	81.1581	81.7877	9,862
22/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	15532.2900	16161.8700	15.5323	16.1619	0
22/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	R214 On 05-November-26			Bond Future	9.3017	9.2049	79.3420	79.9831	20,699
22/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	10222.3500	10827.2600	10.2224	10.8273	0
22/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	231.4900	195.2300	0.2315	0.1952	0
22/07/2026	R214 On 04-February-27			Bond Future	9.3525	9.2526	80.8446	81.4981	0
22/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	5069.0700	5537.5300	5.0691	5.5375	0
22/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1615.9300	1430.8900	1.6159	1.4309	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	R214 On 06-May-27			Bond Future	9.3986	9.2957	79.0927	79.7587	0
22/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	1706.3900	1954.3100	1.7064	1.9543	0
22/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	5144.2800	4726.2600	5.1443	4.7263	0
22/07/2026	R214 On 05-August-27			Bond Future	9.4477	9.3415	80.6174	81.2959	0
22/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	3235.6600	3580.7400	3.2357	3.5807	0
22/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	4052.7000	3719.3000	4.0527	3.7193	0
22/07/2026	R248 On 06-August-26			Bond Future	9.2886	9.1947	98.9347	99.7746	62,479
22/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	273.0500	492.6100	0.2731	0.4926	0
22/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	2891.4100	2271.1000	2.8914	2.2711	1,762
22/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	813.5400	1234.4900	0.8135	1.2345	0
22/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	1605.5300	1186.6100	1.6055	1.1866	100
22/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	6048.5700	6870.5100	6.0486	6.8705	0
22/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	53.2200	35.2900	0.0532	0.0353	1,762
22/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	22085.5200	22925.3900	22.0855	22.9254	0
22/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	R248 On 05-November-26			Bond Future	9.3374	9.2407	96.3017	97.1571	282,597
22/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	15266.6400	16090.9700	15.2666	16.0910	0
22/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	189.6900	158.6400	0.1897	0.1586	0
22/07/2026	R248 On 04-February-27			Bond Future	9.3845	9.2850	98.1255	98.9974	0
22/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	7840.6800	8500.6800	7.8407	8.5007	0
22/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1855.3700	1643.5200	1.8554	1.6435	0
22/07/2026	R248 On 06-May-27			Bond Future	9.4271	9.3247	95.5623	96.4508	260
22/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	2797.3300	3173.0800	2.7973	3.1731	0
22/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	6134.7700	5622.0500	6.1348	5.6221	0
22/07/2026	R248 On 05-August-27			Bond Future	9.4720	9.3666	97.4044	98.3095	0
22/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	4489.7300	4959.2000	4.4897	4.9592	0
22/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	5365.6800	4929.9700	5.3657	4.9300	0
22/07/2026	R2R9 On 06-August-26			Bond Future	9.1605	9.0567	108.8778	109.6782	8,543
22/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95758.2700	96558.6900	95.7583	96.5587	0
22/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	R2R9 On 05-November-26			Bond Future	9.2181	9.1106	105.8856	106.7008	2,858
22/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94915.5300	95730.7100	94.9155	95.7307	0
22/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	R2R9 On 04-February-27			Bond Future	9.2729	9.1614	107.8910	108.7219	0
22/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6143.2000	6752.4200	6.1432	6.7524	0
22/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1704.7300	1483.0800	1.7047	1.4831	0
22/07/2026	R2R9 On 06-May-27			Bond Future	9.3268	9.2112	104.9760	105.8227	0
22/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1959.8800	2279.0100	1.9599	2.2790	0
22/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5669.4100	5141.8000	5.6694	5.1418	0
22/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2280.9000	2631.8500	2.2809	2.6319	250
22/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	5153.3900	4657.6000	5.1534	4.6576	0
22/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5087.1600	5623.8300	5.0872	5.6238	0
22/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2839.0700	2529.0000	2.8391	2.5290	250
22/07/2026	R2R9 On 05-August-27			Bond Future	9.3839	9.2641	106.9990	107.8616	0
22/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2193.3900	2517.4700	2.1934	2.5175	910
22/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	6341.8800	5803.3000	6.3419	5.8033	0
22/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2418.1300	2762.9500	2.4181	2.7630	180
22/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5964.2600	5446.4200	5.9643	5.4464	0
22/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3627.3900	4064.8300	3.6274	4.0648	0
22/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4519.7400	4094.5200	4.5197	4.0945	0
22/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	4736.2900	5237.6500	4.7363	5.2377	0
22/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3697.7500	3336.4500	3.6978	3.3365	910
22/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5408.7000	5942.2200	5.4087	5.9422	0
22/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	3318.8400	2989.7000	3.3188	2.9897	180
22/07/2026	R4R2 On 06-August-26			Bond Future	9.3053	9.2167	110.3678	111.1306	4,569
22/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96950.5600	97713.3400	96.9506	97.7133	0
22/07/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	R4R2 On 05-November-26			Bond Future	9.3619	9.2703	107.2768	108.0537	2,958
22/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96054.2100	96831.0800	96.0542	96.8311	0
22/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	R4R2 On 04-February-27			Bond Future	9.4159	9.3212	109.3086	110.1004	0
22/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7490.0900	8086.5200	7.4901	8.0865	0
22/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1789.8900	1594.5000	1.7899	1.5945	0
22/07/2026	R4R2 On 06-May-27			Bond Future	9.4690	9.3711	106.2945	107.1014	0
22/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2349.1300	2662.6800	2.3491	2.6627	0
22/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6298.9600	5805.6100	6.2990	5.8056	0
22/07/2026	R4R2 On 05-August-27			Bond Future	9.5248	9.4236	108.3430	109.1650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4337.9800	4765.0800	4.3380	4.7651	0
22/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	5026.4000	4631.5200	5.0264	4.6315	0
22/07/2026	RR87 On 06-August-26			Bond Future	7.3957	7.3493	100.8238	100.8402	0
22/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	306.1000	289.7300	0.3061	0.2897	0
22/07/2026	RR87 On 05-November-26			Bond Future	7.2566	7.1094	102.6632	102.6800	0
22/07/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	227.7400	210.9100	0.2277	0.2109	0
22/07/2026	RR88 On 06-August-26			Bond Future	7.6073	7.5672	104.3642	104.4122	0
22/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	982.5600	934.5800	0.9826	0.9346	0
22/07/2026	RR88 On 05-November-26			Bond Future	7.6353	7.5855	105.6284	105.6802	0
22/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	3.4421	4.7638	0.0034	0.0048	0
22/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	972.0521	921.5438	0.9721	0.9215	0
22/07/2026	RR88 On 04-February-27			Bond Future	7.6259	7.5606	103.7792	103.8339	0
22/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	363.8393	396.5713	0.3638	0.3966	0
22/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	234.8293	212.8613	0.2348	0.2129	0
22/07/2026	RR88 On 06-May-27			Bond Future	7.5820	7.4891	105.7655	105.8211	0
22/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	369.9264	405.1533	0.3699	0.4052	0
22/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	185.6364	165.2133	0.1856	0.1652	0
22/07/2026	RR88 On 05-August-27			Bond Future	7.4257	7.2697	102.4975	102.5538	0
22/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	328.3305	368.4246	0.3283	0.3684	0
22/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	96.2705	80.0346	0.0963	0.0800	0
22/07/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/07/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0