



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 AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/06/2026 TO: 08/06/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	2029 On 06-August-26			Bond Future	150.80	150.7487	150.8025	150.7487	8,439.00
08/06/2026	2029 On 06-August-26	144.10	Call	Bond Future	6703	7	7	7	0.00
08/06/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2029 On 05-November-26			Bond Future	152.15	152.0944	152.1488	152.0944	0.00
08/06/2026	2029 On 05-November-26	147.56	Call	Bond Future	4589	5	5	5	0.00
08/06/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2029 On 04-February-27			Bond Future	155.15	155.0935	155.1487	155.0935	0.00
08/06/2026	2029 On 04-February-27	149.72	Call	Bond Future	5429	5	5	5	0.00
08/06/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2029 On 06-May-27			Bond Future	156.66	156.6020	156.6582	156.6020	0.00
08/06/2026	2029 On 06-May-27	153.32	Call	Bond Future	3338	3	3	3	0.00
08/06/2026	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
08/06/2026	2029 On 05-August-27			Bond Future	159.64	159.5814	159.6390	159.5814	0.00
08/06/2026	2029 On 05-August-27	156.72	Call	Bond Future	2919	3	3	3	0.00
08/06/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2030 On 06-August-26			Bond Future	8.21	99.6907	99.6308	99.6907	153,298.00
08/06/2026	2030 On 06-August-26	9.22	Call	Bond Future	3030	3	3	3	0.00
08/06/2026	2030 On 06-August-26	7.21	Call	Bond Future	17	0	0	0	1,000.00
08/06/2026	2030 On 06-August-26	7.71	Call	Bond Future	155	0	0	0	1,000.00
08/06/2026	2030 On 06-August-26	8.06	Call	Bond Future	494	1	0	1	0.00
08/06/2026	2030 On 06-August-26	8.06	Put	Bond Future	941	1	1	1	1,000.00
08/06/2026	2030 On 06-August-26	7.71	Put	Bond Future	1649	2	2	2	0.00
08/06/2026	2030 On 06-August-26	7.21	Put	Bond Future	3029	3	3	3	0.00
08/06/2026	2030 On 06-August-26	9.22	Put	Bond Future	102	0	0	0	0.00
08/06/2026	2030 On 05-November-26			Bond Future	8.26	101.5484	101.4870	101.5484	15.00
08/06/2026	2030 On 05-November-26	8.39	Call	Bond Future	1275	1	1	1	0.00
08/06/2026	2030 On 05-November-26	8.39	Put	Bond Future	903	1	1	1	0.00
08/06/2026	2030 On 04-February-27			Bond Future	8.29	99.5197	99.4569	99.5197	0.00
08/06/2026	2030 On 04-February-27	7.82	Call	Bond Future	598	1	1	1	0.00
08/06/2026	2030 On 04-February-27	7.82	Put	Bond Future	1806	2	2	2	0.00
08/06/2026	2030 On 06-May-27			Bond Future	8.34	101.4490	101.3851	101.4490	0.00
08/06/2026	2030 On 06-May-27	7.27	Call	Bond Future	267	0	0	0	0.00
08/06/2026	2030 On 06-May-27	7.27	Put	Bond Future	2849	3	3	3	0.00
08/06/2026	2030 On 05-August-27			Bond Future	8.44	99.3452	99.2804	99.3452	0.00
08/06/2026	2030 On 05-August-27	8.11	Call	Bond Future	882	1	1	1	0.00
08/06/2026	2030 On 05-August-27	8.11	Put	Bond Future	1595	2	2	2	0.00
08/06/2026	2031 On 06-August-26			Bond Future	116.51	116.6956	116.5102	116.6956	5,826.00
08/06/2026	2031 On 06-August-26	113.81	Call	Bond Future	2750	3	3	3	0.00
08/06/2026	2031 On 06-August-26	113.81	Put	Bond Future	49	0	0	0	0.00
08/06/2026	2031 On 05-November-26			Bond Future	118.71	118.8978	118.7086	118.8978	7,356.00
08/06/2026	2031 On 05-November-26	111.49	Call	Bond Future	7220	7	7	7	0.00
08/06/2026	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
08/06/2026	2031 On 04-February-27			Bond Future	118.55	118.7450	118.5515	118.7450	0.00
08/06/2026	2031 On 04-February-27	116.18	Call	Bond Future	2706	3	3	3	0.00
08/06/2026	2031 On 04-February-27	116.18	Put	Bond Future	335	0	0	0	0.00
08/06/2026	2031 On 06-May-27			Bond Future	120.88	121.0739	120.8767	121.0739	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
08/06/2026	2031 On 06-May-27	116.87	Call	Bond Future	4140	4	4	4	0.00
08/06/2026	2031 On 06-May-27	116.87	Put	Bond Future	133	0	0	0	0.00
08/06/2026	2031 On 05-August-27			Bond Future	120.62	120.8204	120.6194	120.8204	0.00
08/06/2026	2031 On 05-August-27	121.41	Call	Bond Future	952	1	1	1	0.00
08/06/2026	2031 On 05-August-27	121.41	Put	Bond Future	1743	2	2	2	0.00
08/06/2026	2032 On 06-August-26			Bond Future	8.48	102.0918	102.0038	102.0918	141,118.00
08/06/2026	2032 On 06-August-26	10.12	Call	Bond Future	6935	7	7	7	0.00
08/06/2026	2032 On 06-August-26	10.12	Put	Bond Future	49	0	0	0	0.00
08/06/2026	2032 On 05-November-26			Bond Future	8.53	99.8339	99.7440	99.8339	41,847.00
08/06/2026	2032 On 05-November-26	9.16	Call	Bond Future	3466	4	3	4	0.00
08/06/2026	2032 On 05-November-26	9.16	Put	Bond Future	833	1	1	1	0.00
08/06/2026	2032 On 04-February-27			Bond Future	8.56	101.7799	101.6880	101.7799	0.00
08/06/2026	2032 On 04-February-27	8.48	Call	Bond Future	1784	2	2	2	0.00
08/06/2026	2032 On 04-February-27	8.48	Put	Bond Future	2129	2	2	2	0.00
08/06/2026	2032 On 06-May-27			Bond Future	8.61	99.5921	99.4985	99.5921	0.00
08/06/2026	2032 On 06-May-27	7.80	Call	Bond Future	794	1	1	1	0.00
08/06/2026	2032 On 06-May-27	7.80	Put	Bond Future	4006	4	4	4	0.00
08/06/2026	2032 On 05-August-27			Bond Future	8.68	101.4612	101.3661	101.4612	0.00
08/06/2026	2032 On 05-August-27	8.42	Call	Bond Future	1741	2	2	2	0.00
08/06/2026	2032 On 05-August-27	8.42	Put	Bond Future	2714	3	3	3	0.00
08/06/2026	2033 On 06-August-26			Bond Future	147.56	147.9589	147.5644	147.9589	22,015.00
08/06/2026	2033 On 06-August-26	134.25	Call	Bond Future	13314	14	13	14	0.00
08/06/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2033 On 05-November-26			Bond Future	148.75	149.1489	148.7465	149.1489	0.00
08/06/2026	2033 On 05-November-26	137.26	Call	Bond Future	11486	12	11	12	0.00
08/06/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2033 On 04-February-27			Bond Future	151.68	152.0899	151.6792	152.0899	0.00
08/06/2026	2033 On 04-February-27	142.71	Call	Bond Future	8969	9	9	9	0.00
08/06/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2033 On 06-May-27			Bond Future	153.02	153.4339	153.0152	153.4339	0.00
08/06/2026	2033 On 06-May-27	151.21	Call	Bond Future	1805	2	2	2	0.00
08/06/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2033 On 05-August-27			Bond Future	155.93	156.3532	155.9268	156.3532	0.00
08/06/2026	2033 On 05-August-27	153.15	Call	Bond Future	2777	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2037 On 06-August-26			Bond Future	9.07	96.6042	96.4755	96.6042	236,987.00
08/06/2026	2037 On 06-August-26	11.71	Call	Bond Future	15293	15	15	15	0.00
08/06/2026	2037 On 06-August-26	11.30	Call	Bond Future	13159	13	13	13	0.00
08/06/2026	2037 On 06-August-26	10.70	Call	Bond Future	9948	10	10	10	0.00
08/06/2026	2037 On 06-August-26	10.02	Call	Bond Future	6231	6	6	6	2,541.00
08/06/2026	2037 On 06-August-26	9.30	Call	Bond Future	2649	3	3	3	0.00
08/06/2026	2037 On 06-August-26	9.30	Put	Bond Future	1165	1	1	1	8,000.00
08/06/2026	2037 On 06-August-26	10.70	Put	Bond Future	87	0	0	0	2,541.00
08/06/2026	2037 On 06-August-26	10.02	Put	Bond Future	308	0	0	0	0.00
08/06/2026	2037 On 06-August-26	11.30	Put	Bond Future	16	0	0	0	2,541.00
08/06/2026	2037 On 06-August-26	11.71	Put	Bond Future	4	0	0	0	0.00
08/06/2026	2037 On 05-November-26			Bond Future	9.12	98.4044	98.2730	98.4044	0.00
08/06/2026	2037 On 05-November-26	10.62	Call	Bond Future	9520	10	10	10	0.00
08/06/2026	2037 On 05-November-26	10.83	Call	Bond Future	10565	11	11	11	0.00
08/06/2026	2037 On 05-November-26	10.23	Call	Bond Future	7563	8	8	8	0.00
08/06/2026	2037 On 05-November-26	9.46	Call	Bond Future	3967	4	4	4	4,490.00
08/06/2026	2037 On 05-November-26	10.23	Put	Bond Future	807	1	1	1	4,490.00
08/06/2026	2037 On 05-November-26	9.46	Put	Bond Future	1823	2	2	2	0.00
08/06/2026	2037 On 05-November-26	10.83	Put	Bond Future	425	0	0	0	4,490.00
08/06/2026	2037 On 05-November-26	10.62	Put	Bond Future	544	1	1	1	0.00
08/06/2026	2037 On 04-February-27			Bond Future	9.16	96.0640	95.9299	96.0640	0.00
08/06/2026	2037 On 04-February-27	9.51	Call	Bond Future	4497	5	4	5	0.00
08/06/2026	2037 On 04-February-27	9.81	Call	Bond Future	5772	6	6	6	0.00
08/06/2026	2037 On 04-February-27	9.31	Call	Bond Future	3706	4	4	4	0.00
08/06/2026	2037 On 04-February-27	8.44	Call	Bond Future	1235	1	1	1	4,490.00
08/06/2026	2037 On 04-February-27	9.31	Put	Bond Future	2793	3	3	3	4,490.00
08/06/2026	2037 On 04-February-27	8.44	Put	Bond Future	5911	6	6	6	0.00
08/06/2026	2037 On 04-February-27	9.81	Put	Bond Future	1832	2	2	2	4,490.00
08/06/2026	2037 On 04-February-27	9.51	Put	Bond Future	2357	2	2	2	0.00
08/06/2026	2037 On 06-May-27			Bond Future	9.22	97.9263	97.7895	97.9263	0.00
08/06/2026	2037 On 06-May-27	8.58	Call	Bond Future	1730	2	2	2	0.00
08/06/2026	2037 On 06-May-27	8.58	Put	Bond Future	5746	6	6	6	0.00
08/06/2026	2037 On 05-August-27			Bond Future	9.29	95.5053	95.3663	95.5053	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
08/06/2026	2037 On 05-August-27	9.05	Call	Bond Future	3070	3	3	3	0.00
08/06/2026	2037 On 05-August-27	9.05	Put	Bond Future	4504	4	5	4	0.00
08/06/2026	2038 On 06-August-26			Bond Future	162.20	162.1827	162.2001	162.1827	4,204.00
08/06/2026	2038 On 06-August-26	144.72	Call	Bond Future	17480	17	17	17	0.00
08/06/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2038 On 05-November-26			Bond Future	165.26	165.2430	165.2603	165.2430	1,467.00
08/06/2026	2038 On 05-November-26	146.31	Call	Bond Future	18950	19	19	19	0.00
08/06/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2038 On 04-February-27			Bond Future	166.25	166.2340	166.2510	166.2340	0.00
08/06/2026	2038 On 04-February-27	153.83	Call	Bond Future	12421	12	12	12	0.00
08/06/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2038 On 06-May-27			Bond Future	169.51	169.4945	169.5120	169.4945	0.00
08/06/2026	2038 On 06-May-27	166.10	Call	Bond Future	3412	3	3	3	0.00
08/06/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2038 On 05-August-27			Bond Future	170.42	170.3984	170.4164	170.3984	0.00
08/06/2026	2038 On 05-August-27	169.13	Call	Bond Future	1286	1	1	1	0.00
08/06/2026	2038 On 05-August-27	169.13	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2040 On 06-August-26			Bond Future	9.32	98.0101	97.8628	98.0101	80,571.00
08/06/2026	2040 On 06-August-26	12.19	Call	Bond Future	18432	19	18	19	0.00
08/06/2026	2040 On 06-August-26	12.19	Put	Bond Future	3	0	0	0	0.00
08/06/2026	2040 On 05-November-26			Bond Future	9.37	99.8365	99.6862	99.8365	0.00
08/06/2026	2040 On 05-November-26	11.06	Call	Bond Future	11902	12	12	12	0.00
08/06/2026	2040 On 05-November-26	11.27	Call	Bond Future	13076	13	13	13	0.00
08/06/2026	2040 On 05-November-26	10.67	Call	Bond Future	9712	10	10	10	0.00
08/06/2026	2040 On 05-November-26	9.91	Call	Bond Future	5595	6	6	6	2,300.00
08/06/2026	2040 On 05-November-26	10.67	Put	Bond Future	799	1	1	1	2,300.00
08/06/2026	2040 On 05-November-26	9.91	Put	Bond Future	1750	2	2	2	0.00
08/06/2026	2040 On 05-November-26	11.27	Put	Bond Future	438	0	0	0	2,300.00
08/06/2026	2040 On 05-November-26	11.06	Put	Bond Future	542	1	1	1	0.00
08/06/2026	2040 On 04-February-27			Bond Future	9.42	97.2735	97.1202	97.2735	0.00
08/06/2026	2040 On 04-February-27	9.93	Call	Bond Future	6042	6	6	6	0.00
08/06/2026	2040 On 04-February-27	10.17	Call	Bond Future	7241	7	7	7	0.00
08/06/2026	2040 On 04-February-27	9.67	Call	Bond Future	4815	5	5	5	0.00
08/06/2026	2040 On 04-February-27	8.78	Call	Bond Future	1680	2	2	2	2,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	2040 On 04-February-27	9.67	Put	Bond Future	3019	3	3	3	2,300.00
08/06/2026	2040 On 04-February-27	8.78	Put	Bond Future	6463	6	6	6	0.00
08/06/2026	2040 On 04-February-27	10.17	Put	Bond Future	2011	2	2	2	2,300.00
08/06/2026	2040 On 04-February-27	9.93	Put	Bond Future	2438	2	2	2	0.00
08/06/2026	2040 On 06-May-27			Bond Future	9.47	99.1592	99.0029	99.1592	0.00
08/06/2026	2040 On 06-May-27	8.88	Call	Bond Future	2206	2	2	2	0.00
08/06/2026	2040 On 06-May-27	8.88	Put	Bond Future	6569	6	7	6	0.00
08/06/2026	2040 On 05-August-27			Bond Future	9.54	96.5106	96.3517	96.5106	0.00
08/06/2026	2040 On 05-August-27	9.33	Call	Bond Future	3768	4	4	4	0.00
08/06/2026	2040 On 05-August-27	9.33	Put	Bond Future	5277	5	5	5	0.00
08/06/2026	2043 On 06-August-26			Bond Future	125.55	125.0297	125.5506	125.0297	3,416.00
08/06/2026	2043 On 06-August-26	110.88	Call	Bond Future	14674	14	15	14	0.00
08/06/2026	2043 On 06-August-26	110.88	Put	Bond Future	4	0	0	0	0.00
08/06/2026	2043 On 05-November-26			Bond Future	127.92	127.3892	127.9196	127.3892	0.00
08/06/2026	2043 On 05-November-26	112.84	Call	Bond Future	15158	15	15	15	0.00
08/06/2026	2043 On 05-November-26	112.84	Put	Bond Future	78	0	0	0	0.00
08/06/2026	2043 On 04-February-27			Bond Future	127.50	126.9593	127.4997	126.9593	0.00
08/06/2026	2043 On 04-February-27	117.63	Call	Bond Future	10626	10	11	10	0.00
08/06/2026	2043 On 04-February-27	117.63	Put	Bond Future	756	1	1	1	0.00
08/06/2026	2043 On 06-May-27			Bond Future	130.00	129.4492	130.0003	129.4492	0.00
08/06/2026	2043 On 06-May-27	127.48	Call	Bond Future	5753	5	6	5	0.00
08/06/2026	2043 On 06-May-27	127.48	Put	Bond Future	3232	3	3	3	0.00
08/06/2026	2043 On 05-August-27			Bond Future	129.46	128.9000	129.4614	128.9000	0.00
08/06/2026	2043 On 05-August-27	129.56	Call	Bond Future	4760	4	5	4	0.00
08/06/2026	2043 On 05-August-27	129.56	Put	Bond Future	4859	5	5	5	0.00
08/06/2026	2044 On 06-August-26			Bond Future	9.44	94.5718	94.4532	94.5718	52,527.00
08/06/2026	2044 On 06-August-26	12.42	Call	Bond Future	20127	20	20	20	0.00
08/06/2026	2044 On 06-August-26	9.25	Call	Bond Future	1509	2	2	2	0.00
08/06/2026	2044 On 06-August-26	9.00	Call	Bond Future	797	1	1	1	0.00
08/06/2026	2044 On 06-August-26	9.75	Call	Bond Future	3802	4	4	4	0.00
08/06/2026	2044 On 06-August-26	9.75	Put	Bond Future	1316	1	1	1	14,500.00
08/06/2026	2044 On 06-August-26	9.00	Put	Bond Future	4442	4	4	4	7,000.00
08/06/2026	2044 On 06-August-26	9.25	Put	Bond Future	3044	3	3	3	7,000.00
08/06/2026	2044 On 06-August-26	12.42	Put	Bond Future	4	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
08/06/2026	2044 On 05-November-26			Bond Future	9.49	96.3342	96.2131	96.3342	91,745.00
08/06/2026	2044 On 05-November-26	11.34	Call	Bond Future	13778	14	14	14	0.00
08/06/2026	2044 On 05-November-26	11.34	Put	Bond Future	538	1	1	1	0.00
08/06/2026	2044 On 04-February-27			Bond Future	9.53	93.8282	93.7045	93.8282	0.00
08/06/2026	2044 On 04-February-27	10.18	Call	Bond Future	7373	7	7	7	0.00
08/06/2026	2044 On 04-February-27	10.18	Put	Bond Future	2438	2	2	2	0.00
08/06/2026	2044 On 06-May-27			Bond Future	9.58	95.6472	95.5211	95.6472	0.00
08/06/2026	2044 On 06-May-27	9.08	Call	Bond Future	2749	3	3	3	0.00
08/06/2026	2044 On 06-May-27	9.08	Put	Bond Future	6810	7	7	7	0.00
08/06/2026	2044 On 05-August-27			Bond Future	9.65	93.0579	92.9298	93.0579	0.00
08/06/2026	2044 On 05-August-27	9.44	Call	Bond Future	4243	4	4	4	0.00
08/06/2026	2044 On 05-August-27	9.44	Put	Bond Future	5859	6	6	6	0.00
08/06/2026	2046 On 06-August-26			Bond Future	145.85	145.8389	145.8541	145.8389	18,596.00
08/06/2026	2046 On 06-August-26	122.38	Call	Bond Future	23474	23	23	23	0.00
08/06/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2046 On 05-November-26			Bond Future	146.25	146.2357	146.2507	146.2357	0.00
08/06/2026	2046 On 05-November-26	125.48	Call	Bond Future	20771	21	21	21	0.00
08/06/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2046 On 04-February-27			Bond Future	149.13	149.1194	149.1344	149.1194	0.00
08/06/2026	2046 On 04-February-27	131.09	Call	Bond Future	18044	18	18	18	0.00
08/06/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2046 On 06-May-27			Bond Future	149.65	149.6344	149.6494	149.6344	0.00
08/06/2026	2046 On 06-May-27	148.99	Call	Bond Future	659	1	1	1	0.00
08/06/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2046 On 05-August-27			Bond Future	152.50	152.4799	152.4959	152.4799	0.00
08/06/2026	2046 On 05-August-27	149.17	Call	Bond Future	3326	3	3	3	0.00
08/06/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2050 On 06-August-26			Bond Future	148.37	147.3418	148.3679	147.3418	18,177.00
08/06/2026	2050 On 06-August-26	123.27	Call	Bond Future	25098	24	25	24	0.00
08/06/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2050 On 05-November-26			Bond Future	151.17	150.1220	151.1670	150.1220	0.00
08/06/2026	2050 On 05-November-26	123.84	Call	Bond Future	27327	26	27	26	0.00
08/06/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2050 On 04-February-27			Bond Future	151.62	150.5581	151.6233	150.5581	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
08/06/2026	2050 On 04-February-27	132.39	Call	Bond Future	19233	18	19	18	0.00
08/06/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2050 On 06-May-27			Bond Future	154.60	153.5113	154.5975	153.5113	0.00
08/06/2026	2050 On 06-May-27	150.46	Call	Bond Future	4138	3	4	3	0.00
08/06/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
08/06/2026	2050 On 05-August-27			Bond Future	154.95	153.8479	154.9546	153.8479	0.00
08/06/2026	2050 On 05-August-27	152.97	Call	Bond Future	1985	1	2	1	0.00
08/06/2026	2050 On 05-August-27	152.97	Put	Bond Future	0	0	0	0	0.00
08/06/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	AL37 On 06-August-26			Index Future	1280.40	1281.2910	1280.4030	1281.2910	0.00
08/06/2026	AL37 On 05-November-26			Index Future	1304.50	1305.4140	1304.4970	1305.4140	0.00
08/06/2026	AL37 On 04-February-27			Index Future	1329.91	1330.8480	1329.9050	1330.8480	0.00
08/06/2026	AL37 On 06-May-27			Index Future	1355.70	1356.6550	1355.6960	1356.6550	0.00
08/06/2026	AL37 On 05-August-27			Index Future	1380.95	1381.9120	1380.9460	1381.9120	0.00
08/06/2026	AL7T On 06-August-26			Index Future	1654.25	1655.8160	1654.2500	1655.8160	0.00
08/06/2026	AL7T On 05-November-26			Index Future	1685.38	1686.9900	1685.3800	1686.9900	0.00
08/06/2026	AL7T On 04-February-27			Index Future	1718.21	1719.8580	1718.2060	1719.8580	0.00
08/06/2026	AL7T On 06-May-27			Index Future	1751.53	1753.2080	1751.5270	1753.2080	0.00
08/06/2026	AL7T On 05-August-27			Index Future	1784.15	1785.8480	1784.1500	1785.8480	0.00
08/06/2026	ALBI On 06-August-26			Index Future	1398.30	1399.7350	1398.2970	1399.7350	75.00
08/06/2026	ALBI On 05-November-26			Index Future	1424.61	1426.0880	1424.6100	1426.0880	0.00
08/06/2026	ALBI On 04-February-27			Index Future	1452.36	1453.8730	1452.3570	1453.8730	0.00
08/06/2026	ALBI On 06-May-27			Index Future	1480.52	1482.0650	1480.5230	1482.0650	0.00
08/06/2026	ALBI On 05-August-27			Index Future	1508.10	1509.6570	1508.0980	1509.6570	0.00
08/06/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C030 On 31-January-30			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
08/06/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/06/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
08/06/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/06/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	C818 On 21-December-27			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
08/06/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	ES33 On 06-August-26			Bond Future	9.24	94.1871	94.1166	94.1871	0.00
08/06/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12248	12	12	12	0.00
08/06/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
08/06/2026	ES33 On 05-November-26			Bond Future	9.32	92.1707	92.0986	92.1707	0.00
08/06/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6770	7	7	7	0.00
08/06/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
08/06/2026	ES33 On 04-February-27			Bond Future	9.39	93.9887	93.9150	93.9887	0.00
08/06/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1418	1	1	1	0.00
08/06/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
08/06/2026	ES33 On 06-May-27			Bond Future	9.46	92.0358	91.9607	92.0358	0.00
08/06/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
08/06/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2965	3	3	3	0.00
08/06/2026	ES33 On 05-August-27			Bond Future	9.55	93.7835	93.7073	93.7835	0.00
08/06/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0	0	0	0	0.00
08/06/2026	ES33 On 05-August-27	9.27	Put	Bond Future	1213	1	1	1	0.00
08/06/2026	ES42 On 06-August-26			Bond Future	9.75	92.6599	92.5524	92.6599	0.00
08/06/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18078	18	18	18	0.00
08/06/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
08/06/2026	ES42 On 05-November-26			Bond Future	9.81	90.1441	90.0343	90.1441	0.00
08/06/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12069	12	12	12	0.00
08/06/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
08/06/2026	ES42 On 04-February-27			Bond Future	9.87	91.9226	91.8104	91.9226	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
08/06/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2951	3	3	3	0.00
08/06/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
08/06/2026	ES42 On 06-May-27			Bond Future	9.93	89.4606	89.3464	89.4606	0.00
08/06/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
08/06/2026	ES42 On 06-May-27	9.33	Put	Bond Future	4396	4	4	4	0.00
08/06/2026	ES42 On 05-August-27			Bond Future	10.00	91.1577	91.0415	91.1577	0.00
08/06/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0	0	0	0	0.00
08/06/2026	ES42 On 05-August-27	9.84	Put	Bond Future	1140	1	1	1	0.00
08/06/2026	GOVI On 06-August-26			GOVI	1371.32	1372.7950	1371.3190	1372.7950	732.00
08/06/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1823190	184	182	184	0.00
08/06/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
08/06/2026	GOVI On 05-November-26			GOVI	1397.12	1398.6400	1397.1240	1398.6400	2.00
08/06/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1201240	122	120	122	0.00
08/06/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
08/06/2026	GOVI On 04-February-27			GOVI	1424.34	1425.8900	1424.3360	1425.8900	0.00
08/06/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	553360	57	55	57	0.00
08/06/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
08/06/2026	GOVI On 06-May-27			GOVI	1451.96	1453.5400	1451.9580	1453.5400	0.00
08/06/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	249580	27	25	27	0.00
08/06/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
08/06/2026	GOVI On 05-August-27			GOVI	1479.00	1480.6010	1479.0010	1480.6010	0.00
08/06/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	140010	16	14	16	0.00
08/06/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
08/06/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/06/2026	I258 On 06-August-26			Bond Future	134.64	134.6301	134.6441	134.6301	0.00
08/06/2026	I258 On 06-August-26	112.95	Call	Bond Future	21701	22	22	22	0.00
08/06/2026	I258 On 06-August-26	112.95	Put	Bond Future	7	0	0	0	0.00
08/06/2026	I258 On 05-November-26			Bond Future	137.18	137.1708	137.1845	137.1708	0.00
08/06/2026	I258 On 05-November-26	114.95	Call	Bond Future	22378	22	22	22	0.00
08/06/2026	I258 On 05-November-26	114.95	Put	Bond Future	144	0	0	0	0.00
08/06/2026	I258 On 04-February-27			Bond Future	136.95	136.9336	136.9472	136.9336	0.00
08/06/2026	I258 On 04-February-27	118.90	Call	Bond Future	18841	19	19	19	0.00
08/06/2026	I258 On 04-February-27	118.90	Put	Bond Future	794	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	I258 On 06-May-27			Bond Future	139.63	139.6193	139.6332	139.6193	0.00
08/06/2026	I258 On 06-May-27	134.78	Call	Bond Future	9683	10	10	10	0.00
08/06/2026	I258 On 06-May-27	134.78	Put	Bond Future	4830	5	5	5	0.00
08/06/2026	I258 On 05-August-27			Bond Future	139.28	139.2636	139.2778	139.2636	0.00
08/06/2026	I258 On 05-August-27	138.93	Call	Bond Future	7989	8	8	8	0.00
08/06/2026	I258 On 05-August-27	138.93	Put	Bond Future	7641	8	8	8	0.00
08/06/2026	IGOV On 06-August-26			Index Future	455.41	454.8380	455.4060	454.8380	250.00
08/06/2026	IGOV On 05-November-26			Index Future	464.09	463.5120	464.0870	463.5120	8.00
08/06/2026	IGOV On 04-February-27			Index Future	473.24	472.6510	473.2350	472.6510	0.00
08/06/2026	IGOV On 06-May-27			Index Future	482.52	481.9220	482.5180	481.9220	0.00
08/06/2026	IGOV On 05-August-27			Index Future	491.61	490.9990	491.6100	490.9990	0.00
08/06/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/06/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/06/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/06/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/06/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/06/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/06/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/06/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/06/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/06/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/06/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/06/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
08/06/2026	R033 On 06-August-26			Bond Future	8.56	110.9409	110.8365	110.9409	9,292.00
08/06/2026	R033 On 06-August-26	10.25	Call	Bond Future	8431	9	8	9	0.00
08/06/2026	R033 On 06-August-26	10.25	Put	Bond Future	49	0	0	0	0.00
08/06/2026	R033 On 05-November-26			Bond Future	8.60	107.9655	107.8588	107.9655	0.00
08/06/2026	R033 On 05-November-26	9.33	Call	Bond Future	4462	5	4	5	0.00
08/06/2026	R033 On 05-November-26	9.33	Put	Bond Future	880	1	1	1	0.00
08/06/2026	R033 On 04-February-27			Bond Future	8.64	110.0702	109.9612	110.0702	0.00
08/06/2026	R033 On 04-February-27	8.65	Call	Bond Future	2375	2	2	2	0.00
08/06/2026	R033 On 04-February-27	8.65	Put	Bond Future	2345	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
08/06/2026	R033 On 06-May-27			Bond Future	8.69	107.1604	107.0493	107.1604	0.00
08/06/2026	R033 On 06-May-27	7.93	Call	Bond Future	1029	1	1	1	0.00
08/06/2026	R033 On 06-May-27	7.93	Put	Bond Future	4673	5	5	5	0.00
08/06/2026	R033 On 05-August-27			Bond Future	8.76	109.1709	109.0580	109.1709	0.00
08/06/2026	R033 On 05-August-27	8.54	Call	Bond Future	2215	2	2	2	0.00
08/06/2026	R033 On 05-August-27	8.54	Put	Bond Future	3195	3	3	3	0.00
08/06/2026	R035 On 06-August-26			Bond Future	8.76	104.7508	104.6625	104.7508	96,388.00
08/06/2026	R035 On 06-August-26	11.06	Call	Bond Future	12592	13	13	13	0.00
08/06/2026	R035 On 06-August-26	7.90	Call	Bond Future	125	0	0	0	0.00
08/06/2026	R035 On 06-August-26	8.34	Call	Bond Future	540	1	1	1	0.00
08/06/2026	R035 On 06-August-26	7.70	Call	Bond Future	62	0	0	0	4,876.00
08/06/2026	R035 On 06-August-26	7.95	Call	Bond Future	148	0	0	0	4,876.00
08/06/2026	R035 On 06-August-26	10.22	Call	Bond Future	8338	8	8	8	0.00
08/06/2026	R035 On 06-August-26	9.72	Call	Bond Future	5779	6	6	6	0.00
08/06/2026	R035 On 06-August-26	9.22	Call	Bond Future	3370	3	3	3	250.00
08/06/2026	R035 On 06-August-26	10.13	Call	Bond Future	7875	8	8	8	0.00
08/06/2026	R035 On 06-August-26	9.71	Call	Bond Future	5729	6	6	6	0.00
08/06/2026	R035 On 06-August-26	9.21	Call	Bond Future	3326	3	3	3	0.00
08/06/2026	R035 On 06-August-26	8.71	Call	Bond Future	1404	1	1	1	350.00
08/06/2026	R035 On 06-August-26	9.13	Call	Bond Future	2974	3	3	3	200.00
08/06/2026	R035 On 06-August-26	9.63	Call	Bond Future	5328	5	5	5	0.00
08/06/2026	R035 On 06-August-26	8.29	Call	Bond Future	463	1	0	1	1,000.00
08/06/2026	R035 On 06-August-26	8.79	Call	Bond Future	1660	2	2	2	1,000.00
08/06/2026	R035 On 06-August-26	9.39	Call	Bond Future	4157	4	4	4	0.00
08/06/2026	R035 On 06-August-26	9.39	Put	Bond Future	482	0	0	0	1,000.00
08/06/2026	R035 On 06-August-26	8.79	Put	Bond Future	1471	1	1	1	0.00
08/06/2026	R035 On 06-August-26	8.29	Put	Bond Future	3305	3	3	3	0.00
08/06/2026	R035 On 06-August-26	9.63	Put	Bond Future	302	0	0	0	200.00
08/06/2026	R035 On 06-August-26	9.13	Put	Bond Future	791	1	1	1	0.00
08/06/2026	R035 On 06-August-26	9.21	Put	Bond Future	680	1	1	1	350.00
08/06/2026	R035 On 06-August-26	8.71	Put	Bond Future	1693	2	2	2	0.00
08/06/2026	R035 On 06-August-26	9.71	Put	Bond Future	259	0	0	0	350.00
08/06/2026	R035 On 06-August-26	10.13	Put	Bond Future	114	0	0	0	200.00
08/06/2026	R035 On 06-August-26	9.72	Put	Bond Future	254	0	0	0	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	R035 On 06-August-26	9.22	Put	Bond Future	667	1	1	1	0.00
08/06/2026	R035 On 06-August-26	10.22	Put	Bond Future	96	0	0	0	250.00
08/06/2026	R035 On 06-August-26	7.90	Put	Bond Future	5413	5	5	5	0.00
08/06/2026	R035 On 06-August-26	8.34	Put	Bond Future	3074	3	3	3	4,876.00
08/06/2026	R035 On 06-August-26	7.95	Put	Bond Future	5118	5	5	5	0.00
08/06/2026	R035 On 06-August-26	7.70	Put	Bond Future	6633	7	7	7	0.00
08/06/2026	R035 On 06-August-26	11.06	Put	Bond Future	10	0	0	0	0.00
08/06/2026	R035 On 05-November-26			Bond Future	8.81	102.2001	102.1098	102.2001	27,280.00
08/06/2026	R035 On 05-November-26	10.03	Call	Bond Future	7410	8	7	8	0.00
08/06/2026	R035 On 05-November-26	8.80	Call	Bond Future	2310	2	2	2	200.00
08/06/2026	R035 On 05-November-26	8.97	Call	Bond Future	2889	3	3	3	0.00
08/06/2026	R035 On 05-November-26	8.47	Call	Bond Future	1384	1	1	1	0.00
08/06/2026	R035 On 05-November-26	7.97	Call	Bond Future	544	1	1	1	600.00
08/06/2026	R035 On 05-November-26	9.80	Call	Bond Future	6349	6	6	6	0.00
08/06/2026	R035 On 05-November-26	9.30	Call	Bond Future	4168	4	4	4	0.00
08/06/2026	R035 On 05-November-26	9.30	Put	Bond Future	1353	1	1	1	200.00
08/06/2026	R035 On 05-November-26	8.80	Put	Bond Future	2354	2	2	2	0.00
08/06/2026	R035 On 05-November-26	9.80	Put	Bond Future	781	1	1	1	200.00
08/06/2026	R035 On 05-November-26	8.47	Put	Bond Future	3373	3	3	3	600.00
08/06/2026	R035 On 05-November-26	7.97	Put	Bond Future	5575	6	6	6	0.00
08/06/2026	R035 On 05-November-26	8.97	Put	Bond Future	1949	2	2	2	600.00
08/06/2026	R035 On 05-November-26	10.03	Put	Bond Future	609	1	1	1	0.00
08/06/2026	R035 On 04-February-27			Bond Future	8.85	104.1920	104.0997	104.1920	0.00
08/06/2026	R035 On 04-February-27	9.02	Call	Bond Future	3357	3	3	3	0.00
08/06/2026	R035 On 04-February-27	8.20	Call	Bond Future	1169	1	1	1	3,000.00
08/06/2026	R035 On 04-February-27	8.85	Call	Bond Future	2791	3	3	3	0.00
08/06/2026	R035 On 04-February-27	7.70	Call	Bond Future	569	1	1	1	3,000.00
08/06/2026	R035 On 04-February-27	8.93	Call	Bond Future	3051	3	3	3	0.00
08/06/2026	R035 On 04-February-27	9.43	Call	Bond Future	4907	5	5	5	0.00
08/06/2026	R035 On 04-February-27	8.43	Call	Bond Future	1633	2	2	2	1,050.00
08/06/2026	R035 On 04-February-27	9.43	Put	Bond Future	1686	2	2	2	1,050.00
08/06/2026	R035 On 04-February-27	8.93	Put	Bond Future	2603	3	3	3	1,050.00
08/06/2026	R035 On 04-February-27	8.43	Put	Bond Future	4060	4	4	4	0.00
08/06/2026	R035 On 04-February-27	7.70	Put	Bond Future	7388	7	7	7	0.00
08/06/2026	R035 On 04-February-27	8.85	Put	Bond Future	2795	3	3	3	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2026	R035 On 04-February-27	8.20	Put	Bond Future	4955	5	5	5	0.00
08/06/2026	R035 On 04-February-27	9.02	Put	Bond Future	2403	2	2	2	0.00
08/06/2026	R035 On 06-May-27			Bond Future	8.89	101.7062	101.6123	101.7062	0.00
08/06/2026	R035 On 06-May-27	8.25	Call	Bond Future	1454	1	1	1	0.00
08/06/2026	R035 On 06-May-27	8.25	Put	Bond Future	5102	5	5	5	0.00
08/06/2026	R035 On 05-August-27			Bond Future	8.95	103.6155	103.5202	103.6155	0.00
08/06/2026	R035 On 05-August-27	8.72	Call	Bond Future	2654	3	3	3	0.00
08/06/2026	R035 On 05-August-27	8.72	Put	Bond Future	3924	4	4	4	0.00
08/06/2026	R038 On 06-August-26			Bond Future	9.15	116.2354	116.1229	116.2354	1,997.00
08/06/2026	R038 On 06-August-26	11.77	Call	Bond Future	17771	18	18	18	0.00
08/06/2026	R038 On 06-August-26	11.77	Put	Bond Future	5	0	0	0	0.00
08/06/2026	R038 On 05-November-26			Bond Future	9.21	112.9174	112.8025	112.9174	2,735.00
08/06/2026	R038 On 05-November-26	10.72	Call	Bond Future	11234	11	11	11	0.00
08/06/2026	R038 On 05-November-26	10.72	Put	Bond Future	638	1	1	1	0.00
08/06/2026	R038 On 04-February-27			Bond Future	9.26	115.1186	115.0012	115.1186	0.00
08/06/2026	R038 On 04-February-27	9.60	Call	Bond Future	5275	5	5	5	0.00
08/06/2026	R038 On 04-February-27	9.60	Put	Bond Future	2799	3	3	3	0.00
08/06/2026	R038 On 06-May-27			Bond Future	9.31	111.8654	111.7458	111.8654	0.00
08/06/2026	R038 On 06-May-27	8.71	Call	Bond Future	2140	2	2	2	0.00
08/06/2026	R038 On 06-May-27	8.71	Put	Bond Future	6625	7	7	7	0.00
08/06/2026	R038 On 05-August-27			Bond Future	9.38	113.9638	113.8423	113.9638	0.00
08/06/2026	R038 On 05-August-27	9.15	Call	Bond Future	3671	4	4	4	0.00
08/06/2026	R038 On 05-August-27	9.15	Put	Bond Future	5330	5	5	5	0.00
08/06/2026	R053 On 06-August-26			Bond Future	9.30	127.2517	127.0195	127.2517	65,667.00
08/06/2026	R053 On 06-August-26	12.28	Call	Bond Future	27914	28	28	28	0.00
08/06/2026	R053 On 06-August-26	8.10	Call	Bond Future	94	0	0	0	530.00
08/06/2026	R053 On 06-August-26	9.60	Call	Bond Future	5345	6	5	6	0.00
08/06/2026	R053 On 06-August-26	8.60	Call	Bond Future	502	1	1	1	0.00
08/06/2026	R053 On 06-August-26	9.10	Call	Bond Future	2089	2	2	2	530.00
08/06/2026	R053 On 06-August-26	9.10	Put	Bond Future	4454	4	4	4	530.00
08/06/2026	R053 On 06-August-26	9.60	Put	Bond Future	1913	2	2	2	530.00
08/06/2026	R053 On 06-August-26	8.60	Put	Bond Future	9154	9	9	9	0.00
08/06/2026	R053 On 06-August-26	8.10	Put	Bond Future	15576	15	16	15	0.00
08/06/2026	R053 On 06-August-26	12.28	Put	Bond Future	6	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
08/06/2026	R053 On 05-November-26			Bond Future	9.34	123.7608	123.5238	123.7608	4,041.00
08/06/2026	R053 On 05-November-26	11.21	Call	Bond Future	19470	20	19	20	0.00
08/06/2026	R053 On 05-November-26	11.21	Put	Bond Future	722	1	1	1	0.00
08/06/2026	R053 On 04-February-27			Bond Future	9.38	126.1734	125.9315	126.1734	0.00
08/06/2026	R053 On 04-February-27	9.99	Call	Bond Future	10243	10	10	10	0.00
08/06/2026	R053 On 04-February-27	9.99	Put	Bond Future	3585	4	4	4	0.00
08/06/2026	R053 On 06-May-27			Bond Future	9.42	122.7561	122.5097	122.7561	0.00
08/06/2026	R053 On 06-May-27	8.92	Call	Bond Future	3915	4	4	4	0.00
08/06/2026	R053 On 06-May-27	8.92	Put	Bond Future	9843	10	10	10	0.00
08/06/2026	R053 On 05-August-27			Bond Future	9.47	125.0592	124.8084	125.0592	0.00
08/06/2026	R053 On 05-August-27	9.28	Call	Bond Future	6154	6	6	6	0.00
08/06/2026	R053 On 05-August-27	9.28	Put	Bond Future	8344	8	8	8	0.00
08/06/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
08/06/2026	R186 On 06-August-26	8.57	Call	Bond Future	43	0	0	0	0.00
08/06/2026	R186 On 06-August-26	8.57	Put	Bond Future	43	0	0	0	0.00
08/06/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
08/06/2026	R186 On 05-November-26	8.12	Call	Bond Future	34	0	0	0	0.00
08/06/2026	R186 On 05-November-26	8.12	Put	Bond Future	34	0	0	0	0.00
08/06/2026	R202 On 06-August-26			Bond Future	302.12	302.0873	302.1181	302.0873	1,025.00
08/06/2026	R202 On 06-August-26	278.86	Call	Bond Future	23258	23	23	23	0.00
08/06/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
08/06/2026	R202 On 05-November-26			Bond Future	307.82	307.7871	307.8177	307.7871	0.00
08/06/2026	R202 On 05-November-26	280.46	Call	Bond Future	27358	27	27	27	0.00
08/06/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
08/06/2026	R202 On 04-February-27			Bond Future	308.31	308.2781	308.3083	308.2781	0.00
08/06/2026	R202 On 04-February-27	294.73	Call	Bond Future	13578	14	14	14	0.00
08/06/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
08/06/2026	R202 On 06-May-27			Bond Future	314.36	314.3249	314.3557	314.3249	0.00
08/06/2026	R202 On 06-May-27	306.99	Call	Bond Future	7366	7	7	7	0.00
08/06/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
08/06/2026	R202 On 05-August-27			Bond Future	314.63	314.5945	314.6261	314.5945	0.00
08/06/2026	R202 On 05-August-27	312.97	Call	Bond Future	1656	2	2	2	0.00
08/06/2026	R202 On 05-August-27	312.97	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
08/06/2026	R209 On 06-August-26			Bond Future	8.93	85.2919	85.2084	85.2919	37,805.00
08/06/2026	R209 On 06-August-26	11.39	Call	Bond Future	12550	13	13	13	0.00
08/06/2026	R209 On 06-August-26	11.39	Put	Bond Future	8	0	0	0	0.00
08/06/2026	R209 On 05-November-26			Bond Future	8.98	83.7294	83.6442	83.7294	7,212.00
08/06/2026	R209 On 05-November-26	10.32	Call	Bond Future	7613	8	8	8	0.00
08/06/2026	R209 On 05-November-26	10.32	Put	Bond Future	556	1	1	1	0.00
08/06/2026	R209 On 04-February-27			Bond Future	9.02	85.3614	85.2743	85.3614	0.00
08/06/2026	R209 On 04-February-27	9.28	Call	Bond Future	3620	4	4	4	0.00
08/06/2026	R209 On 04-February-27	8.03	Call	Bond Future	740	1	1	1	3,237.00
08/06/2026	R209 On 04-February-27	8.96	Call	Bond Future	2586	3	3	3	0.00
08/06/2026	R209 On 04-February-27	8.96	Put	Bond Future	2896	3	3	3	3,237.00
08/06/2026	R209 On 04-February-27	8.03	Put	Bond Future	6349	6	6	6	0.00
08/06/2026	R209 On 04-February-27	9.28	Put	Bond Future	2201	2	2	2	0.00
08/06/2026	R209 On 06-May-27			Bond Future	9.06	83.8641	83.7753	83.8641	0.00
08/06/2026	R209 On 06-May-27	8.41	Call	Bond Future	1462	2	1	2	0.00
08/06/2026	R209 On 06-May-27	8.25	Call	Bond Future	1196	1	1	1	4,620.00
08/06/2026	R209 On 06-May-27	9.32	Call	Bond Future	3883	4	4	4	0.00
08/06/2026	R209 On 06-May-27	9.32	Put	Bond Future	2515	2	3	2	4,620.00
08/06/2026	R209 On 06-May-27	8.25	Put	Bond Future	5684	6	6	6	0.00
08/06/2026	R209 On 06-May-27	8.41	Put	Bond Future	5042	5	5	5	0.00
08/06/2026	R209 On 05-August-27			Bond Future	9.12	85.4384	85.3483	85.4384	0.00
08/06/2026	R209 On 05-August-27	8.87	Call	Bond Future	2615	3	3	3	0.00
08/06/2026	R209 On 05-August-27	8.87	Put	Bond Future	3945	4	4	4	0.00
08/06/2026	R210 On 06-August-26			Bond Future	268.06	267.8993	268.0610	267.8993	448.00
08/06/2026	R210 On 06-August-26	259.84	Call	Bond Future	8221	8	8	8	0.00
08/06/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
08/06/2026	R210 On 05-November-26			Bond Future	269.55	269.3844	269.5482	269.3844	0.00
08/06/2026	R210 On 05-November-26	253.33	Call	Bond Future	16218	16	16	16	0.00
08/06/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
08/06/2026	R210 On 04-February-27			Bond Future	274.86	274.6965	274.8630	274.6965	0.00
08/06/2026	R210 On 04-February-27	266.03	Call	Bond Future	8833	9	9	9	0.00
08/06/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
08/06/2026	R210 On 06-May-27			Bond Future	276.60	276.4314	276.6008	276.4314	0.00
08/06/2026	R210 On 06-May-27	271.13	Call	Bond Future	5471	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
08/06/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
08/06/2026	R210 On 05-August-27			Bond Future	281.86	281.6893	281.8628	281.6893	0.00
08/06/2026	R210 On 05-August-27	276.01	Call	Bond Future	5853	6	6	6	0.00
08/06/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
08/06/2026	R213 On 06-August-26			Bond Future	8.34	98.2304	98.1574	98.2304	56,091.00
08/06/2026	R213 On 06-August-26	9.69	Call	Bond Future	4807	5	5	5	0.00
08/06/2026	R213 On 06-August-26	9.69	Put	Bond Future	66	0	0	0	0.00
08/06/2026	R213 On 05-November-26			Bond Future	8.39	96.5093	96.4346	96.5093	0.00
08/06/2026	R213 On 05-November-26	8.75	Call	Bond Future	2137	2	2	2	0.00
08/06/2026	R213 On 05-November-26	8.75	Put	Bond Future	891	1	1	1	0.00
08/06/2026	R213 On 04-February-27			Bond Future	8.43	98.3902	98.3139	98.3902	0.00
08/06/2026	R213 On 04-February-27	8.14	Call	Bond Future	1064	1	1	1	0.00
08/06/2026	R213 On 04-February-27	8.14	Put	Bond Future	2007	2	2	2	0.00
08/06/2026	R213 On 06-May-27			Bond Future	8.47	96.7440	96.6662	96.7440	0.00
08/06/2026	R213 On 06-May-27	7.56	Call	Bond Future	507	1	1	1	0.00
08/06/2026	R213 On 06-May-27	9.25	Call	Bond Future	3323	3	3	3	0.00
08/06/2026	R213 On 06-May-27	8.13	Call	Bond Future	1115	1	1	1	2,830.00
08/06/2026	R213 On 06-May-27	9.25	Put	Bond Future	928	1	1	1	2,830.00
08/06/2026	R213 On 06-May-27	8.13	Put	Bond Future	2167	2	2	2	0.00
08/06/2026	R213 On 06-May-27	7.56	Put	Bond Future	3373	3	3	3	0.00
08/06/2026	R213 On 05-August-27			Bond Future	8.54	98.5609	98.4820	98.5609	0.00
08/06/2026	R213 On 05-August-27	8.27	Call	Bond Future	1310	1	1	1	0.00
08/06/2026	R213 On 05-August-27	7.95	Call	Bond Future	896	1	1	1	1,200.00
08/06/2026	R213 On 05-August-27	8.58	Call	Bond Future	1816	2	2	2	0.00
08/06/2026	R213 On 05-August-27	8.58	Put	Bond Future	1692	2	2	2	1,200.00
08/06/2026	R213 On 05-August-27	7.95	Put	Bond Future	2635	3	3	3	0.00
08/06/2026	R213 On 05-August-27	8.27	Put	Bond Future	2097	2	2	2	0.00
08/06/2026	R214 On 06-August-26			Bond Future	9.34	80.6320	80.5351	80.6320	24,495.00
08/06/2026	R214 On 06-August-26	11.97	Call	Bond Future	14915	15	15	15	0.00
08/06/2026	R214 On 06-August-26	11.97	Put	Bond Future	6	0	0	0	0.00
08/06/2026	R214 On 05-November-26			Bond Future	9.39	78.8368	78.7378	78.8368	3,595.00
08/06/2026	R214 On 05-November-26	10.97	Call	Bond Future	9931	10	10	10	0.00
08/06/2026	R214 On 05-November-26	10.97	Put	Bond Future	544	1	1	1	0.00
08/06/2026	R214 On 04-February-27			Bond Future	9.44	80.3733	80.2722	80.3733	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
08/06/2026	R214 On 04-February-27	9.90	Call	Bond Future	5150	5	5	5	0.00
08/06/2026	R214 On 04-February-27	9.90	Put	Bond Future	2269	2	2	2	0.00
08/06/2026	R214 On 06-May-27			Bond Future	9.49	78.6316	78.5286	78.6316	0.00
08/06/2026	R214 On 06-May-27	8.88	Call	Bond Future	1950	2	2	2	0.00
08/06/2026	R214 On 06-May-27	8.88	Put	Bond Future	5952	6	6	6	0.00
08/06/2026	R214 On 05-August-27			Bond Future	9.54	80.1080	80.0032	80.1080	0.00
08/06/2026	R214 On 05-August-27	9.32	Call	Bond Future	3349	3	3	3	0.00
08/06/2026	R214 On 05-August-27	9.32	Put	Bond Future	4780	5	5	5	0.00
08/06/2026	R248 On 06-August-26			Bond Future	9.39	98.2069	98.0334	98.2069	255,010.00
08/06/2026	R248 On 06-August-26	12.37	Call	Bond Future	21189	21	21	21	0.00
08/06/2026	R248 On 06-August-26	10.00	Call	Bond Future	5945	6	6	6	0.00
08/06/2026	R248 On 06-August-26	9.00	Call	Bond Future	970	1	1	1	0.00
08/06/2026	R248 On 06-August-26	9.00	Put	Bond Future	4490	4	4	4	1,762.00
08/06/2026	R248 On 06-August-26	10.00	Put	Bond Future	851	1	1	1	1,762.00
08/06/2026	R248 On 06-August-26	12.37	Put	Bond Future	5	0	0	0	0.00
08/06/2026	R248 On 05-November-26			Bond Future	9.44	95.5976	95.4206	95.5976	37,528.00
08/06/2026	R248 On 05-November-26	11.31	Call	Bond Future	14782	15	15	15	0.00
08/06/2026	R248 On 05-November-26	11.31	Put	Bond Future	586	1	1	1	0.00
08/06/2026	R248 On 04-February-27			Bond Future	9.48	97.4609	97.2802	97.4609	0.00
08/06/2026	R248 On 04-February-27	10.11	Call	Bond Future	7822	8	8	8	0.00
08/06/2026	R248 On 04-February-27	10.11	Put	Bond Future	2682	3	3	3	0.00
08/06/2026	R248 On 06-May-27			Bond Future	9.53	94.9081	94.7240	94.9081	260.00
08/06/2026	R248 On 06-May-27	9.05	Call	Bond Future	3057	3	3	3	0.00
08/06/2026	R248 On 06-May-27	9.05	Put	Bond Future	7232	7	7	7	0.00
08/06/2026	R248 On 05-August-27			Bond Future	9.58	96.6897	96.5023	96.6897	0.00
08/06/2026	R248 On 05-August-27	9.37	Call	Bond Future	4583	5	5	5	0.00
08/06/2026	R248 On 05-August-27	9.37	Put	Bond Future	6361	6	6	6	0.00
08/06/2026	R2R9 On 06-August-26			Bond Future	9.26	108.2015	108.0902	108.2015	4,187.00
08/06/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	94971	95	95	95	0.00
08/06/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
08/06/2026	R2R9 On 05-November-26			Bond Future	9.32	105.2381	105.1244	105.2381	0.00
08/06/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94154	94	94	94	0.00
08/06/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
08/06/2026	R2R9 On 04-February-27			Bond Future	9.37	107.2896	107.1735	107.2896	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
08/06/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6161	6	6	6	0.00
08/06/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2440	2	2	2	0.00
08/06/2026	R2R9 On 06-May-27			Bond Future	9.42	104.3890	104.2706	104.3890	0.00
08/06/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2208	2	2	2	0.00
08/06/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5119	5	5	5	0.00
08/06/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2510	3	3	3	250.00
08/06/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	3576	4	4	4	250.00
08/06/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	6088	6	6	6	0.00
08/06/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	6623	7	7	7	0.00
08/06/2026	R2R9 On 05-August-27			Bond Future	9.49	106.3473	106.2271	106.3473	0.00
08/06/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3712	4	4	4	0.00
08/06/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2383	2	2	2	910.00
08/06/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5370	5	5	5	0.00
08/06/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2590	3	3	3	180.00
08/06/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	4744	5	5	5	0.00
08/06/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	4478	4	4	4	910.00
08/06/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	7303	7	7	7	0.00
08/06/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	4052	4	4	4	180.00
08/06/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	6908	7	7	7	0.00
08/06/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	5377	5	5	5	0.00
08/06/2026	R4R2 On 06-August-26			Bond Future	9.44	109.4039	109.2374	109.4039	5,078.00
08/06/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95820	96	96	96	0.00
08/06/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
08/06/2026	R4R2 On 05-November-26			Bond Future	9.49	106.3369	106.1669	106.3369	423.00
08/06/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94944	95	95	95	0.00
08/06/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
08/06/2026	R4R2 On 04-February-27			Bond Future	9.55	108.4098	108.2363	108.4098	0.00
08/06/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7299	7	7	7	0.00
08/06/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2671	3	3	3	0.00
08/06/2026	R4R2 On 06-May-27			Bond Future	9.60	105.4047	105.2280	105.4047	0.00
08/06/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2532	3	3	3	0.00
08/06/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7548	7	8	7	0.00
08/06/2026	R4R2 On 05-August-27			Bond Future	9.67	107.3821	107.2024	107.3821	0.00
08/06/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4294	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
08/06/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	6123	6	6	6	0.00
08/06/2026	RR87 On 06-August-26			Bond Future	7.33	100.8349	100.8458	100.8349	0.00
08/06/2026	RR87 On 06-August-26	6.53	Call	Bond Future	1	0	0	0	0.00
08/06/2026	RR87 On 06-August-26	6.53	Put	Bond Future	285	0	0	0	0.00
08/06/2026	RR87 On 05-November-26			Bond Future	6.73	102.7134	102.7240	102.7134	0.00
08/06/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
08/06/2026	RR87 On 05-November-26	5.27	Put	Bond Future	167	0	0	0	0.00
08/06/2026	RR88 On 06-August-26			Bond Future	7.74	104.2062	104.2080	104.2062	0.00
08/06/2026	RR88 On 06-August-26	6.79	Call	Bond Future	1	0	0	0	0.00
08/06/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1140	1	1	1	0.00
08/06/2026	RR88 On 05-November-26			Bond Future	7.76	105.4975	105.4989	105.4975	0.00
08/06/2026	RR88 On 05-November-26	6.71	Call	Bond Future	13	0	0	0	0.00
08/06/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1111	1	1	1	0.00
08/06/2026	RR88 On 04-February-27			Bond Future	7.72	103.6993	103.7004	103.6993	0.00
08/06/2026	RR88 On 04-February-27	7.78	Call	Bond Future	365	0	0	0	0.00
08/06/2026	RR88 On 04-February-27	7.78	Put	Bond Future	315	0	0	0	0.00
08/06/2026	RR88 On 06-May-27			Bond Future	7.67	105.7096	105.7109	105.7096	0.00
08/06/2026	RR88 On 06-May-27	7.89	Call	Bond Future	360	0	0	0	0.00
08/06/2026	RR88 On 06-May-27	7.89	Put	Bond Future	230	0	0	0	0.00
08/06/2026	RR88 On 05-August-27			Bond Future	7.72	102.3880	102.3898	102.3880	0.00
08/06/2026	RR88 On 05-August-27	8.07	Call	Bond Future	267	0	0	0	0.00
08/06/2026	RR88 On 05-August-27	8.07	Put	Bond Future	143	0	0	0	0.00
08/06/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/06/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00