



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: 17/07/2026 TO: 17/07/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	2029 On 06-August-26			Bond Future	151.87	151.8218	151.8683	151.8218	5,449.00
17/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	7768	8	8	8	0.00
17/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2029 On 05-November-26			Bond Future	153.17	153.1350	153.1734	153.1350	7,709.00
17/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	5613	6	6	6	0.00
17/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2029 On 04-February-27			Bond Future	156.11	156.0790	156.1112	156.0790	0.00
17/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6391	6	6	6	0.00
17/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2029 On 06-May-27			Bond Future	157.60	157.5674	157.5982	157.5674	0.00
17/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4278	4	4	4	0.00
17/07/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2026	2029 On 05-August-27			Bond Future	160.67	160.6283	160.6718	160.6283	0.00
17/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	3952	4	4	4	0.00
17/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2030 On 06-August-26			Bond Future	7.93	100.7473	100.4640	100.7473	47,157.00
17/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	3761	4	4	4	0.00
17/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	1	0	0	0	1,000.00
17/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	116	0	0	0	1,000.00
17/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	612	1	1	1	0.00
17/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	226	0	0	0	1,000.00
17/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	776	1	1	1	0.00
17/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	2180	2	2	2	0.00
17/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	1	0	0	0	0.00
17/07/2026	2030 On 05-November-26			Bond Future	7.96	102.5916	102.2971	102.5916	135,788.00
17/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1590	2	2	2	0.00
17/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	409	0	0	0	0.00
17/07/2026	2030 On 04-February-27			Bond Future	7.99	100.5320	100.2272	100.5320	22,702.00
17/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	731	1	1	1	0.00
17/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	1169	1	1	1	0.00
17/07/2026	2030 On 06-May-27			Bond Future	8.02	102.4576	102.1454	102.4576	0.00
17/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	309	0	0	0	0.00
17/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	2130	2	2	2	0.00
17/07/2026	2030 On 05-August-27			Bond Future	8.06	100.4151	100.1048	100.4151	0.00
17/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	1179	1	1	1	0.00
17/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	1067	1	1	1	0.00
17/07/2026	2031 On 06-August-26			Bond Future	116.91	117.1639	116.9130	117.1639	4,822.00
17/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3104	3	3	3	0.00
17/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	1	0	0	0	0.00
17/07/2026	2031 On 05-November-26			Bond Future	119.07	119.3373	119.0748	119.3373	11,708.00
17/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	7585	8	8	8	0.00
17/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2031 On 04-February-27			Bond Future	118.86	119.1275	118.8551	119.1275	0.00
17/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	2797	3	3	3	0.00
17/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	122	0	0	0	0.00
17/07/2026	2031 On 06-May-27			Bond Future	121.16	121.4367	121.1571	121.4367	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
17/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	4321	5	4	5	0.00
17/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	34	0	0	0	0.00
17/07/2026	2031 On 05-August-27			Bond Future	120.96	121.2334	120.9588	121.2334	0.00
17/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	768	1	1	1	0.00
17/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	1219	1	1	1	0.00
17/07/2026	2032 On 06-August-26			Bond Future	8.25	103.4208	102.9996	103.4208	59,224.00
17/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	7882	8	8	8	0.00
17/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2032 On 05-November-26			Bond Future	8.30	101.1548	100.7197	101.1548	168,363.00
17/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	3980	4	4	4	0.00
17/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	371	0	0	0	0.00
17/07/2026	2032 On 04-February-27			Bond Future	8.33	103.0756	102.6276	103.0756	0.00
17/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	1990	2	2	2	0.00
17/07/2026	2032 On 04-February-27	8.08	Call	Bond Future	1105	1	1	1	500.00
17/07/2026	2032 On 04-February-27	7.58	Call	Bond Future	459	1	0	1	500.00
17/07/2026	2032 On 04-February-27	8.36	Call	Bond Future	1695	2	2	2	0.00
17/07/2026	2032 On 04-February-27	8.36	Put	Bond Future	1590	1	2	1	500.00
17/07/2026	2032 On 04-February-27	7.58	Put	Bond Future	3615	3	4	3	0.00
17/07/2026	2032 On 04-February-27	8.08	Put	Bond Future	2156	2	2	2	0.00
17/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1395	1	1	1	0.00
17/07/2026	2032 On 06-May-27			Bond Future	8.37	100.8894	100.4312	100.8894	0.00
17/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	840	1	1	1	0.00
17/07/2026	2032 On 06-May-27	8.08	Call	Bond Future	1262	1	1	1	500.00
17/07/2026	2032 On 06-May-27	8.47	Call	Bond Future	2075	2	2	2	0.00
17/07/2026	2032 On 06-May-27	7.58	Call	Bond Future	614	1	1	1	500.00
17/07/2026	2032 On 06-May-27	8.08	Put	Bond Future	2416	2	2	2	0.00
17/07/2026	2032 On 06-May-27	8.47	Put	Bond Future	1688	1	2	1	500.00
17/07/2026	2032 On 06-May-27	7.58	Put	Bond Future	3789	3	4	3	0.00
17/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	3119	3	3	3	0.00
17/07/2026	2032 On 05-August-27			Bond Future	8.41	102.8253	102.3663	102.8253	0.00
17/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	2008	2	2	2	0.00
17/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	1981	2	2	2	0.00
17/07/2026	2033 On 06-August-26			Bond Future	147.56	147.5988	147.5572	147.5988	11,444.00
17/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13307	13	13	13	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
17/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2033 On 05-November-26			Bond Future	148.68	148.7300	148.6789	148.7300	13,095.00
17/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11419	11	11	11	0.00
17/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2033 On 04-February-27			Bond Future	151.53	151.5893	151.5305	151.5893	0.00
17/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	8821	9	9	9	0.00
17/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2033 On 06-May-27			Bond Future	152.82	152.8848	152.8228	152.8848	0.00
17/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	1613	2	2	2	0.00
17/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2033 On 05-August-27			Bond Future	155.80	155.8549	155.8033	155.8549	0.00
17/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	2653	3	3	3	0.00
17/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2037 On 06-August-26			Bond Future	8.80	98.9701	98.2360	98.9701	166,904.00
17/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	17049	18	17	18	0.00
17/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	14904	16	15	16	0.00
17/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	11621	12	12	12	0.00
17/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	7689	8	8	8	2,541.00
17/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	3390	4	3	4	0.00
17/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	145	0	0	0	8,000.00
17/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0	0	0	0	2,541.00
17/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	6	0	0	0	0.00
17/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0	0	0	0	2,541.00
17/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2037 On 05-November-26			Bond Future	8.85	100.7819	100.0285	100.7819	174,319.00
17/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	10904	12	11	12	0.00
17/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	12019	13	12	13	0.00
17/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	8803	10	9	10	0.00
17/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	4761	5	5	5	4,490.00
17/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	292	0	0	0	4,490.00
17/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	861	1	1	1	0.00
17/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	124	0	0	0	4,490.00
17/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	173	0	0	0	0.00
17/07/2026	2037 On 04-February-27			Bond Future	8.89	98.4374	97.6652	98.4374	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
17/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	5250	6	5	6	0.00
17/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	6695	7	7	7	0.00
17/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	4334	5	4	5	0.00
17/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1312	2	1	2	4,490.00
17/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1685	1	2	1	4,490.00
17/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	4253	4	4	4	0.00
17/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	1019	1	1	1	4,490.00
17/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1375	1	1	1	0.00
17/07/2026	2037 On 06-May-27			Bond Future	8.94	100.3229	99.5343	100.3229	0.00
17/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	1959	2	2	2	0.00
17/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	4231	4	4	4	0.00
17/07/2026	2037 On 05-August-27			Bond Future	8.99	97.9888	97.1927	97.9888	0.00
17/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	3627	4	4	4	0.00
17/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	3234	3	3	3	0.00
17/07/2026	2038 On 06-August-26			Bond Future	161.29	162.1911	161.2886	162.1911	2,616.00
17/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	16569	17	17	17	0.00
17/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2038 On 05-November-26			Bond Future	164.27	165.1999	164.2711	165.1999	1,585.00
17/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	17961	19	18	19	0.00
17/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2038 On 04-February-27			Bond Future	165.15	166.1024	165.1487	166.1024	0.00
17/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	11319	12	11	12	0.00
17/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2038 On 06-May-27			Bond Future	168.35	169.3222	168.3474	169.3222	0.00
17/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	2247	3	2	3	0.00
17/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2038 On 05-August-27			Bond Future	169.31	170.2854	169.3055	170.2854	0.00
17/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	176	1	0	1	0.00
17/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2040 On 06-August-26			Bond Future	9.10	100.3047	99.5018	100.3047	53,937.00
17/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	20068	21	20	21	0.00
17/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	1556	2	2	2	0.00
17/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	815	1	1	1	13,500.00
17/07/2026	2040 On 06-August-26	12.19	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
17/07/2026	2040 On 05-November-26			Bond Future	9.15	102.1408	101.3173	102.1408	30,339.00
17/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	13178	14	13	14	0.00
17/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	14392	15	14	15	0.00
17/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	10858	12	11	12	0.00
17/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	6331	7	6	7	2,300.00
17/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	314	0	0	0	2,300.00
17/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	855	1	1	1	0.00
17/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	123	0	0	0	2,300.00
17/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	187	0	0	0	0.00
17/07/2026	2040 On 04-February-27			Bond Future	9.20	99.5718	98.7280	99.5718	48,379.00
17/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	6699	7	7	7	0.00
17/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	8021	9	8	9	0.00
17/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	5323	6	5	6	0.00
17/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	1668	2	2	2	2,300.00
17/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	1919	2	2	2	2,300.00
17/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	4843	4	5	4	0.00
17/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	1183	1	1	1	2,300.00
17/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1487	1	1	1	0.00
17/07/2026	2040 On 06-May-27			Bond Future	9.25	101.4790	100.6174	101.4790	0.00
17/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	2329	3	2	3	0.00
17/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	5078	5	5	5	0.00
17/07/2026	2040 On 05-August-27			Bond Future	9.30	98.9163	98.0460	98.9163	0.00
17/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	4183	5	4	5	0.00
17/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	3998	4	4	4	0.00
17/07/2026	2043 On 06-August-26			Bond Future	124.43	125.7458	124.4284	125.7458	3,116.00
17/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	13548	15	14	15	0.00
17/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2043 On 05-November-26			Bond Future	126.73	128.0784	126.7292	128.0784	0.00
17/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	13900	15	14	15	0.00
17/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	11	0	0	0	0.00
17/07/2026	2043 On 04-February-27			Bond Future	126.21	127.5911	126.2108	127.5911	3,116.00
17/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	8923	10	9	10	0.00
17/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	342	0	0	0	0.00
17/07/2026	2043 On 06-May-27			Bond Future	128.66	130.0642	128.6552	130.0642	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
17/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	3848	5	4	5	0.00
17/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2673	2	3	2	0.00
17/07/2026	2043 On 05-August-27			Bond Future	128.15	129.5725	128.1473	129.5725	0.00
17/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	2881	4	3	4	0.00
17/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	4294	4	4	4	0.00
17/07/2026	2044 On 06-August-26			Bond Future	9.21	97.1440	96.3071	97.1440	31,026.00
17/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	21978	23	22	23	0.00
17/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	1423	2	1	2	0.00
17/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	521	1	1	1	0.00
17/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	4516	5	5	5	0.00
17/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	176	0	0	0	14,500.00
17/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	2312	2	2	2	7,000.00
17/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	1104	1	1	1	7,000.00
17/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2044 On 05-November-26			Bond Future	9.26	98.9223	98.0644	98.9223	107,624.00
17/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	15240	16	15	16	0.00
17/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	3908	4	4	4	0.00
17/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	1945	2	2	2	15,000.00
17/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	149	0	0	0	0.00
17/07/2026	2044 On 04-February-27			Bond Future	9.30	96.4173	95.5387	96.4173	0.00
17/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	8235	9	8	9	0.00
17/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1465	1	1	1	0.00
17/07/2026	2044 On 06-May-27			Bond Future	9.35	98.2642	97.3671	98.2642	0.00
17/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	2972	3	3	3	0.00
17/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	5187	5	5	5	0.00
17/07/2026	2044 On 05-August-27			Bond Future	9.40	95.7651	94.8584	95.7651	0.00
17/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	4752	5	5	5	0.00
17/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	4440	4	4	4	0.00
17/07/2026	2046 On 06-August-26			Bond Future	144.05	144.0075	144.0546	144.0075	4,329.00
17/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	21675	22	22	22	0.00
17/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2046 On 05-November-26			Bond Future	144.36	144.3170	144.3564	144.3170	14,512.00
17/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	18876	19	19	19	0.00
17/07/2026	2046 On 05-November-26	125.48	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
17/07/2026	2046 On 04-February-27			Bond Future	147.13	147.0915	147.1251	147.0915	0.00
17/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	16035	16	16	16	0.00
17/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2046 On 06-May-27			Bond Future	147.56	147.5274	147.5600	147.5274	0.00
17/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
17/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	1430	1	1	1	0.00
17/07/2026	2046 On 05-August-27			Bond Future	150.44	150.3927	150.4373	150.3927	0.00
17/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	1267	1	1	1	0.00
17/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2050 On 06-August-26			Bond Future	145.80	145.2659	145.8040	145.2659	1,955.00
17/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	22534	22	23	22	0.00
17/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2050 On 05-November-26			Bond Future	148.50	147.9608	148.5001	147.9608	16,377.00
17/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	24660	24	25	24	0.00
17/07/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2050 On 04-February-27			Bond Future	148.82	148.2751	148.8184	148.2751	0.00
17/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	16428	16	16	16	0.00
17/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2050 On 06-May-27			Bond Future	151.70	151.1491	151.7008	151.1491	0.00
17/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	1241	1	1	1	0.00
17/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
17/07/2026	2050 On 05-August-27			Bond Future	152.07	151.4955	152.0705	151.4955	0.00
17/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	0	0	0	0	0.00
17/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	900	1	1	1	0.00
17/07/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	AL37 On 06-August-26			Index Future	1291.95	1296.6300	1291.9470	1296.6300	0.00
17/07/2026	AL37 On 05-November-26			Index Future	1315.78	1320.6250	1315.7800	1320.6250	0.00
17/07/2026	AL37 On 04-February-27			Index Future	1340.70	1345.6990	1340.7030	1345.6990	0.00
17/07/2026	AL37 On 06-May-27			Index Future	1366.36	1371.4780	1366.3640	1371.4780	0.00
17/07/2026	AL37 On 05-August-27			Index Future	1392.44	1397.5460	1392.4380	1397.5460	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
17/07/2026	AL7T On 06-August-26			Index Future	1679.74	1690.9900	1679.7380	1690.9900	0.00
17/07/2026	AL7T On 05-November-26			Index Future	1710.73	1722.2820	1710.7260	1722.2820	0.00
17/07/2026	AL7T On 04-February-27			Index Future	1743.13	1754.9820	1743.1290	1754.9820	0.00
17/07/2026	AL7T On 06-May-27			Index Future	1776.49	1788.6010	1776.4930	1788.6010	0.00
17/07/2026	AL7T On 05-August-27			Index Future	1810.39	1822.5980	1810.3930	1822.5980	0.00
17/07/2026	ALBI On 06-August-26			Index Future	1418.08	1427.3010	1418.0810	1427.3010	73.00
17/07/2026	ALBI On 05-November-26			Index Future	1444.24	1453.7140	1444.2420	1453.7140	0.00
17/07/2026	ALBI On 04-February-27			Index Future	1471.60	1481.3140	1471.5970	1481.3140	0.00
17/07/2026	ALBI On 06-May-27			Index Future	1499.76	1509.6910	1499.7640	1509.6910	0.00
17/07/2026	ALBI On 05-August-27			Index Future	1528.38	1538.3870	1528.3840	1538.3870	0.00
17/07/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/07/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
17/07/2026	C210 On 31-March-28			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
17/07/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/07/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	ES33 On 06-August-26			Bond Future	8.98	95.9669	95.4261	95.9669	0.00
17/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13557	14	14	14	0.00
17/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
17/07/2026	ES33 On 05-November-26			Bond Future	9.04	93.9540	93.3975	93.9540	0.00
17/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8069	9	8	9	0.00
17/07/2026	ES33 On 05-November-26	10.83	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
17/07/2026	ES33 On 04-February-27			Bond Future	9.11	95.7604	95.1889	95.7604	0.00
17/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2692	3	3	3	0.00
17/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
17/07/2026	ES33 On 06-May-27			Bond Future	9.17	93.8210	93.2369	93.8210	0.00
17/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
17/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1688	1	2	1	0.00
17/07/2026	ES33 On 05-August-27			Bond Future	9.24	95.6422	95.0541	95.6422	0.00
17/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	134	1	0	1	0.00
17/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0	0	0	0	0.00
17/07/2026	ES42 On 06-August-26			Bond Future	9.54	94.9325	94.1370	94.9325	0.00
17/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19663	20	20	20	0.00
17/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
17/07/2026	ES42 On 05-November-26			Bond Future	9.60	92.4296	91.6137	92.4296	0.00
17/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13649	14	14	14	0.00
17/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
17/07/2026	ES42 On 04-February-27			Bond Future	9.65	94.2068	93.3710	94.2068	0.00
17/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4511	5	5	5	0.00
17/07/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
17/07/2026	ES42 On 06-May-27			Bond Future	9.71	91.7684	90.9149	91.7684	0.00
17/07/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
17/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2827	2	3	2	0.00
17/07/2026	ES42 On 05-August-27			Bond Future	9.77	93.5490	92.6862	93.5490	0.00
17/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	504	1	1	1	0.00
17/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0	0	0	0	0.00
17/07/2026	GOVI On 06-August-26			GOVI	1391.29	1400.5200	1391.2900	1400.5200	615.00
17/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2022900	212	202	212	0.00
17/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
17/07/2026	GOVI On 05-November-26			GOVI	1416.96	1426.4370	1416.9570	1426.4370	119.00
17/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1399570	149	140	149	0.00
17/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
17/07/2026	GOVI On 04-February-27			GOVI	1443.80	1453.5200	1443.7950	1453.5200	0.00
17/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	747950	85	75	85	0.00
17/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
17/07/2026	GOVI On 06-May-27			GOVI	1471.43	1481.3640	1471.4300	1481.3640	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
17/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	444300	54	44	54	0.00
17/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
17/07/2026	GOVI On 05-August-27			GOVI	1499.51	1509.5210	1499.5090	1509.5210	0.00
17/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	345090	45	35	45	0.00
17/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
17/07/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/07/2026	I258 On 06-August-26			Bond Future	134.36	134.3128	134.3558	134.3128	0.00
17/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	21406	21	21	21	0.00
17/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
17/07/2026	I258 On 05-November-26			Bond Future	136.84	136.8044	136.8401	136.8044	0.00
17/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	21902	22	22	22	0.00
17/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	12	0	0	0	0.00
17/07/2026	I258 On 04-February-27			Bond Future	136.52	136.4846	136.5156	136.4846	0.00
17/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	17831	18	18	18	0.00
17/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	216	0	0	0	0.00
17/07/2026	I258 On 06-May-27			Bond Future	139.16	139.1304	139.1596	139.1304	0.00
17/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	7682	8	8	8	0.00
17/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3303	4	3	4	0.00
17/07/2026	I258 On 05-August-27			Bond Future	138.86	138.8147	138.8567	138.8147	0.00
17/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	5678	6	6	6	0.00
17/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	5752	6	6	6	0.00
17/07/2026	IGOV On 06-August-26			Index Future	452.69	452.8740	452.6860	452.8740	250.00
17/07/2026	IGOV On 05-November-26			Index Future	461.15	461.3660	461.1490	461.3660	8.00
17/07/2026	IGOV On 04-February-27			Index Future	469.99	470.2360	469.9930	470.2360	0.00
17/07/2026	IGOV On 06-May-27			Index Future	479.10	479.3520	479.0970	479.3520	0.00
17/07/2026	IGOV On 05-August-27			Index Future	488.35	488.5680	488.3450	488.5680	0.00
17/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/07/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	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
17/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/07/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
17/07/2026	R033 On 06-August-26			Bond Future	8.34	112.5191	111.9639	112.5191	2,853.00
17/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	9510	10	10	10	0.00
17/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R033 On 05-November-26			Bond Future	8.39	109.5374	108.9653	109.5374	9,120.00
17/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	5084	6	5	6	0.00
17/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	396	0	0	0	0.00
17/07/2026	R033 On 04-February-27			Bond Future	8.43	111.6174	111.0295	111.6174	0.00
17/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	2646	3	3	3	0.00
17/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1547	1	2	1	0.00
17/07/2026	R033 On 06-May-27			Bond Future	8.46	108.7122	108.1113	108.7122	0.00
17/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	1085	1	1	1	0.00
17/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	3667	3	4	3	0.00
17/07/2026	R033 On 05-August-27			Bond Future	8.51	110.7980	110.1941	110.7980	0.00
17/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	2532	3	3	3	0.00
17/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	2376	2	2	2	0.00
17/07/2026	R035 On 06-August-26			Bond Future	8.53	106.7010	106.0627	106.7010	17,056.00
17/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	13982	15	14	15	0.00
17/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	9643	10	10	10	0.00
17/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	33	0	0	0	4,876.00
17/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	5	0	0	0	4,876.00
17/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	23	0	0	0	0.00
17/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	386	1	0	1	0.00
17/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	1555	2	2	2	350.00
17/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	298	1	0	1	0.00
17/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	1914	2	2	2	0.00
17/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	5099	6	5	6	0.00
17/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	6875	8	7	8	0.00
17/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	4100	5	4	5	0.00
17/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	6930	8	7	8	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
17/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	4155	5	4	5	250.00
17/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	3661	4	4	4	200.00
17/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	6433	7	6	7	0.00
17/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	9162	10	9	10	0.00
17/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	1	0	0	0	200.00
17/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	7	0	0	0	200.00
17/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	77	0	0	0	0.00
17/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	5	0	0	0	250.00
17/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	51	0	0	0	0.00
17/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	54	0	0	0	350.00
17/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	444	0	0	0	0.00
17/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	5	0	0	0	350.00
17/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	24	0	0	0	0.00
17/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	325	0	0	0	0.00
17/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	1740	1	2	1	0.00
17/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	1520	1	2	1	4,876.00
17/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	3603	3	4	3	0.00
17/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	3911	3	4	3	0.00
17/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	5176	5	5	5	0.00
17/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	0	0	0	0	250.00
17/07/2026	R035 On 06-August-26	11.06	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R035 On 05-November-26			Bond Future	8.57	104.1528	103.4966	104.1528	97,200.00
17/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	8404	9	8	9	0.00
17/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	2655	3	3	3	200.00
17/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	3347	4	3	4	0.00
17/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	1522	2	2	2	0.00
17/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	495	1	0	1	600.00
17/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	7257	8	7	8	0.00
17/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	4830	5	5	5	0.00
17/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	628	1	1	1	200.00
17/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1312	1	1	1	0.00
17/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	301	0	0	0	200.00
17/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	2125	2	2	2	600.00
17/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	4139	4	4	4	0.00
17/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	1020	1	1	1	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	216	0	0	0	0.00
17/07/2026	R035 On 04-February-27			Bond Future	8.61	106.1305	105.4571	106.1305	0.00
17/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	3803	4	4	4	0.00
17/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	505	1	1	1	3,000.00
17/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	1204	1	1	1	3,000.00
17/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	3144	4	3	4	0.00
17/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	3448	4	3	4	0.00
17/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	5553	6	6	6	0.00
17/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	1761	2	2	2	1,050.00
17/07/2026	R035 On 04-February-27	7.86	Call	Bond Future	666	1	1	1	500.00
17/07/2026	R035 On 04-February-27	8.36	Call	Bond Future	1576	2	2	2	500.00
17/07/2026	R035 On 04-February-27	8.67	Call	Bond Future	2502	3	3	3	0.00
17/07/2026	R035 On 04-February-27	8.67	Put	Bond Future	2178	2	2	2	500.00
17/07/2026	R035 On 04-February-27	8.36	Put	Bond Future	3057	3	3	3	0.00
17/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	975	1	1	1	1,050.00
17/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1643	1	2	1	1,050.00
17/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	2831	2	3	2	0.00
17/07/2026	R035 On 04-February-27	7.86	Put	Bond Future	5145	5	5	5	0.00
17/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	1791	2	2	2	3,000.00
17/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	3632	3	4	3	0.00
17/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	5967	5	6	5	0.00
17/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1491	1	1	1	0.00
17/07/2026	R035 On 06-May-27			Bond Future	8.65	103.6586	102.9706	103.6586	0.00
17/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	1580	2	2	2	0.00
17/07/2026	R035 On 06-May-27	7.86	Call	Bond Future	914	1	1	1	500.00
17/07/2026	R035 On 06-May-27	8.36	Call	Bond Future	1847	2	2	2	500.00
17/07/2026	R035 On 06-May-27	8.78	Call	Bond Future	3104	4	3	4	0.00
17/07/2026	R035 On 06-May-27	8.78	Put	Bond Future	2376	2	2	2	500.00
17/07/2026	R035 On 06-May-27	8.36	Put	Bond Future	3500	3	4	3	0.00
17/07/2026	R035 On 06-May-27	7.86	Put	Bond Future	5498	5	5	5	0.00
17/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	3869	3	4	3	0.00
17/07/2026	R035 On 05-August-27			Bond Future	8.69	105.6479	104.9549	105.6479	0.00
17/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	3040	3	3	3	0.00
17/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	2876	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
17/07/2026	R038 On 06-August-26			Bond Future	8.93	118.7373	117.8740	118.7373	2,147.00
17/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	19517	20	20	20	0.00
17/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R038 On 05-November-26			Bond Future	8.98	115.4282	114.5421	115.4282	3,466.00
17/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	12558	13	13	13	0.00
17/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	222	0	0	0	0.00
17/07/2026	R038 On 04-February-27			Bond Future	9.03	117.6201	116.7120	117.6201	0.00
17/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	5905	7	6	7	0.00
17/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	1719	1	2	1	0.00
17/07/2026	R038 On 06-May-27			Bond Future	9.08	114.3887	113.4613	114.3887	0.00
17/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	2295	3	2	3	0.00
17/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	5064	5	5	5	0.00
17/07/2026	R038 On 05-August-27			Bond Future	9.13	116.5832	115.6470	116.5832	0.00
17/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	4133	5	4	5	0.00
17/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	3987	4	4	4	0.00
17/07/2026	R053 On 06-August-26			Bond Future	9.10	130.6584	129.3833	130.6584	4,687.00
17/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	30272	32	30	32	0.00
17/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	3	0	0	0	530.00
17/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	138	0	0	0	0.00
17/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	1791	3	2	3	530.00
17/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	6086	7	6	7	0.00
17/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	290	0	0	0	530.00
17/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	1792	1	2	1	530.00
17/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	6427	5	6	5	0.00
17/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	13121	12	13	12	0.00
17/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R053 On 05-November-26			Bond Future	9.14	127.1894	125.8834	127.1894	54,996.00
17/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	21356	23	21	23	0.00
17/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	248	0	0	0	0.00
17/07/2026	R053 On 04-February-27			Bond Future	9.18	129.6046	128.2681	129.6046	0.00
17/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	11231	12	11	12	0.00
17/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	2236	2	2	2	0.00
17/07/2026	R053 On 06-May-27			Bond Future	9.22	126.2244	124.8603	126.2244	0.00
17/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	4113	5	4	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
17/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	7691	7	8	7	0.00
17/07/2026	R053 On 05-August-27			Bond Future	9.26	128.6462	127.2657	128.6462	0.00
17/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	6741	8	7	8	0.00
17/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	6473	6	6	6	0.00
17/07/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
17/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	25	0	0	0	0.00
17/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	25	0	0	0	0.00
17/07/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
17/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	29	0	0	0	0.00
17/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	29	0	0	0	0.00
17/07/2026	R202 On 06-August-26			Bond Future	301.79	301.6901	301.7877	301.6901	594.00
17/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	22928	23	23	23	0.00
17/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R202 On 05-November-26			Bond Future	307.37	307.2867	307.3682	307.2867	732.00
17/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	26908	27	27	27	0.00
17/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R202 On 04-February-27			Bond Future	307.67	307.6025	307.6726	307.6025	0.00
17/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	12943	13	13	13	0.00
17/07/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R202 On 06-May-27			Bond Future	313.63	313.5653	313.6317	313.5653	0.00
17/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	6642	7	7	7	0.00
17/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R202 On 05-August-27			Bond Future	314.03	313.9332	314.0270	313.9332	0.00
17/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	1057	1	1	1	0.00
17/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R209 On 06-August-26			Bond Future	8.67	87.3198	86.6818	87.3198	5,154.00
17/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	14015	15	14	15	0.00
17/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R209 On 05-November-26			Bond Future	8.71	85.7672	85.1125	85.7672	42,091.00
17/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	8718	9	9	9	0.00
17/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	193	0	0	0	0.00
17/07/2026	R209 On 04-February-27			Bond Future	8.75	87.3959	86.7247	87.3959	0.00
17/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	4197	5	4	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
17/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	2983	3	3	3	0.00
17/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	705	1	1	1	3,237.00
17/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	1843	2	2	2	3,237.00
17/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	4864	4	5	4	0.00
17/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1328	1	1	1	0.00
17/07/2026	R209 On 06-May-27			Bond Future	8.79	85.9179	85.2326	85.9179	0.00
17/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	1635	2	2	2	0.00
17/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1303	2	1	2	4,620.00
17/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	4509	5	5	5	0.00
17/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1683	1	2	1	4,620.00
17/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	4334	4	4	4	0.00
17/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	3758	3	4	3	0.00
17/07/2026	R209 On 05-August-27			Bond Future	8.83	87.5668	86.8750	87.5668	0.00
17/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	3061	3	3	3	0.00
17/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	2864	3	3	3	0.00
17/07/2026	R210 On 06-August-26			Bond Future	269.84	269.9988	269.8381	269.9988	284.00
17/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	9998	10	10	10	0.00
17/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R210 On 05-November-26			Bond Future	271.25	271.4269	271.2472	271.4269	147.00
17/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	17917	18	18	18	0.00
17/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R210 On 04-February-27			Bond Future	276.45	276.6451	276.4497	276.6451	300.00
17/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	10420	11	10	11	0.00
17/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R210 On 06-May-27			Bond Future	278.14	278.3462	278.1436	278.3462	0.00
17/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7014	7	7	7	0.00
17/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R210 On 05-August-27			Bond Future	283.57	283.7529	283.5676	283.7529	0.00
17/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	7558	8	8	8	0.00
17/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R213 On 06-August-26			Bond Future	8.09	99.4159	99.0503	99.4159	19,068.00
17/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	5634	6	6	6	0.00
17/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R213 On 05-November-26			Bond Future	8.13	97.6855	97.3073	97.6855	19,484.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	2526	3	3	3	0.00
17/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	408	0	0	0	0.00
17/07/2026	R213 On 04-February-27			Bond Future	8.17	99.5403	99.1505	99.5403	33,457.00
17/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	1218	1	1	1	0.00
17/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1324	1	1	1	0.00
17/07/2026	R213 On 06-May-27			Bond Future	8.20	97.8939	97.4951	97.8939	0.00
17/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	549	1	1	1	0.00
17/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	3809	4	4	4	0.00
17/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	1311	2	1	2	2,830.00
17/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	585	1	1	1	2,830.00
17/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1534	1	2	1	0.00
17/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	2586	2	3	2	0.00
17/07/2026	R213 On 05-August-27			Bond Future	8.23	99.7729	99.3741	99.7729	0.00
17/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1591	2	2	2	0.00
17/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	1084	1	1	1	1,200.00
17/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	2185	2	2	2	0.00
17/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1169	1	1	1	1,200.00
17/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	1930	2	2	2	0.00
17/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1486	1	1	1	0.00
17/07/2026	R214 On 06-August-26			Bond Future	9.14	82.6283	81.9163	82.6283	9,862.00
17/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	16290	17	16	17	0.00
17/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R214 On 05-November-26			Bond Future	9.19	80.8441	80.1142	80.8441	19,393.00
17/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	10967	12	11	12	0.00
17/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	204	0	0	0	0.00
17/07/2026	R214 On 04-February-27			Bond Future	9.23	82.3792	81.6317	82.3792	0.00
17/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	5661	6	6	6	0.00
17/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1420	1	1	1	0.00
17/07/2026	R214 On 06-May-27			Bond Future	9.27	80.6579	79.8948	80.6579	0.00
17/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	2027	2	2	2	0.00
17/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	4663	4	5	4	0.00
17/07/2026	R214 On 05-August-27			Bond Future	9.32	82.2059	81.4344	82.2059	0.00
17/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	3672	4	4	4	0.00
17/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	3672	3	4	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
17/07/2026	R248 On 06-August-26			Bond Future	9.18	100.8537	99.9014	100.8537	71,433.00
17/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	23052	24	23	24	0.00
17/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	7024	8	7	8	0.00
17/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	649	1	1	1	0.00
17/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	1443	2	1	2	0.00
17/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	1269	1	1	1	100.00
17/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	2301	2	2	2	1,762.00
17/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	62	0	0	0	1,762.00
17/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R248 On 05-November-26			Bond Future	9.23	98.2619	97.2864	98.2619	259,897.00
17/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	16231	17	16	17	0.00
17/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	169	0	0	0	0.00
17/07/2026	R248 On 04-February-27			Bond Future	9.27	100.1278	99.1292	100.1278	0.00
17/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	8635	9	9	9	0.00
17/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1646	1	2	1	0.00
17/07/2026	R248 On 06-May-27			Bond Future	9.31	97.6043	96.5851	97.6043	260.00
17/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	3260	4	3	4	0.00
17/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	5575	5	6	5	0.00
17/07/2026	R248 On 05-August-27			Bond Future	9.35	99.4774	98.4462	99.4774	0.00
17/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	5057	6	5	6	0.00
17/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	4891	4	5	4	0.00
17/07/2026	R2R9 On 06-August-26			Bond Future	9.04	110.7215	109.8250	110.7215	6,247.00
17/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96706	98	97	98	0.00
17/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R2R9 On 05-November-26			Bond Future	9.09	107.7699	106.8504	107.7699	2,858.00
17/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95880	97	96	97	0.00
17/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R2R9 On 04-February-27			Bond Future	9.14	109.8163	108.8745	109.8163	0.00
17/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6895	8	7	8	0.00
17/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1473	1	1	1	0.00
17/07/2026	R2R9 On 06-May-27			Bond Future	9.19	106.9397	105.9782	106.9397	0.00
17/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2363	3	2	3	0.00
17/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5749	6	6	6	0.00
17/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2723	3	3	3	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
17/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2499	2	2	2	250.00
17/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4593	4	5	4	0.00
17/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5071	5	5	5	0.00
17/07/2026	R2R9 On 05-August-27			Bond Future	9.24	108.9914	108.0198	108.9914	0.00
17/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4169	5	4	5	0.00
17/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2599	3	3	3	910.00
17/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2849	3	3	3	180.00
17/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5353	6	5	6	0.00
17/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6064	7	6	7	0.00
17/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2953	3	3	3	180.00
17/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5374	5	5	5	0.00
17/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3294	3	3	3	910.00
17/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5727	5	6	5	0.00
17/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4040	4	4	4	0.00
17/07/2026	R4R2 On 06-August-26			Bond Future	9.20	112.2068	111.2943	112.2068	4,569.00
17/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97877	99	98	99	0.00
17/07/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R4R2 On 05-November-26			Bond Future	9.25	109.1564	108.2205	109.1564	2,958.00
17/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96998	98	97	98	0.00
17/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
17/07/2026	R4R2 On 04-February-27			Bond Future	9.30	111.2292	110.2705	111.2292	0.00
17/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8248	9	8	9	0.00
17/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1586	1	2	1	0.00
17/07/2026	R4R2 On 06-May-27			Bond Future	9.35	108.2536	107.2748	108.2536	0.00
17/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2759	3	3	3	0.00
17/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5728	5	6	5	0.00
17/07/2026	R4R2 On 05-August-27			Bond Future	9.40	110.3304	109.3414	110.3304	0.00
17/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4883	5	5	5	0.00
17/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4573	4	5	4	0.00
17/07/2026	RR87 On 06-August-26			Bond Future	7.33	100.8567	100.8487	100.8567	0.00
17/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0	0	0	0	0.00
17/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	281	0	0	0	0.00
17/07/2026	RR87 On 05-November-26			Bond Future	7.03	102.7030	102.6888	102.7030	0.00
17/07/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	202	0	0	0	0.00
17/07/2026	RR88 On 06-August-26			Bond Future	7.55	104.4940	104.4362	104.4940	0.00
17/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0	0	0	0	0.00
17/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	911	1	1	1	0.00
17/07/2026	RR88 On 05-November-26			Bond Future	7.56	105.7745	105.7061	105.7745	0.00
17/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	6	0	0	0	0.00
17/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	897	1	1	1	0.00
17/07/2026	RR88 On 04-February-27			Bond Future	7.53	103.9378	103.8613	103.9378	0.00
17/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	416	0	0	0	0.00
17/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	205	0	0	0	0.00
17/07/2026	RR88 On 06-May-27			Bond Future	7.44	105.9287	105.8490	105.9287	0.00
17/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	425	0	0	0	0.00
17/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	157	0	0	0	0.00
17/07/2026	RR88 On 05-August-27			Bond Future	7.19	102.6550	102.5820	102.6550	0.00
17/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	390	0	0	0	0.00
17/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	73	0	0	0	0.00
17/07/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/07/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00