



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: 23/07/2026 TO: 23/07/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	2029 On 06-August-26			Bond Future	152.26	152.0278	152.2622	152.0278	5,396.00
23/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	8162	8	8	8	0.00
23/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2029 On 05-November-26			Bond Future	153.57	153.3292	153.5678	153.3292	8,291.00
23/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	6008	6	6	6	0.00
23/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2029 On 04-February-27			Bond Future	156.51	156.2695	156.5126	156.2695	0.00
23/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6793	7	7	7	0.00
23/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2029 On 06-May-27			Bond Future	158.00	157.7539	158.0017	157.7539	0.00
23/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4682	4	5	4	0.00
23/07/2026	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
23/07/2026	2029 On 05-August-27			Bond Future	161.08	160.8315	161.0844	160.8315	0.00
23/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	4364	4	4	4	0.00
23/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2030 On 06-August-26			Bond Future	8.20	99.9142	99.6614	99.9142	32,924.00
23/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	2959	3	3	3	0.00
23/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
23/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	6	0	0	0	1,000.00
23/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	157	0	0	0	0.00
23/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	574	0	1	0	1,000.00
23/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	1469	1	1	1	0.00
23/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	2981	3	3	3	0.00
23/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	1	0	0	0	0.00
23/07/2026	2030 On 05-November-26			Bond Future	8.26	101.7371	101.4796	101.7371	136,438.00
23/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1043	1	1	1	0.00
23/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	678	1	1	1	0.00
23/07/2026	2030 On 04-February-27			Bond Future	8.31	99.6562	99.3938	99.6562	22,702.00
23/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	417	1	0	1	0.00
23/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	1689	2	2	2	0.00
23/07/2026	2030 On 06-May-27			Bond Future	8.37	101.5636	101.2962	101.5636	0.00
23/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	152	0	0	0	0.00
23/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	2823	3	3	3	0.00
23/07/2026	2030 On 05-August-27			Bond Future	8.45	99.5124	99.2400	99.5124	0.00
23/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	773	1	1	1	0.00
23/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	1526	1	2	1	0.00
23/07/2026	2031 On 06-August-26			Bond Future	117.32	116.9991	117.3173	116.9991	4,380.00
23/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3507	3	4	3	0.00
23/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2031 On 05-November-26			Bond Future	119.49	119.1622	119.4863	119.1622	12,150.00
23/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	7996	8	8	8	0.00
23/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2031 On 04-February-27			Bond Future	119.26	118.9346	119.2648	118.9346	0.00
23/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	3163	3	3	3	0.00
23/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	78	0	0	0	0.00
23/07/2026	2031 On 06-May-27			Bond Future	121.58	121.2384	121.5750	121.2384	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
23/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	4725	4	5	4	0.00
23/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	20	0	0	0	0.00
23/07/2026	2031 On 05-August-27			Bond Future	121.38	121.0322	121.3755	121.0322	0.00
23/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	954	1	1	1	0.00
23/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	988	1	1	1	0.00
23/07/2026	2032 On 06-August-26			Bond Future	8.53	102.2089	101.7695	102.2089	56,182.00
23/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	6652	7	7	7	0.00
23/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2032 On 05-November-26			Bond Future	8.59	99.9143	99.4669	99.9143	180,330.00
23/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	2963	3	3	3	0.00
23/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	607	1	1	1	0.00
23/07/2026	2032 On 04-February-27			Bond Future	8.65	101.8066	101.3506	101.8066	0.00
23/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	1322	2	1	2	0.00
23/07/2026	2032 On 04-February-27	8.08	Call	Bond Future	649	1	1	1	500.00
23/07/2026	2032 On 04-February-27	7.58	Call	Bond Future	230	0	0	0	500.00
23/07/2026	2032 On 04-February-27	8.36	Call	Bond Future	1089	1	1	1	0.00
23/07/2026	2032 On 04-February-27	8.36	Put	Bond Future	2261	2	2	2	500.00
23/07/2026	2032 On 04-February-27	7.58	Put	Bond Future	4664	4	5	4	0.00
23/07/2026	2032 On 04-February-27	8.08	Put	Bond Future	2977	3	3	3	0.00
23/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	2004	2	2	2	0.00
23/07/2026	2032 On 06-May-27			Bond Future	8.70	99.5946	99.1299	99.5946	0.00
23/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	490	1	0	1	0.00
23/07/2026	2032 On 06-May-27	8.08	Call	Bond Future	790	1	1	1	500.00
23/07/2026	2032 On 06-May-27	8.47	Call	Bond Future	1423	2	1	2	0.00
23/07/2026	2032 On 06-May-27	7.58	Call	Bond Future	344	0	0	0	500.00
23/07/2026	2032 On 06-May-27	8.08	Put	Bond Future	3245	3	3	3	0.00
23/07/2026	2032 On 06-May-27	8.47	Put	Bond Future	2336	2	2	2	500.00
23/07/2026	2032 On 06-May-27	7.58	Put	Bond Future	4819	4	5	4	0.00
23/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	4071	4	4	4	0.00
23/07/2026	2032 On 05-August-27			Bond Future	8.77	101.5141	101.0406	101.5141	0.00
23/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	1384	2	1	2	0.00
23/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	2683	2	3	2	0.00
23/07/2026	2033 On 06-August-26			Bond Future	148.07	147.4946	148.0695	147.4946	8,870.00
23/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13819	13	14	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
23/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2033 On 05-November-26			Bond Future	149.20	148.6148	149.2002	148.6148	15,877.00
23/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11940	11	12	11	0.00
23/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2033 On 04-February-27			Bond Future	152.06	151.4647	152.0612	151.4647	0.00
23/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	9351	9	9	9	0.00
23/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2033 On 06-May-27			Bond Future	153.36	152.7499	153.3581	152.7499	0.00
23/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	2148	2	2	2	0.00
23/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2033 On 05-August-27			Bond Future	156.35	155.7300	156.3502	155.7300	0.00
23/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	3200	3	3	3	0.00
23/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2037 On 06-August-26			Bond Future	9.08	97.3563	96.4071	97.3563	147,603.00
23/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	15220	16	15	16	0.00
23/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	13075	14	13	14	0.00
23/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	9792	11	10	11	0.00
23/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	5863	7	6	7	2,541.00
23/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	1765	3	2	3	0.00
23/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	349	0	0	0	8,000.00
23/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0	0	0	0	2,541.00
23/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	9	0	0	0	0.00
23/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0	0	0	0	2,541.00
23/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2037 On 05-November-26			Bond Future	9.14	99.1324	98.1658	99.1324	193,552.00
23/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	9143	10	9	10	0.00
23/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	10230	11	10	11	0.00
23/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	7114	8	7	8	0.00
23/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	3387	4	3	4	4,490.00
23/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	466	0	0	0	4,490.00
23/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	1349	1	1	1	0.00
23/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	198	0	0	0	4,490.00
23/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	275	0	0	0	0.00
23/07/2026	2037 On 04-February-27			Bond Future	9.19	96.7518	95.7669	96.7518	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
23/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	3937	5	4	5	0.00
23/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	5241	6	5	6	0.00
23/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	3136	4	3	4	0.00
23/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	755	1	1	1	4,490.00
23/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	2385	2	2	2	4,490.00
23/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	5595	5	6	5	0.00
23/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	1464	1	1	1	4,490.00
23/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1960	2	2	2	0.00
23/07/2026	2037 On 06-May-27			Bond Future	9.25	98.6036	97.5998	98.6036	0.00
23/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	1268	2	1	2	0.00
23/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	5474	5	5	5	0.00
23/07/2026	2037 On 05-August-27			Bond Future	9.31	96.2446	95.2216	96.2446	0.00
23/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	2635	3	3	3	0.00
23/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	4214	4	4	4	0.00
23/07/2026	2038 On 06-August-26			Bond Future	160.93	161.5162	160.9282	161.5162	2,616.00
23/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	16208	17	16	17	0.00
23/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2038 On 05-November-26			Bond Future	163.90	164.5023	163.9034	164.5023	3,141.00
23/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	17593	18	18	18	0.00
23/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2038 On 04-February-27			Bond Future	164.77	165.3756	164.7652	165.3756	0.00
23/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	10935	12	11	12	0.00
23/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2038 On 06-May-27			Bond Future	167.96	168.5790	167.9567	168.5790	0.00
23/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	1857	2	2	2	0.00
23/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2038 On 05-August-27			Bond Future	168.90	169.5335	168.8993	169.5335	0.00
23/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	0	0	0	0	0.00
23/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	231	0	0	0	0.00
23/07/2026	2040 On 06-August-26			Bond Future	9.40	98.6482	97.3020	98.6482	53,287.00
23/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	17868	19	18	19	0.00
23/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	393	1	0	1	0.00
23/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	1852	1	2	1	13,500.00
23/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00

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23/07/2026	2040 On 05-November-26			Bond Future	9.45	100.4478	99.0771	100.4478	26,867.00
23/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	11050	12	11	12	0.00
23/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	12229	14	12	14	0.00
23/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	8806	10	9	10	0.00
23/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	4593	6	5	6	2,300.00
23/07/2026	2040 On 05-November-26	8.85	Call	Bond Future	689	1	1	1	14,000.00
23/07/2026	2040 On 05-November-26	8.85	Put	Bond Future	5238	4	5	4	0.00
23/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	502	0	1	0	2,300.00
23/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	1357	1	1	1	0.00
23/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	200	0	0	0	2,300.00
23/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	298	0	0	0	0.00
23/07/2026	2040 On 04-February-27			Bond Future	9.51	97.8417	96.4450	97.8417	54,058.00
23/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	5062	6	5	6	0.00
23/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	6260	7	6	7	0.00
23/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	3852	5	4	5	0.00
23/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	962	1	1	1	2,300.00
23/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	2731	2	3	2	2,300.00
23/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	6420	5	6	5	0.00
23/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	1705	1	2	1	2,300.00
23/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	2133	2	2	2	0.00
23/07/2026	2040 On 06-May-27			Bond Future	9.57	99.7143	98.2908	99.7143	0.00
23/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	1497	2	1	2	0.00
23/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	6572	6	7	6	0.00
23/07/2026	2040 On 05-August-27			Bond Future	9.64	97.1261	95.6753	97.1261	0.00
23/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	3010	4	3	4	0.00
23/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	5196	4	5	4	0.00
23/07/2026	2043 On 06-August-26			Bond Future	124.57	125.1727	124.5669	125.1727	3,116.00
23/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	13687	14	14	14	0.00
23/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2043 On 05-November-26			Bond Future	126.87	127.4870	126.8699	127.4870	0.00
23/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	14037	15	14	15	0.00
23/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	8	0	0	0	0.00
23/07/2026	2043 On 04-February-27			Bond Future	126.34	126.9718	126.3430	126.9718	3,116.00
23/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	9024	10	9	10	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
23/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	311	0	0	0	0.00
23/07/2026	2043 On 06-May-27			Bond Future	128.79	129.4312	128.7901	129.4312	0.00
23/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	3893	4	4	4	0.00
23/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2583	2	3	2	0.00
23/07/2026	2043 On 05-August-27			Bond Future	128.27	128.9272	128.2737	128.9272	0.00
23/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	2911	3	3	3	0.00
23/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	4197	4	4	4	0.00
23/07/2026	2044 On 06-August-26			Bond Future	9.49	95.3735	93.9888	95.3735	27,960.00
23/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	19659	21	20	21	0.00
23/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	331	1	0	1	0.00
23/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	53	0	0	0	0.00
23/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	2428	4	2	4	0.00
23/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	407	0	0	0	14,500.00
23/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	4163	3	4	3	7,000.00
23/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	2330	1	2	1	7,000.00
23/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2044 On 05-November-26			Bond Future	9.55	97.1135	95.7034	97.1135	122,855.00
23/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	12966	14	13	14	0.00
23/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	2513	3	3	3	0.00
23/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	2912	2	3	2	15,000.00
23/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	235	0	0	0	0.00
23/07/2026	2044 On 04-February-27			Bond Future	9.60	94.5694	93.1326	94.5694	0.00
23/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	6423	7	6	7	0.00
23/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	2060	2	2	2	0.00
23/07/2026	2044 On 06-May-27			Bond Future	9.66	96.3794	94.9151	96.3794	0.00
23/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	1995	3	2	3	0.00
23/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	6662	6	7	6	0.00
23/07/2026	2044 On 05-August-27			Bond Future	9.72	93.8522	92.3598	93.8522	0.00
23/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	3489	4	3	4	0.00
23/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	5675	5	6	5	0.00
23/07/2026	2046 On 06-August-26			Bond Future	143.15	144.0477	143.1519	144.0477	4,329.00
23/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	20772	22	21	22	0.00
23/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2046 On 05-November-26			Bond Future	143.43	144.3392	143.4268	144.3392	18,563.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	17947	19	18	19	0.00
23/07/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2046 On 04-February-27			Bond Future	146.18	147.1072	146.1771	147.1072	0.00
23/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	15087	16	15	16	0.00
23/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2046 On 06-May-27			Bond Future	146.58	147.5327	146.5847	147.5327	0.00
23/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
23/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	2405	1	2	1	0.00
23/07/2026	2046 On 05-August-27			Bond Future	149.44	150.4106	149.4442	150.4106	0.00
23/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	274	1	0	1	0.00
23/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2050 On 06-August-26			Bond Future	144.58	145.5167	144.5813	145.5167	1,955.00
23/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	21311	22	21	22	0.00
23/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2050 On 05-November-26			Bond Future	147.25	148.2070	147.2544	148.2070	18,145.00
23/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	23414	24	23	24	0.00
23/07/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2050 On 04-February-27			Bond Future	147.54	148.5099	147.5386	148.5099	0.00
23/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	15149	16	15	16	0.00
23/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
23/07/2026	2050 On 06-May-27			Bond Future	150.40	151.3865	150.3966	151.3865	0.00
23/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	1	0	1	0.00
23/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	63	0	0	0	0.00
23/07/2026	2050 On 05-August-27			Bond Future	150.73	151.7406	150.7314	151.7406	0.00
23/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	0	0	0	0	0.00
23/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	2239	1	2	1	0.00
23/07/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	AL37 On 06-August-26			Index Future	1278.60	1283.1970	1278.5950	1283.1970	0.00
23/07/2026	AL37 On 05-November-26			Index Future	1302.18	1306.8660	1302.1780	1306.8660	0.00
23/07/2026	AL37 On 04-February-27			Index Future	1326.84	1331.6150	1326.8370	1331.6150	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
23/07/2026	AL37 On 06-May-27			Index Future	1352.24	1357.1040	1352.2350	1357.1040	0.00
23/07/2026	AL37 On 05-August-27			Index Future	1378.05	1383.0090	1378.0490	1383.0090	0.00
23/07/2026	AL7T On 06-August-26			Index Future	1651.45	1666.0660	1651.4530	1666.0660	0.00
23/07/2026	AL7T On 05-November-26			Index Future	1681.91	1696.7970	1681.9130	1696.7970	0.00
23/07/2026	AL7T On 04-February-27			Index Future	1713.76	1728.9300	1713.7630	1728.9300	0.00
23/07/2026	AL7T On 06-May-27			Index Future	1746.57	1762.0250	1746.5680	1762.0250	0.00
23/07/2026	AL7T On 05-August-27			Index Future	1779.91	1795.6590	1779.9090	1795.6590	0.00
23/07/2026	ALBI On 06-August-26			Index Future	1393.59	1406.7840	1393.5940	1406.7840	61.00
23/07/2026	ALBI On 05-November-26			Index Future	1419.30	1432.7330	1419.2990	1432.7330	12.00
23/07/2026	ALBI On 04-February-27			Index Future	1446.18	1459.8650	1446.1750	1459.8650	0.00
23/07/2026	ALBI On 06-May-27			Index Future	1473.86	1487.8090	1473.8580	1487.8090	0.00
23/07/2026	ALBI On 05-August-27			Index Future	1501.99	1516.2090	1501.9940	1516.2090	0.00
23/07/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/07/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	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
23/07/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/07/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	ES33 On 06-August-26			Bond Future	9.24	94.8024	94.1219	94.8024	0.00
23/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12253	13	12	13	0.00
23/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
23/07/2026	ES33 On 05-November-26			Bond Future	9.32	92.7621	92.0689	92.7621	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
23/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6740	7	7	7	0.00
23/07/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
23/07/2026	ES33 On 04-February-27			Bond Future	9.40	94.5410	93.8345	94.5410	0.00
23/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1338	2	1	2	0.00
23/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
23/07/2026	ES33 On 06-May-27			Bond Future	9.48	92.5766	91.8564	92.5766	0.00
23/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
23/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	3069	2	3	2	0.00
23/07/2026	ES33 On 05-August-27			Bond Future	9.57	94.3817	93.6475	94.3817	0.00
23/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0	0	0	0	0.00
23/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	1273	1	1	1	0.00
23/07/2026	ES42 On 06-August-26			Bond Future	9.83	93.2938	91.9641	93.2938	0.00
23/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17490	19	17	19	0.00
23/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
23/07/2026	ES42 On 05-November-26			Bond Future	9.90	90.7547	89.4004	90.7547	0.00
23/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11436	13	11	13	0.00
23/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
23/07/2026	ES42 On 04-February-27			Bond Future	9.97	92.4953	91.1149	92.4953	0.00
23/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2255	4	2	4	0.00
23/07/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
23/07/2026	ES42 On 06-May-27			Bond Future	10.03	90.0224	88.6153	90.0224	0.00
23/07/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
23/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	5127	4	5	4	0.00
23/07/2026	ES42 On 05-August-27			Bond Future	10.10	91.7769	90.3424	91.7769	0.00
23/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0	0	0	0	0.00
23/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	1840	0	2	0	0.00
23/07/2026	GOVI On 06-August-26			GOVI	1366.64	1379.9500	1366.6420	1379.9500	338.00
23/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1776420	191	178	191	0.00
23/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
23/07/2026	GOVI On 05-November-26			GOVI	1391.85	1405.4040	1391.8490	1405.4040	396.00
23/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1148490	128	115	128	0.00
23/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
23/07/2026	GOVI On 04-February-27			GOVI	1418.21	1432.0190	1418.2060	1432.0190	0.00
23/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	492060	63	49	63	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
23/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
23/07/2026	GOVI On 06-May-27			GOVI	1445.35	1459.4300	1445.3530	1459.4300	0.00
23/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	183530	32	18	32	0.00
23/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
23/07/2026	GOVI On 05-August-27			GOVI	1472.95	1487.2880	1472.9450	1487.2880	0.00
23/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	79450	22	8	22	0.00
23/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
23/07/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/07/2026	I258 On 06-August-26			Bond Future	134.58	134.5409	134.5780	134.5409	0.00
23/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	21628	22	22	22	0.00
23/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
23/07/2026	I258 On 05-November-26			Bond Future	137.07	137.0284	137.0660	137.0284	0.00
23/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	22125	22	22	22	0.00
23/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	9	0	0	0	0.00
23/07/2026	I258 On 04-February-27			Bond Future	136.73	136.6965	136.7345	136.6965	0.00
23/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	18025	18	18	18	0.00
23/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	191	0	0	0	0.00
23/07/2026	I258 On 06-May-27			Bond Future	139.38	139.3443	139.3831	139.3443	0.00
23/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	7778	8	8	8	0.00
23/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3175	3	3	3	0.00
23/07/2026	I258 On 05-August-27			Bond Future	139.07	139.0335	139.0733	139.0335	0.00
23/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	5747	6	6	6	0.00
23/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	5603	6	6	6	0.00
23/07/2026	IGOV On 06-August-26			Index Future	451.89	452.7690	451.8880	452.7690	250.00
23/07/2026	IGOV On 05-November-26			Index Future	460.34	461.2330	460.3350	461.2330	8.00
23/07/2026	IGOV On 04-February-27			Index Future	469.16	470.0770	469.1620	470.0770	0.00
23/07/2026	IGOV On 06-May-27			Index Future	478.25	479.1830	478.2510	479.1830	0.00
23/07/2026	IGOV On 05-August-27			Index Future	487.49	488.4360	487.4860	488.4360	0.00
23/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
23/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/07/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/07/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
23/07/2026	R033 On 06-August-26			Bond Future	8.63	110.9978	110.4762	110.9978	2,853.00
23/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	8022	9	8	9	0.00
23/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R033 On 05-November-26			Bond Future	8.69	107.9813	107.4501	107.9813	9,120.00
23/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	3826	4	4	4	0.00
23/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	652	1	1	1	0.00
23/07/2026	R033 On 04-February-27			Bond Future	8.74	110.0264	109.4851	110.0264	0.00
23/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	1790	2	2	2	0.00
23/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	2236	2	2	2	0.00
23/07/2026	R033 On 06-May-27			Bond Future	8.80	107.0891	106.5375	107.0891	0.00
23/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	641	1	1	1	0.00
23/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	4797	4	5	4	0.00
23/07/2026	R033 On 05-August-27			Bond Future	8.86	109.1529	108.5908	109.1529	0.00
23/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	1761	2	2	2	0.00
23/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	3209	3	3	3	0.00
23/07/2026	R035 On 06-August-26			Bond Future	8.80	105.2570	104.4182	105.2570	13,029.00
23/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	12337	13	12	13	0.00
23/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	7998	9	8	9	0.00
23/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	0	0	0	0	4,876.00
23/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	0	0	0	0	4,876.00
23/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	0	0	0	0	0.00
23/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	40	0	0	0	0.00
23/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	504	1	1	1	350.00
23/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	25	0	0	0	0.00
23/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	725	1	1	1	0.00
23/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	3480	4	3	4	0.00
23/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	5234	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	2526	3	3	3	0.00
23/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	5289	6	5	6	0.00
23/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	2577	3	3	3	250.00
23/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	2123	3	2	3	200.00
23/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	4794	6	5	6	0.00
23/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	7517	8	8	8	0.00
23/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	1	0	0	0	200.00
23/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	13	0	0	0	200.00
23/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	183	0	0	0	0.00
23/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	7	0	0	0	250.00
23/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	118	0	0	0	0.00
23/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	124	0	0	0	350.00
23/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	1037	1	1	1	0.00
23/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	8	0	0	0	350.00
23/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	49	0	0	0	0.00
23/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	781	0	1	0	0.00
23/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	3111	2	3	2	0.00
23/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	2818	2	3	2	4,876.00
23/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	5215	4	5	4	0.00
23/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	5533	5	6	5	0.00
23/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	6816	6	7	6	0.00
23/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	0	0	0	0	250.00
23/07/2026	R035 On 06-August-26	11.06	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R035 On 05-November-26			Bond Future	8.86	102.6759	101.8218	102.6759	101,227.00
23/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	6862	8	7	8	0.00
23/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	1681	2	2	2	200.00
23/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	2243	3	2	3	0.00
23/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	836	1	1	1	0.00
23/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	208	0	0	0	600.00
23/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	5767	7	6	7	0.00
23/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	3527	4	4	4	0.00
23/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	1001	1	1	1	200.00
23/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	2012	2	2	2	0.00
23/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	487	0	0	0	200.00
23/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	3114	3	3	3	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
23/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	5528	5	6	5	0.00
23/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	1591	1	2	1	600.00
23/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	349	0	0	0	0.00
23/07/2026	R035 On 04-February-27			Bond Future	8.91	104.6204	103.7501	104.6204	0.00
23/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	2735	3	3	3	0.00
23/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	255	0	0	0	3,000.00
23/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	692	1	1	1	3,000.00
23/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	2179	3	2	3	0.00
23/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	2433	3	2	3	0.00
23/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	4283	5	4	5	0.00
23/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	1089	1	1	1	1,050.00
23/07/2026	R035 On 04-February-27	7.86	Call	Bond Future	348	0	0	0	500.00
23/07/2026	R035 On 04-February-27	8.36	Call	Bond Future	954	1	1	1	500.00
23/07/2026	R035 On 04-February-27	8.67	Call	Bond Future	1658	2	2	2	0.00
23/07/2026	R035 On 04-February-27	8.67	Put	Bond Future	3041	3	3	3	500.00
23/07/2026	R035 On 04-February-27	8.36	Put	Bond Future	4141	4	4	4	0.00
23/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	1412	1	1	1	1,050.00
23/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	2335	2	2	2	1,050.00
23/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	3865	3	4	3	0.00
23/07/2026	R035 On 04-February-27	7.86	Put	Bond Future	6534	6	7	6	0.00
23/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	2533	2	3	2	3,000.00
23/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	4827	4	5	4	0.00
23/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	7423	7	7	7	0.00
23/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	2130	2	2	2	0.00
23/07/2026	R035 On 06-May-27			Bond Future	8.96	102.1181	101.2311	102.1181	0.00
23/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	998	1	1	1	0.00
23/07/2026	R035 On 06-May-27	7.86	Call	Bond Future	535	1	1	1	500.00
23/07/2026	R035 On 06-May-27	8.36	Call	Bond Future	1197	1	1	1	500.00
23/07/2026	R035 On 06-May-27	8.78	Call	Bond Future	2199	3	2	3	0.00
23/07/2026	R035 On 06-May-27	8.78	Put	Bond Future	3210	3	3	3	500.00
23/07/2026	R035 On 06-May-27	8.36	Put	Bond Future	4590	4	5	4	0.00
23/07/2026	R035 On 06-May-27	7.86	Put	Bond Future	6859	6	7	6	0.00
23/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	5027	4	5	4	0.00
23/07/2026	R035 On 05-August-27			Bond Future	9.02	104.0865	103.1826	104.0865	0.00
23/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	2175	3	2	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
23/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	3783	3	4	3	0.00
23/07/2026	R038 On 06-August-26			Bond Future	9.21	116.8407	115.6875	116.8407	2,147.00
23/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	17331	18	17	18	0.00
23/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R038 On 05-November-26			Bond Future	9.27	113.4896	112.3153	113.4896	3,466.00
23/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	10463	12	10	12	0.00
23/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	353	0	0	0	0.00
23/07/2026	R038 On 04-February-27			Bond Future	9.34	115.6391	114.4424	115.6391	0.00
23/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	4373	5	4	5	0.00
23/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	2456	2	2	2	0.00
23/07/2026	R038 On 06-May-27			Bond Future	9.40	112.3680	111.1484	112.3680	0.00
23/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	1476	2	1	2	0.00
23/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	6558	6	7	6	0.00
23/07/2026	R038 On 05-August-27			Bond Future	9.46	114.5334	113.2904	114.5334	0.00
23/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	2978	4	3	4	0.00
23/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	5189	5	5	5	0.00
23/07/2026	R053 On 06-August-26			Bond Future	9.39	128.0898	125.9819	128.0898	4,687.00
23/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	26871	29	27	29	0.00
23/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	0	0	0	0	530.00
23/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	3	0	0	0	0.00
23/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	360	1	0	1	530.00
23/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	3093	5	3	5	0.00
23/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	698	0	1	0	530.00
23/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	3763	2	4	2	530.00
23/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	9693	8	10	8	0.00
23/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	16519	14	17	14	0.00
23/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R053 On 05-November-26			Bond Future	9.44	124.5658	122.4194	124.5658	54,996.00
23/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	18035	20	18	20	0.00
23/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	392	0	0	0	0.00
23/07/2026	R053 On 04-February-27			Bond Future	9.49	126.9250	124.7379	126.9250	0.00
23/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	8626	10	9	10	0.00
23/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	3161	3	3	3	0.00
23/07/2026	R053 On 06-May-27			Bond Future	9.53	123.4917	121.2627	123.4917	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
23/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	2715	4	3	4	0.00
23/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	9890	8	10	8	0.00
23/07/2026	R053 On 05-August-27			Bond Future	9.58	125.8716	123.5997	125.8716	0.00
23/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	4902	6	5	6	0.00
23/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	8300	7	8	7	0.00
23/07/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
23/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	21	0	0	0	0.00
23/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	21	0	0	0	0.00
23/07/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
23/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	29	0	0	0	0.00
23/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	29	0	0	0	0.00
23/07/2026	R202 On 06-August-26			Bond Future	301.91	301.8227	301.9068	301.8227	594.00
23/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	23047	23	23	23	0.00
23/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R202 On 05-November-26			Bond Future	307.49	307.4031	307.4885	307.4031	732.00
23/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	27028	27	27	27	0.00
23/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R202 On 04-February-27			Bond Future	307.77	307.6851	307.7719	307.6851	0.00
23/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	13042	13	13	13	0.00
23/07/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R202 On 06-May-27			Bond Future	313.73	313.6452	313.7337	313.6452	0.00
23/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	6744	7	7	7	0.00
23/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R202 On 05-August-27			Bond Future	314.11	314.0199	314.1105	314.0199	0.00
23/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	1141	1	1	1	0.00
23/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R209 On 06-August-26			Bond Future	8.94	85.9440	85.1466	85.9440	4,706.00
23/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	12480	13	12	13	0.00
23/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R209 On 05-November-26			Bond Future	8.99	84.3610	83.5489	84.3610	42,509.00
23/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	7261	8	7	8	0.00
23/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	299	0	0	0	0.00
23/07/2026	R209 On 04-February-27			Bond Future	9.04	85.9587	85.1312	85.9587	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
23/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	3136	4	3	4	0.00
23/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	2093	3	2	3	0.00
23/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	383	1	0	1	3,237.00
23/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	2547	2	3	2	3,237.00
23/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	6136	5	6	5	0.00
23/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1860	2	2	2	0.00
23/07/2026	R209 On 06-May-27			Bond Future	9.09	84.4520	83.6087	84.4520	0.00
23/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	1067	1	1	1	0.00
23/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	821	1	1	1	4,620.00
23/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	3462	4	3	4	0.00
23/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	2260	2	2	2	4,620.00
23/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	5477	5	5	5	0.00
23/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	4814	4	5	4	0.00
23/07/2026	R209 On 05-August-27			Bond Future	9.15	86.0799	85.2204	86.0799	0.00
23/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	2239	3	2	3	0.00
23/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	3697	3	4	3	0.00
23/07/2026	R210 On 06-August-26			Bond Future	270.23	270.1599	270.2285	270.1599	284.00
23/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10389	10	10	10	0.00
23/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R210 On 05-November-26			Bond Future	271.63	271.5593	271.6291	271.5593	147.00
23/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	18299	18	18	18	0.00
23/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R210 On 04-February-27			Bond Future	276.84	276.7669	276.8379	276.7669	300.00
23/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	10808	11	11	11	0.00
23/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R210 On 06-May-27			Bond Future	278.53	278.4534	278.5257	278.4534	0.00
23/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7396	7	7	7	0.00
23/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R210 On 05-August-27			Bond Future	283.96	283.8854	283.9595	283.8854	0.00
23/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	7949	8	8	8	0.00
23/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R213 On 06-August-26			Bond Future	8.38	98.3785	98.0155	98.3785	18,951.00
23/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	4600	5	5	5	0.00
23/07/2026	R213 On 06-August-26	9.69	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
23/07/2026	R213 On 05-November-26			Bond Future	8.44	96.6229	96.2533	96.6229	19,581.00
23/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	1748	2	2	2	0.00
23/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	684	1	1	1	0.00
23/07/2026	R213 On 04-February-27			Bond Future	8.50	98.4528	98.0760	98.4528	33,457.00
23/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	742	1	1	1	0.00
23/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1923	2	2	2	0.00
23/07/2026	R213 On 06-May-27			Bond Future	8.55	96.7842	96.4002	96.7842	0.00
23/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	296	0	0	0	0.00
23/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	2986	3	3	3	0.00
23/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	836	1	1	1	2,830.00
23/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	856	1	1	1	2,830.00
23/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	2154	2	2	2	0.00
23/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	3428	3	3	3	0.00
23/07/2026	R213 On 05-August-27			Bond Future	8.61	98.6500	98.2588	98.6500	0.00
23/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1065	1	1	1	0.00
23/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	674	1	1	1	1,200.00
23/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	1556	2	2	2	0.00
23/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1656	1	2	1	1,200.00
23/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	2636	2	3	2	0.00
23/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	2076	2	2	2	0.00
23/07/2026	R214 On 06-August-26			Bond Future	9.43	81.1581	79.9682	81.1581	9,850.00
23/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	14342	16	14	16	0.00
23/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R214 On 05-November-26			Bond Future	9.49	79.3420	78.1303	79.3420	23,868.00
23/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	9102	10	9	10	0.00
23/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	323	0	0	0	0.00
23/07/2026	R214 On 04-February-27			Bond Future	9.54	80.8446	79.6100	80.8446	0.00
23/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	4243	5	4	5	0.00
23/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	2024	2	2	2	0.00
23/07/2026	R214 On 06-May-27			Bond Future	9.60	79.0927	77.8344	79.0927	0.00
23/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	1301	2	1	2	0.00
23/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	5997	5	6	5	0.00
23/07/2026	R214 On 05-August-27			Bond Future	9.65	80.6174	79.3349	80.6174	0.00
23/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	2643	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
23/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	4743	4	5	4	0.00
23/07/2026	R248 On 06-August-26			Bond Future	9.46	98.9347	97.3984	98.9347	62,479.00
23/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	20549	22	21	22	0.00
23/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	4587	6	5	6	0.00
23/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	75	0	0	0	0.00
23/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	319	1	0	1	0.00
23/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	2648	2	3	2	100.00
23/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	4229	3	4	3	1,762.00
23/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	128	0	0	0	1,762.00
23/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R248 On 05-November-26			Bond Future	9.52	96.3017	94.7373	96.3017	282,609.00
23/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	13779	15	14	15	0.00
23/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	267	0	0	0	0.00
23/07/2026	R248 On 04-February-27			Bond Future	9.57	98.1255	96.5314	98.1255	0.00
23/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	6701	8	7	8	0.00
23/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	2309	2	2	2	0.00
23/07/2026	R248 On 06-May-27			Bond Future	9.62	95.5623	93.9377	95.5623	260.00
23/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	2192	3	2	3	0.00
23/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	7154	6	7	6	0.00
23/07/2026	R248 On 05-August-27			Bond Future	9.67	97.4044	95.7485	97.4044	0.00
23/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	3706	4	4	4	0.00
23/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	6237	5	6	5	0.00
23/07/2026	R2R9 On 06-August-26			Bond Future	9.32	108.8778	107.6583	108.8778	8,543.00
23/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	94539	96	95	96	0.00
23/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R2R9 On 05-November-26			Bond Future	9.38	105.8856	104.6438	105.8856	6,446.00
23/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	93674	95	94	95	0.00
23/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R2R9 On 04-February-27			Bond Future	9.45	107.8910	106.6256	107.8910	0.00
23/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5270	6	5	6	0.00
23/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2097	2	2	2	0.00
23/07/2026	R2R9 On 06-May-27			Bond Future	9.51	104.9760	103.6864	104.9760	0.00
23/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1536	2	2	2	0.00
23/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	4327	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
23/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	1810	2	2	2	250.00
23/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	3369	3	3	3	250.00
23/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	5972	5	6	5	0.00
23/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	6535	6	7	6	0.00
23/07/2026	R2R9 On 05-August-27			Bond Future	9.57	106.9990	105.6847	106.9990	0.00
23/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3020	4	3	4	0.00
23/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	1757	2	2	2	910.00
23/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	1952	2	2	2	180.00
23/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	4029	5	4	5	0.00
23/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	4650	5	5	5	0.00
23/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	3874	3	4	3	180.00
23/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	6812	6	7	6	0.00
23/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	4305	4	4	4	910.00
23/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	7220	6	7	6	0.00
23/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	5227	5	5	5	0.00
23/07/2026	R4R2 On 06-August-26			Bond Future	9.49	110.3678	108.8410	110.3678	4,569.00
23/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95424	97	95	97	0.00
23/07/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R4R2 On 05-November-26			Bond Future	9.55	107.2768	105.7221	107.2768	2,958.00
23/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94500	96	94	96	0.00
23/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
23/07/2026	R4R2 On 04-February-27			Bond Future	9.61	109.3086	107.7243	109.3086	0.00
23/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6365	7	6	7	0.00
23/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2249	2	2	2	0.00
23/07/2026	R4R2 On 06-May-27			Bond Future	9.67	106.2945	104.6801	106.2945	0.00
23/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1803	2	2	2	0.00
23/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7367	6	7	6	0.00
23/07/2026	R4R2 On 05-August-27			Bond Future	9.73	108.3430	106.6974	108.3430	0.00
23/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	3559	4	4	4	0.00
23/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	5893	5	6	5	0.00
23/07/2026	RR87 On 06-August-26			Bond Future	7.31	100.8238	100.8550	100.8238	0.00
23/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0	0	0	0	0.00
23/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	275	0	0	0	0.00
23/07/2026	RR87 On 05-November-26			Bond Future	6.98	102.6632	102.6949	102.6632	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
23/07/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
23/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	196	0	0	0	0.00
23/07/2026	RR88 On 06-August-26			Bond Future	7.52	104.3642	104.4635	104.3642	0.00
23/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0	0	0	0	0.00
23/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	883	1	1	1	0.00
23/07/2026	RR88 On 05-November-26			Bond Future	7.53	105.6284	105.7352	105.6284	0.00
23/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	6	0	0	0	0.00
23/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	868	1	1	1	0.00
23/07/2026	RR88 On 04-February-27			Bond Future	7.49	103.7792	103.8913	103.7792	0.00
23/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	430	0	0	0	0.00
23/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	189	0	0	0	0.00
23/07/2026	RR88 On 06-May-27			Bond Future	7.39	105.7655	105.8798	105.7655	0.00
23/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	443	0	0	0	0.00
23/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	144	0	0	0	0.00
23/07/2026	RR88 On 05-August-27			Bond Future	7.10	102.4975	102.6141	102.4975	0.00
23/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	413	0	0	0	0.00
23/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	64	0	0	0	0.00
23/07/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/07/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00