



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: 28/07/2026 TO: 28/07/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	2029 On 06-August-26			Bond Future	152.26	152.2585	152.2595	152.2585	5,396.00
28/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	8160	8	8	8	0.00
28/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2029 On 05-November-26			Bond Future	153.55	153.5501	153.5509	153.5501	13,032.00
28/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	5991	6	6	6	0.00
28/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2029 On 04-February-27			Bond Future	156.53	156.5305	156.5310	156.5305	0.00
28/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6811	7	7	7	0.00
28/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2029 On 06-May-27			Bond Future	158.09	158.0895	158.0905	158.0895	0.00
28/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4771	5	5	5	0.00
28/07/2026	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
28/07/2026	2029 On 05-August-27			Bond Future	161.16	161.1635	161.1649	161.1635	0.00
28/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	4445	4	4	4	0.00
28/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2030 On 06-August-26			Bond Future	7.88	100.4139	100.6272	100.4139	23,688.00
28/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	3923	4	4	4	0.00
28/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
28/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	77	0	0	0	1,000.00
28/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	624	0	1	0	0.00
28/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	75	0	0	0	1,000.00
28/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	574	1	1	1	0.00
28/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	2016	2	2	2	0.00
28/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2030 On 05-November-26			Bond Future	7.91	102.2364	102.4534	102.2364	152,637.00
28/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1702	2	2	2	0.00
28/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	364	0	0	0	0.00
28/07/2026	2030 On 04-February-27			Bond Future	7.92	100.1888	100.4097	100.1888	22,723.00
28/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	848	1	1	1	0.00
28/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	1103	1	1	1	0.00
28/07/2026	2030 On 06-May-27			Bond Future	7.92	102.1518	102.3769	102.1518	0.00
28/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	494	0	0	0	0.00
28/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	2084	2	2	2	0.00
28/07/2026	2030 On 05-August-27			Bond Future	7.95	100.1050	100.3347	100.1050	0.00
28/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	1344	1	1	1	0.00
28/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	1002	1	1	1	0.00
28/07/2026	2031 On 06-August-26			Bond Future	117.65	117.6158	117.6474	117.6158	4,380.00
28/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3837	4	4	4	0.00
28/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2031 On 05-November-26			Bond Future	119.81	119.7794	119.8113	119.7794	16,577.00
28/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	8321	8	8	8	0.00
28/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2031 On 04-February-27			Bond Future	119.62	119.5918	119.6248	119.5918	0.00
28/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	3484	3	3	3	0.00
28/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	39	0	0	0	0.00
28/07/2026	2031 On 06-May-27			Bond Future	122.00	121.9618	121.9954	121.9618	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
28/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	5134	5	5	5	0.00
28/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	8	0	0	0	0.00
28/07/2026	2031 On 05-August-27			Bond Future	121.80	121.7623	121.7969	121.7623	0.00
28/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	1119	1	1	1	0.00
28/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	732	1	1	1	0.00
28/07/2026	2032 On 06-August-26			Bond Future	8.22	102.8141	103.1295	102.8141	33,612.00
28/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	8012	8	8	8	0.00
28/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2032 On 05-November-26			Bond Future	8.27	100.5211	100.8421	100.5211	191,846.00
28/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	4035	4	4	4	0.00
28/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	304	0	0	0	0.00
28/07/2026	2032 On 04-February-27			Bond Future	8.30	102.4488	102.7757	102.4488	0.00
28/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	2044	2	2	2	0.00
28/07/2026	2032 On 04-February-27	8.08	Call	Bond Future	1217	1	1	1	500.00
28/07/2026	2032 On 04-February-27	7.58	Call	Bond Future	612	1	1	1	500.00
28/07/2026	2032 On 04-February-27	8.36	Call	Bond Future	1761	2	2	2	0.00
28/07/2026	2032 On 04-February-27	8.36	Put	Bond Future	1508	2	2	2	500.00
28/07/2026	2032 On 04-February-27	7.58	Put	Bond Future	3621	4	4	4	0.00
28/07/2026	2032 On 04-February-27	8.08	Put	Bond Future	2120	2	2	2	0.00
28/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1301	1	1	1	0.00
28/07/2026	2032 On 06-May-27			Bond Future	8.32	100.2945	100.6276	100.2945	0.00
28/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	1038	1	1	1	0.00
28/07/2026	2032 On 06-May-27	8.08	Call	Bond Future	1434	1	1	1	500.00
28/07/2026	2032 On 06-May-27	8.47	Call	Bond Future	2188	2	2	2	0.00
28/07/2026	2032 On 06-May-27	7.58	Call	Bond Future	832	1	1	1	500.00
28/07/2026	2032 On 06-May-27	7.94	Call	Bond Future	1225	1	1	1	500.00
28/07/2026	2032 On 06-May-27	8.44	Call	Bond Future	2121	2	2	2	500.00
28/07/2026	2032 On 06-May-27	8.93	Call	Bond Future	3389	3	3	3	0.00
28/07/2026	2032 On 06-May-27	8.93	Put	Bond Future	1023	1	1	1	500.00
28/07/2026	2032 On 06-May-27	8.44	Put	Bond Future	1654	2	2	2	0.00
28/07/2026	2032 On 06-May-27	8.08	Put	Bond Future	2392	3	2	3	0.00
28/07/2026	2032 On 06-May-27	7.94	Put	Bond Future	2743	3	3	3	0.00
28/07/2026	2032 On 06-May-27	8.47	Put	Bond Future	1604	2	2	2	500.00
28/07/2026	2032 On 06-May-27	7.58	Put	Bond Future	3810	4	4	4	0.00

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28/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	3121	3	3	3	0.00
28/07/2026	2032 On 05-August-27			Bond Future	8.36	102.2204	102.5602	102.2204	0.00
28/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	2141	2	2	2	0.00
28/07/2026	2032 On 05-August-27	8.44	Call	Bond Future	2182	2	2	2	500.00
28/07/2026	2032 On 05-August-27	9.08	Call	Bond Future	3751	4	4	4	0.00
28/07/2026	2032 On 05-August-27	7.94	Call	Bond Future	1355	1	1	1	500.00
28/07/2026	2032 On 05-August-27	8.44	Put	Bond Future	1886	2	2	2	0.00
28/07/2026	2032 On 05-August-27	9.08	Put	Bond Future	1086	1	1	1	500.00
28/07/2026	2032 On 05-August-27	7.94	Put	Bond Future	2959	3	3	3	0.00
28/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	1920	2	2	2	0.00
28/07/2026	2033 On 06-August-26			Bond Future	148.01	147.9680	148.0091	147.9680	8,870.00
28/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13759	14	14	14	0.00
28/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2033 On 05-November-26			Bond Future	149.12	149.0834	149.1249	149.0834	15,057.00
28/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11865	12	12	12	0.00
28/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2033 On 04-February-27			Bond Future	152.02	151.9770	152.0191	151.9770	0.00
28/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	9309	9	9	9	0.00
28/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2033 On 06-May-27			Bond Future	153.38	153.3395	153.3830	153.3395	0.00
28/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	2173	2	2	2	0.00
28/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2033 On 05-August-27			Bond Future	156.37	156.3213	156.3659	156.3213	0.00
28/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	3216	3	3	3	0.00
28/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2037 On 06-August-26			Bond Future	8.80	97.7970	98.2684	97.7970	139,300.00
28/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	17081	17	17	17	0.00
28/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	14936	14	15	14	0.00
28/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	11653	11	12	11	0.00
28/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	7716	7	8	7	2,541.00
28/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	3296	3	3	3	0.00
28/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	18	0	0	0	8,000.00
28/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	0	0	0	0	2,541.00
28/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	0	0	0	0	0.00

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28/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0	0	0	0	2,541.00
28/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2037 On 05-November-26			Bond Future	8.84	99.5721	100.0518	99.5721	214,242.00
28/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	10885	10	11	10	0.00
28/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	12014	12	12	12	0.00
28/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	8772	8	9	8	0.00
28/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	4690	4	5	4	4,490.00
28/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	238	0	0	0	4,490.00
28/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	767	1	1	1	0.00
28/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	96	0	0	0	4,490.00
28/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	131	0	0	0	0.00
28/07/2026	2037 On 04-February-27			Bond Future	8.88	97.2230	97.7116	97.2230	0.00
28/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	5176	5	5	5	0.00
28/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	6628	6	7	6	0.00
28/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	4271	4	4	4	0.00
28/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1459	1	1	1	4,490.00
28/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1576	2	2	2	4,490.00
28/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	4354	5	4	5	0.00
28/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	906	1	1	1	4,490.00
28/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1254	1	1	1	0.00
28/07/2026	2037 On 06-May-27			Bond Future	8.92	99.1278	99.6260	99.1278	0.00
28/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	2141	2	2	2	0.00
28/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	4320	5	4	5	0.00
28/07/2026	2037 On 05-August-27			Bond Future	8.97	96.7722	97.2802	96.7722	0.00
28/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	3695	3	4	3	0.00
28/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	3215	3	3	3	0.00
28/07/2026	2038 On 06-August-26			Bond Future	161.30	161.0140	161.2969	161.0140	2,616.00
28/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	16577	16	17	16	0.00
28/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2038 On 05-November-26			Bond Future	164.26	163.9760	164.2638	163.9760	3,141.00
28/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	17954	18	18	18	0.00
28/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2038 On 04-February-27			Bond Future	165.17	164.8775	165.1714	164.8775	0.00
28/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	11341	11	11	11	0.00

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28/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2038 On 06-May-27			Bond Future	168.44	168.1448	168.4443	168.1448	0.00
28/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	2344	2	2	2	0.00
28/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2038 On 05-August-27			Bond Future	169.39	169.0804	169.3862	169.0804	0.00
28/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	256	0	0	0	0.00
28/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2040 On 06-August-26			Bond Future	9.11	98.7737	99.4267	98.7737	53,437.00
28/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	19993	19	20	19	0.00
28/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	1135	1	1	1	0.00
28/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	469	1	0	1	13,500.00
28/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2040 On 05-November-26			Bond Future	9.16	100.5665	101.2311	100.5665	27,181.00
28/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	13054	12	13	12	0.00
28/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	14296	14	14	14	0.00
28/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	10711	10	11	10	0.00
28/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	6150	6	6	6	2,300.00
28/07/2026	2040 On 05-November-26	8.85	Call	Bond Future	1426	1	1	1	14,000.00
28/07/2026	2040 On 05-November-26	8.85	Put	Bond Future	3821	4	4	4	0.00
28/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	253	0	0	0	2,300.00
28/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	760	1	1	1	0.00
28/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	112	0	0	0	2,300.00
28/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	148	0	0	0	0.00
28/07/2026	2040 On 04-February-27			Bond Future	9.21	97.9860	98.6631	97.9860	54,058.00
28/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	6509	6	7	6	0.00
28/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	7837	7	8	7	0.00
28/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	5148	5	5	5	0.00
28/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	1788	2	2	2	2,300.00
28/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	1810	2	2	2	2,300.00
28/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	5028	5	5	5	0.00
28/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	1064	1	1	1	2,300.00
28/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1363	2	1	2	0.00
28/07/2026	2040 On 06-May-27			Bond Future	9.25	99.9059	100.5962	99.9059	0.00
28/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	2483	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	5253	6	5	6	0.00
28/07/2026	2040 On 05-August-27			Bond Future	9.31	97.3146	98.0183	97.3146	0.00
28/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	4190	4	4	4	0.00
28/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	4032	4	4	4	0.00
28/07/2026	2043 On 06-August-26			Bond Future	124.53	124.4909	124.5261	124.4909	3,116.00
28/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	13646	14	14	14	0.00
28/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2043 On 05-November-26			Bond Future	126.82	126.7809	126.8165	126.7809	0.00
28/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	13982	14	14	14	0.00
28/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	5	0	0	0	0.00
28/07/2026	2043 On 04-February-27			Bond Future	126.32	126.2822	126.3190	126.2822	3,116.00
28/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	8947	9	9	9	0.00
28/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	258	0	0	0	0.00
28/07/2026	2043 On 06-May-27			Bond Future	128.82	128.7849	128.8223	128.7849	0.00
28/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	3791	4	4	4	0.00
28/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2449	2	2	2	0.00
28/07/2026	2043 On 05-August-27			Bond Future	128.30	128.2602	128.2988	128.2602	0.00
28/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	2760	3	3	3	0.00
28/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	4021	4	4	4	0.00
28/07/2026	2044 On 06-August-26			Bond Future	9.22	95.5513	96.2226	95.5513	27,960.00
28/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	21893	21	22	21	0.00
28/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	951	1	1	1	0.00
28/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	207	0	0	0	0.00
28/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	4278	4	4	4	0.00
28/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	23	0	0	0	14,500.00
28/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	2083	3	2	3	7,000.00
28/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	716	1	1	1	7,000.00
28/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2044 On 05-November-26			Bond Future	9.27	97.2855	97.9689	97.2855	124,598.00
28/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	15142	14	15	14	0.00
28/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	3740	3	4	3	0.00
28/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	1873	2	2	2	15,000.00
28/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	146	0	0	0	0.00
28/07/2026	2044 On 04-February-27			Bond Future	9.31	94.7673	95.4635	94.7673	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
28/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	8013	7	8	7	0.00
28/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1318	1	1	1	0.00
28/07/2026	2044 On 06-May-27			Bond Future	9.35	96.6242	97.3339	96.6242	0.00
28/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	3076	3	3	3	0.00
28/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	5324	6	5	6	0.00
28/07/2026	2044 On 05-August-27			Bond Future	9.41	94.0952	94.8187	94.0952	0.00
28/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	4721	4	5	4	0.00
28/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	4449	5	4	5	0.00
28/07/2026	2046 On 06-August-26			Bond Future	143.68	143.6432	143.6839	143.6432	4,329.00
28/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	21304	21	21	21	0.00
28/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2046 On 05-November-26			Bond Future	143.96	143.9140	143.9550	143.9140	18,563.00
28/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	18475	18	18	18	0.00
28/07/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2046 On 04-February-27			Bond Future	146.75	146.7075	146.7491	146.7075	0.00
28/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	15659	16	16	16	0.00
28/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2046 On 06-May-27			Bond Future	147.23	147.1905	147.2340	147.1905	0.00
28/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
28/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	1756	2	2	2	0.00
28/07/2026	2046 On 05-August-27			Bond Future	150.10	150.0520	150.0967	150.0520	0.00
28/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	927	1	1	1	0.00
28/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2050 On 06-August-26			Bond Future	145.19	145.1449	145.1855	145.1449	1,955.00
28/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	21916	22	22	22	0.00
28/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2050 On 05-November-26			Bond Future	147.86	147.8148	147.8562	147.8148	18,702.00
28/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	24016	24	24	24	0.00
28/07/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2050 On 04-February-27			Bond Future	148.19	148.1445	148.1870	148.1445	0.00
28/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	15797	16	16	16	0.00
28/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2050 On 06-May-27			Bond Future	151.12	151.0802	151.1234	151.0802	0.00
28/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	663	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
28/07/2026	2050 On 05-August-27			Bond Future	151.46	151.4190	151.4636	151.4190	0.00
28/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	0	0	0	0	0.00
28/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	1506	2	2	2	0.00
28/07/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	AL37 On 06-August-26			Index Future	1293.14	1290.2700	1293.1370	1290.2700	0.00
28/07/2026	AL37 On 05-November-26			Index Future	1316.86	1313.9400	1316.8580	1313.9400	0.00
28/07/2026	AL37 On 04-February-27			Index Future	1342.09	1339.1220	1342.0930	1339.1220	0.00
28/07/2026	AL37 On 06-May-27			Index Future	1368.37	1365.3460	1368.3730	1365.3460	0.00
28/07/2026	AL37 On 05-August-27			Index Future	1394.41	1391.3260	1394.4140	1391.3260	0.00
28/07/2026	AL7T On 06-August-26			Index Future	1680.22	1673.6900	1680.2210	1673.6900	0.00
28/07/2026	AL7T On 05-November-26			Index Future	1711.04	1704.3950	1711.0420	1704.3950	0.00
28/07/2026	AL7T On 04-February-27			Index Future	1743.83	1737.0600	1743.8310	1737.0600	0.00
28/07/2026	AL7T On 06-May-27			Index Future	1777.98	1771.0760	1777.9780	1771.0760	0.00
28/07/2026	AL7T On 05-August-27			Index Future	1811.81	1804.7770	1811.8130	1804.7770	0.00
28/07/2026	ALBI On 06-August-26			Index Future	1417.86	1411.8350	1417.8600	1411.8350	41.00
28/07/2026	ALBI On 05-November-26			Index Future	1443.87	1437.7360	1443.8690	1437.7360	34.00
28/07/2026	ALBI On 04-February-27			Index Future	1471.54	1465.2900	1471.5370	1465.2900	0.00
28/07/2026	ALBI On 06-May-27			Index Future	1500.35	1493.9840	1500.3520	1493.9840	0.00
28/07/2026	ALBI On 05-August-27			Index Future	1528.91	1522.4130	1528.9050	1522.4130	0.00
28/07/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/07/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
28/07/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/07/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	ES33 On 06-August-26			Bond Future	8.95	95.1801	95.5547	95.1801	0.00
28/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13686	13	14	13	0.00
28/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
28/07/2026	ES33 On 05-November-26			Bond Future	9.02	93.1381	93.5194	93.1381	0.00
28/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8191	8	8	8	0.00
28/07/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
28/07/2026	ES33 On 04-February-27			Bond Future	9.08	94.9462	95.3347	94.9462	0.00
28/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2838	2	3	2	0.00
28/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
28/07/2026	ES33 On 06-May-27			Bond Future	9.13	93.0316	93.4277	93.0316	0.00
28/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
28/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1498	2	1	2	0.00
28/07/2026	ES33 On 05-August-27			Bond Future	9.20	94.8390	95.2430	94.8390	0.00
28/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	323	0	0	0	0.00
28/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0	0	0	0	0.00
28/07/2026	ES42 On 06-August-26			Bond Future	9.55	93.4192	94.0280	93.4192	0.00
28/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19554	19	20	19	0.00
28/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
28/07/2026	ES42 On 05-November-26			Bond Future	9.61	90.8738	91.4936	90.8738	0.00
28/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13529	13	14	13	0.00
28/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
28/07/2026	ES42 On 04-February-27			Bond Future	9.67	92.6385	93.2701	92.6385	0.00
28/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4410	4	4	4	0.00
28/07/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
28/07/2026	ES42 On 06-May-27			Bond Future	9.72	90.2098	90.8538	90.2098	0.00
28/07/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2889	4	3	4	0.00
28/07/2026	ES42 On 05-August-27			Bond Future	9.78	91.9613	92.6181	91.9613	0.00
28/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	436	0	0	0	0.00
28/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0	0	0	0	0.00
28/07/2026	GOVI On 06-August-26			GOVI	1390.92	1385.0100	1390.9230	1385.0100	83.00
28/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2019230	196	202	196	0.00
28/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
28/07/2026	GOVI On 05-November-26			GOVI	1416.44	1410.4190	1416.4380	1410.4190	653.00
28/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1394380	133	139	133	0.00
28/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
28/07/2026	GOVI On 04-February-27			GOVI	1443.58	1437.4500	1443.5810	1437.4500	0.00
28/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	745810	68	75	68	0.00
28/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
28/07/2026	GOVI On 06-May-27			GOVI	1471.85	1465.5990	1471.8480	1465.5990	0.00
28/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	448480	39	45	39	0.00
28/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
28/07/2026	GOVI On 05-August-27			GOVI	1499.86	1493.4870	1499.8580	1493.4870	0.00
28/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	348580	28	35	28	0.00
28/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
28/07/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/07/2026	I258 On 06-August-26			Bond Future	133.10	133.6274	133.1024	133.6274	0.00
28/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	20152	21	20	21	0.00
28/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
28/07/2026	I258 On 05-November-26			Bond Future	135.55	136.0854	135.5506	136.0854	0.00
28/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	20609	21	21	21	0.00
28/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	8	0	0	0	0.00
28/07/2026	I258 On 04-February-27			Bond Future	135.22	135.7673	135.2227	135.7673	0.00
28/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	16508	17	17	17	0.00
28/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	185	0	0	0	0.00
28/07/2026	I258 On 06-May-27			Bond Future	137.90	138.4580	137.9024	138.4580	0.00
28/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	6543	7	7	7	0.00
28/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3421	3	3	3	0.00
28/07/2026	I258 On 05-August-27			Bond Future	137.56	138.1214	137.5556	138.1214	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
28/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	4597	5	5	5	0.00
28/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	5971	6	6	6	0.00
28/07/2026	IGOV On 06-August-26			Index Future	453.88	452.6860	453.8810	452.6860	250.00
28/07/2026	IGOV On 05-November-26			Index Future	462.32	461.1030	462.3200	461.1030	8.00
28/07/2026	IGOV On 04-February-27			Index Future	471.29	470.0500	471.2900	470.0500	0.00
28/07/2026	IGOV On 06-May-27			Index Future	480.63	479.3630	480.6270	479.3630	0.00
28/07/2026	IGOV On 05-August-27			Index Future	489.88	488.5910	489.8790	488.5910	0.00
28/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/07/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/07/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
28/07/2026	R033 On 06-August-26			Bond Future	8.32	111.7173	112.0924	111.7173	2,853.00
28/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	9638	9	10	9	0.00
28/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R033 On 05-November-26			Bond Future	8.36	108.7037	109.0854	108.7037	9,120.00
28/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	5132	5	5	5	0.00
28/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	323	0	0	0	0.00
28/07/2026	R033 On 04-February-27			Bond Future	8.40	110.7884	111.1772	110.7884	0.00
28/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	2685	2	3	2	0.00
28/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1439	2	1	2	0.00
28/07/2026	R033 On 06-May-27			Bond Future	8.42	107.9148	108.3111	107.9148	0.00
28/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	1313	1	1	1	0.00
28/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	3696	4	4	4	0.00
28/07/2026	R033 On 05-August-27			Bond Future	8.46	109.9868	110.3909	109.9868	0.00
28/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	2664	2	3	2	0.00
28/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	2312	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
28/07/2026	R035 On 06-August-26			Bond Future	8.50	105.7487	106.2092	105.7487	12,732.00
28/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	14128	14	14	14	0.00
28/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	9789	9	10	9	0.00
28/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	6	0	0	0	4,876.00
28/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	0	0	0	0	4,876.00
28/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	3	0	0	0	0.00
28/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	210	0	0	0	0.00
28/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	1417	1	1	1	350.00
28/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	144	0	0	0	0.00
28/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	1823	1	2	1	0.00
28/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	5222	5	5	5	0.00
28/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	7017	7	7	7	0.00
28/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	4195	4	4	4	0.00
28/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	7072	7	7	7	0.00
28/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	4252	4	4	4	250.00
28/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	3735	3	4	3	200.00
28/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	6572	6	7	6	0.00
28/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	9308	9	9	9	0.00
28/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	0	0	0	0	200.00
28/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	0	0	0	0	200.00
28/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	5	0	0	0	0.00
28/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	0	0	0	0	250.00
28/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	2	0	0	0	0.00
28/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	2	0	0	0	350.00
28/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	159	0	0	0	0.00
28/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	0	0	0	0	350.00
28/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	88	0	0	0	0.00
28/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	1439	2	1	2	0.00
28/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	1197	2	1	2	4,876.00
28/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	3429	4	3	4	0.00
28/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	3745	4	4	4	0.00
28/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	5025	5	5	5	0.00
28/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	0	0	0	0	250.00
28/07/2026	R035 On 06-August-26	11.06	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	R035 On 05-November-26			Bond Future	8.55	103.1671	103.6358	103.1671	101,093.00
28/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	8496	8	8	8	0.00
28/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	2690	2	3	2	200.00
28/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	3377	3	3	3	0.00
28/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	1589	1	2	1	0.00
28/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	624	1	1	1	600.00
28/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	7335	7	7	7	0.00
28/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	4871	5	5	5	0.00
28/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	530	1	1	1	200.00
28/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1208	1	1	1	0.00
28/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	240	0	0	0	200.00
28/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	2053	2	2	2	600.00
28/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	4129	5	4	5	0.00
28/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	911	1	1	1	600.00
28/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	169	0	0	0	0.00
28/07/2026	R035 On 04-February-27			Bond Future	8.59	105.1452	105.6226	105.1452	0.00
28/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	3837	4	4	4	0.00
28/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	711	1	1	1	3,000.00
28/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	1372	1	1	1	3,000.00
28/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	3187	3	3	3	0.00
28/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	3486	3	3	3	0.00
28/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	5593	5	6	5	0.00
28/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	1876	2	2	2	1,050.00
28/07/2026	R035 On 04-February-27	7.86	Call	Bond Future	861	1	1	1	500.00
28/07/2026	R035 On 04-February-27	8.36	Call	Bond Future	1711	2	2	2	500.00
28/07/2026	R035 On 04-February-27	8.67	Call	Bond Future	2566	2	3	2	0.00
28/07/2026	R035 On 04-February-27	8.67	Put	Bond Future	2077	2	2	2	500.00
28/07/2026	R035 On 04-February-27	8.36	Put	Bond Future	3027	3	3	3	0.00
28/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	850	1	1	1	1,050.00
28/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1515	2	2	2	1,050.00
28/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	2781	3	3	3	0.00
28/07/2026	R035 On 04-February-27	7.86	Put	Bond Future	5175	6	5	6	0.00
28/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	1669	2	2	2	3,000.00
28/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	3635	4	4	4	0.00
28/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	6007	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1359	2	1	2	0.00
28/07/2026	R035 On 06-May-27			Bond Future	8.61	102.6990	103.1857	102.6990	0.00
28/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	1817	2	2	2	500.00
28/07/2026	R035 On 06-May-27	7.86	Call	Bond Future	1187	1	1	1	500.00
28/07/2026	R035 On 06-May-27	8.36	Call	Bond Future	2053	2	2	2	500.00
28/07/2026	R035 On 06-May-27	8.78	Call	Bond Future	3219	3	3	3	0.00
28/07/2026	R035 On 06-May-27	8.75	Call	Bond Future	3119	3	3	3	500.00
28/07/2026	R035 On 06-May-27	9.27	Call	Bond Future	5046	5	5	5	0.00
28/07/2026	R035 On 06-May-27	9.27	Put	Bond Future	1412	2	1	2	500.00
28/07/2026	R035 On 06-May-27	8.75	Put	Bond Future	2344	3	2	3	0.00
28/07/2026	R035 On 06-May-27	8.78	Put	Bond Future	2276	2	2	2	500.00
28/07/2026	R035 On 06-May-27	8.36	Put	Bond Future	3491	4	3	4	0.00
28/07/2026	R035 On 06-May-27	7.86	Put	Bond Future	5556	6	6	6	0.00
28/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	3891	4	4	4	0.00
28/07/2026	R035 On 05-August-27			Bond Future	8.65	104.6716	105.1678	104.6716	0.00
28/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	3189	3	3	3	0.00
28/07/2026	R035 On 05-August-27	8.25	Call	Bond Future	2042	2	2	2	500.00
28/07/2026	R035 On 05-August-27	8.75	Call	Bond Future	3277	3	3	3	500.00
28/07/2026	R035 On 05-August-27	9.42	Call	Bond Future	5671	5	6	5	0.00
28/07/2026	R035 On 05-August-27	9.42	Put	Bond Future	1549	2	2	2	500.00
28/07/2026	R035 On 05-August-27	8.75	Put	Bond Future	2736	3	3	3	0.00
28/07/2026	R035 On 05-August-27	8.25	Put	Bond Future	4283	5	4	5	0.00
28/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	2812	3	3	3	0.00
28/07/2026	R038 On 06-August-26			Bond Future	8.93	117.2810	117.8742	117.2810	2,023.00
28/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	19517	19	20	19	0.00
28/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R038 On 05-November-26			Bond Future	8.98	113.9273	114.5310	113.9273	3,957.00
28/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	12497	12	12	12	0.00
28/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	172	0	0	0	0.00
28/07/2026	R038 On 04-February-27			Bond Future	9.03	116.1122	116.7272	116.1122	0.00
28/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	5786	5	6	5	0.00
28/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	1585	2	2	2	0.00
28/07/2026	R038 On 06-May-27			Bond Future	9.07	112.9016	113.5285	112.9016	0.00
28/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	2475	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	5177	6	5	6	0.00
28/07/2026	R038 On 05-August-27			Bond Future	9.12	115.0692	115.7083	115.0692	0.00
28/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	4188	4	4	4	0.00
28/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	3981	4	4	4	0.00
28/07/2026	R053 On 06-August-26			Bond Future	9.11	128.2830	129.2505	128.2830	4,383.00
28/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	30139	29	30	29	0.00
28/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	0	0	0	0	530.00
28/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	21	0	0	0	0.00
28/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	1111	1	1	1	530.00
28/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	5705	5	6	5	0.00
28/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	42	0	0	0	530.00
28/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	1245	2	1	2	530.00
28/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	6442	7	6	7	0.00
28/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	13251	14	13	14	0.00
28/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R053 On 05-November-26			Bond Future	9.15	124.7508	125.7357	124.7508	56,094.00
28/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	21163	20	21	20	0.00
28/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	203	0	0	0	0.00
28/07/2026	R053 On 04-February-27			Bond Future	9.19	127.1433	128.1467	127.1433	0.00
28/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	10847	10	11	10	0.00
28/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	1974	2	2	2	0.00
28/07/2026	R053 On 06-May-27			Bond Future	9.22	123.7704	124.7934	123.7704	0.00
28/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	4205	4	4	4	0.00
28/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	7850	8	8	8	0.00
28/07/2026	R053 On 05-August-27			Bond Future	9.26	126.1469	127.1897	126.1469	0.00
28/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	6623	6	7	6	0.00
28/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	6431	7	6	7	0.00
28/07/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
28/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	17	0	0	0	0.00
28/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	17	0	0	0	0.00
28/07/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
28/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	28	0	0	0	0.00
28/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	28	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
28/07/2026	R202 On 06-August-26			Bond Future	302.34	302.0650	302.3421	302.0650	594.00
28/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	23482	23	23	23	0.00
28/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R202 On 05-November-26			Bond Future	307.90	307.6216	307.9033	307.6216	732.00
28/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	27443	27	27	27	0.00
28/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R202 On 04-February-27			Bond Future	308.27	307.9798	308.2667	307.9798	0.00
28/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	13537	13	14	13	0.00
28/07/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R202 On 06-May-27			Bond Future	314.38	314.0827	314.3752	314.0827	0.00
28/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	7385	7	7	7	0.00
28/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R202 On 05-August-27			Bond Future	314.75	314.4465	314.7472	314.4465	0.00
28/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	1777	1	2	1	0.00
28/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R209 On 06-August-26			Bond Future	8.65	86.3835	86.8220	86.3835	3,639.00
28/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	14156	14	14	14	0.00
28/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R209 On 05-November-26			Bond Future	8.69	84.8005	85.2469	84.8005	44,724.00
28/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	8806	8	9	8	0.00
28/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	146	0	0	0	0.00
28/07/2026	R209 On 04-February-27			Bond Future	8.73	86.4267	86.8814	86.4267	0.00
28/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	4217	4	4	4	0.00
28/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	3016	3	3	3	0.00
28/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	889	1	1	1	3,237.00
28/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	1720	2	2	2	3,237.00
28/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	4891	5	5	5	0.00
28/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1191	1	1	1	0.00
28/07/2026	R209 On 06-May-27			Bond Future	8.76	84.9673	85.4307	84.9673	0.00
28/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	1840	2	2	2	0.00
28/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1550	1	2	1	4,620.00
28/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	4581	4	5	4	0.00
28/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1557	2	2	2	4,620.00
28/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	4384	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
28/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	3765	4	4	4	0.00
28/07/2026	R209 On 05-August-27			Bond Future	8.80	86.5991	87.0717	86.5991	0.00
28/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	3187	3	3	3	0.00
28/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	2794	3	3	3	0.00
28/07/2026	R210 On 06-August-26			Bond Future	270.38	270.2704	270.3831	270.2704	284.00
28/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10543	10	11	10	0.00
28/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R210 On 05-November-26			Bond Future	271.76	271.6469	271.7612	271.6469	147.00
28/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	18431	18	18	18	0.00
28/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R210 On 04-February-27			Bond Future	277.04	276.9199	277.0357	276.9199	300.00
28/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	11006	11	11	11	0.00
28/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R210 On 06-May-27			Bond Future	278.85	278.7324	278.8521	278.7324	0.00
28/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7722	8	8	8	0.00
28/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R210 On 05-August-27			Bond Future	284.27	284.1518	284.2743	284.1518	0.00
28/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	8264	8	8	8	0.00
28/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R213 On 06-August-26			Bond Future	8.06	98.8953	99.1736	98.8953	18,951.00
28/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	5757	5	6	5	0.00
28/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R213 On 05-November-26			Bond Future	8.10	97.1402	97.4234	97.1402	19,579.00
28/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	2590	2	3	2	0.00
28/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	356	0	0	0	0.00
28/07/2026	R213 On 04-February-27			Bond Future	8.13	99.0027	99.2911	99.0027	33,457.00
28/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	1299	1	1	1	0.00
28/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1265	1	1	1	0.00
28/07/2026	R213 On 06-May-27			Bond Future	8.14	97.3881	97.6820	97.3881	0.00
28/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	741	1	1	1	0.00
28/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	3937	4	4	4	0.00
28/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	1446	1	1	1	2,830.00
28/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	526	1	1	1	2,830.00
28/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1482	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	2591	3	3	3	0.00
28/07/2026	R213 On 05-August-27			Bond Future	8.17	99.2590	99.5587	99.2590	0.00
28/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1732	2	2	2	0.00
28/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	1262	1	1	1	1,200.00
28/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	2305	2	2	2	0.00
28/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1105	1	1	1	1,200.00
28/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	1924	2	2	2	0.00
28/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1443	2	1	2	0.00
28/07/2026	R214 On 06-August-26			Bond Future	9.15	81.2677	81.8112	81.2677	9,850.00
28/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	16185	16	16	16	0.00
28/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R214 On 05-November-26			Bond Future	9.20	79.4463	79.9994	79.4463	23,868.00
28/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	10818	10	11	10	0.00
28/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	169	0	0	0	0.00
28/07/2026	R214 On 04-February-27			Bond Future	9.25	80.9696	81.5331	80.9696	0.00
28/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	5482	5	5	5	0.00
28/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1340	2	1	2	0.00
28/07/2026	R214 On 06-May-27			Bond Future	9.28	79.2556	79.8301	79.2556	0.00
28/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	2170	2	2	2	0.00
28/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	4871	5	5	5	0.00
28/07/2026	R214 On 05-August-27			Bond Future	9.33	80.7780	81.3636	80.7780	0.00
28/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	3672	3	4	3	0.00
28/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	3743	4	4	4	0.00
28/07/2026	R248 On 06-August-26			Bond Future	9.18	99.1246	99.8945	99.1246	61,671.00
28/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	23045	22	23	22	0.00
28/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	6957	6	7	6	0.00
28/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	295	0	0	0	0.00
28/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	976	1	1	1	0.00
28/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	809	1	1	1	100.00
28/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	1953	3	2	3	1,762.00
28/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	2	0	0	0	1,762.00
28/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R248 On 05-November-26			Bond Future	9.23	96.4862	97.2699	96.4862	283,482.00
28/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	16200	15	16	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	155	0	0	0	0.00
28/07/2026	R248 On 04-February-27			Bond Future	9.27	98.3362	99.1346	98.3362	0.00
28/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	8438	8	8	8	0.00
28/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1444	2	1	2	0.00
28/07/2026	R248 On 06-May-27			Bond Future	9.30	95.8201	96.6341	95.8201	260.00
28/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	3357	3	3	3	0.00
28/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	5623	6	6	6	0.00
28/07/2026	R248 On 05-August-27			Bond Future	9.35	97.6605	98.4903	97.6605	0.00
28/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	5053	5	5	5	0.00
28/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	4843	5	5	5	0.00
28/07/2026	R2R9 On 06-August-26			Bond Future	9.03	109.3148	109.9038	109.3148	8,543.00
28/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96784	96	97	96	0.00
28/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R2R9 On 05-November-26			Bond Future	9.08	106.3207	106.9200	106.3207	6,804.00
28/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95950	95	96	95	0.00
28/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R2R9 On 04-February-27			Bond Future	9.13	108.3596	108.9702	108.3596	0.00
28/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6823	6	7	6	0.00
28/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1306	1	1	1	0.00
28/07/2026	R2R9 On 06-May-27			Bond Future	9.17	105.5015	106.1239	105.5015	0.00
28/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2586	2	3	2	0.00
28/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5749	5	6	5	0.00
28/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2895	3	3	3	250.00
28/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2353	3	2	3	250.00
28/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4620	5	5	5	0.00
28/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5148	6	5	6	0.00
28/07/2026	R2R9 On 05-August-27			Bond Future	9.22	107.5272	108.1618	107.5272	0.00
28/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4264	4	4	4	0.00
28/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2870	3	3	3	910.00
28/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3082	3	3	3	180.00
28/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5381	5	5	5	0.00
28/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6068	6	6	6	0.00
28/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2816	3	3	3	180.00
28/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5466	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
28/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3180	3	3	3	910.00
28/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5856	6	6	6	0.00
28/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3994	4	4	4	0.00
28/07/2026	R4R2 On 06-August-26			Bond Future	9.20	110.5532	111.2516	110.5532	4,560.00
28/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97834	97	98	97	0.00
28/07/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R4R2 On 05-November-26			Bond Future	9.26	107.4555	108.1664	107.4555	3,700.00
28/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96944	96	97	96	0.00
28/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
28/07/2026	R4R2 On 04-February-27			Bond Future	9.30	109.5162	110.2404	109.5162	0.00
28/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8054	8	8	8	0.00
28/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1422	2	1	2	0.00
28/07/2026	R4R2 On 06-May-27			Bond Future	9.35	106.5547	107.2930	106.5547	0.00
28/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2946	3	3	3	0.00
28/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5898	6	6	6	0.00
28/07/2026	R4R2 On 05-August-27			Bond Future	9.40	108.6004	109.3532	108.6004	0.00
28/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4888	5	5	5	0.00
28/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4566	5	5	5	0.00
28/07/2026	RR87 On 06-August-26			Bond Future	7.18	100.8783	100.9011	100.8783	0.00
28/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0	0	0	0	0.00
28/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	229	0	0	0	0.00
28/07/2026	RR87 On 05-November-26			Bond Future	6.65	102.7093	102.7323	102.7093	0.00
28/07/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
28/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	159	0	0	0	0.00
28/07/2026	RR88 On 06-August-26			Bond Future	7.39	104.4857	104.6214	104.4857	0.00
28/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0	0	0	0	0.00
28/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	725	1	1	1	0.00
28/07/2026	RR88 On 05-November-26			Bond Future	7.38	105.7497	105.8955	105.7497	0.00
28/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	29	0	0	0	0.00
28/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	730	1	1	1	0.00
28/07/2026	RR88 On 04-February-27			Bond Future	7.26	103.9314	104.0844	103.9314	0.00
28/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	578	0	1	0	0.00
28/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	144	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
28/07/2026	RR88 On 06-May-27			Bond Future	6.99	105.9677	106.1236	105.9677	0.00
28/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	633	1	1	1	0.00
28/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	91	0	0	0	0.00
28/07/2026	RR88 On 05-August-27			Bond Future	6.44	102.6961	102.8552	102.6961	0.00
28/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	621	0	1	0	0.00
28/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	31	0	0	0	0.00
28/07/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/07/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00