



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: 07/08/2026 TO: 07/08/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	2029 On 06-August-26			Bond Future	144.10	144.1000	144.1000	144.1000	0.00
07/08/2026	2029 On 05-November-26			Bond Future	153.65	153.6105	153.6482	153.6105	13,269.00
07/08/2026	2029 On 05-November-26	147.56	Call	Bond Future	6088	6	6	6	0.00
07/08/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
07/08/2026	2029 On 04-February-27			Bond Future	156.56	156.5098	156.5553	156.5098	0.00
07/08/2026	2029 On 04-February-27	149.72	Call	Bond Future	6835	7	7	7	0.00
07/08/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
07/08/2026	2029 On 06-May-27			Bond Future	158.13	158.0664	158.1287	158.0664	0.00
07/08/2026	2029 On 06-May-27	153.32	Call	Bond Future	4809	5	5	5	0.00
07/08/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
07/08/2026	2029 On 05-August-27			Bond Future	161.25	161.1221	161.2461	161.1221	0.00
07/08/2026	2029 On 05-August-27	156.72	Call	Bond Future	4526	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
07/08/2026	2029 On 04-November-27			Bond Future	162.60	162.5994	162.5994	162.5994	0.00
07/08/2026	2029 On 04-November-27	161.12	Call	Bond Future	1479	1	1	1	0.00
07/08/2026	2029 On 04-November-27	161.12	Put	Bond Future	0	0	0	0	0.00
07/08/2026	2030 On 06-August-26			Bond Future	9.22	96.7037	96.7037	96.7037	0.00
07/08/2026	2030 On 05-November-26			Bond Future	7.72	102.7528	102.9711	102.7528	152,800.00
07/08/2026	2030 On 05-November-26	8.39	Call	Bond Future	2082	2	2	2	0.00
07/08/2026	2030 On 05-November-26	8.39	Put	Bond Future	226	0	0	0	0.00
07/08/2026	2030 On 04-February-27			Bond Future	7.74	100.6602	100.8872	100.6602	22,442.00
07/08/2026	2030 On 04-February-27	7.82	Call	Bond Future	1081	1	1	1	0.00
07/08/2026	2030 On 04-February-27	7.82	Put	Bond Future	859	1	1	1	0.00
07/08/2026	2030 On 06-May-27			Bond Future	7.72	102.6306	102.8728	102.6306	0.00
07/08/2026	2030 On 06-May-27	7.27	Call	Bond Future	563	1	1	1	0.00
07/08/2026	2030 On 06-May-27	7.27	Put	Bond Future	1658	2	2	2	0.00
07/08/2026	2030 On 05-August-27			Bond Future	7.71	100.5815	100.8680	100.5815	0.00
07/08/2026	2030 On 05-August-27	8.11	Call	Bond Future	1676	1	2	1	0.00
07/08/2026	2030 On 05-August-27	8.11	Put	Bond Future	801	1	1	1	0.00
07/08/2026	2030 On 04-November-27			Bond Future	7.75	102.6722	102.6722	102.6722	0.00
07/08/2026	2030 On 04-November-27	7.84	Call	Bond Future	1379	1	1	1	0.00
07/08/2026	2030 On 04-November-27	7.84	Put	Bond Future	1205	1	1	1	0.00
07/08/2026	2031 On 06-August-26			Bond Future	113.81	113.8100	113.8100	113.8100	0.00
07/08/2026	2031 On 05-November-26			Bond Future	119.36	119.4528	119.3562	119.4528	17,178.00
07/08/2026	2031 On 05-November-26	111.49	Call	Bond Future	7866	8	8	8	0.00
07/08/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
07/08/2026	2031 On 04-February-27			Bond Future	119.10	119.1970	119.1038	119.1970	681.00
07/08/2026	2031 On 04-February-27	116.18	Call	Bond Future	3001	3	3	3	0.00
07/08/2026	2031 On 04-February-27	116.18	Put	Bond Future	78	0	0	0	0.00
07/08/2026	2031 On 06-May-27			Bond Future	121.47	121.5570	121.4744	121.5570	0.00
07/08/2026	2031 On 06-May-27	116.87	Call	Bond Future	4625	5	5	5	0.00
07/08/2026	2031 On 06-May-27	116.87	Put	Bond Future	21	0	0	0	0.00
07/08/2026	2031 On 05-August-27			Bond Future	121.30	121.3371	121.2988	121.3371	0.00
07/08/2026	2031 On 05-August-27	121.41	Call	Bond Future	892	1	1	1	0.00
07/08/2026	2031 On 05-August-27	121.41	Put	Bond Future	1003	1	1	1	0.00
07/08/2026	2031 On 04-November-27			Bond Future	123.50	123.4985	123.4985	123.4985	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
07/08/2026	2031 On 04-November-27	121.34	Call	Bond Future	2393	2	2	2	0.00
07/08/2026	2031 On 04-November-27	121.34	Put	Bond Future	235	0	0	0	0.00
07/08/2026	2032 On 06-August-26			Bond Future	10.12	95.1174	95.1174	95.1174	0.00
07/08/2026	2032 On 05-November-26			Bond Future	8.05	101.4781	101.7875	101.4781	199,570.00
07/08/2026	2032 On 05-November-26	9.16	Call	Bond Future	4854	5	5	5	0.00
07/08/2026	2032 On 05-November-26	9.16	Put	Bond Future	177	0	0	0	0.00
07/08/2026	2032 On 04-February-27			Bond Future	8.08	103.3691	103.6890	103.3691	0.00
07/08/2026	2032 On 04-February-27	8.48	Call	Bond Future	2619	2	3	2	0.00
07/08/2026	2032 On 04-February-27	8.08	Call	Bond Future	1573	1	2	1	500.00
07/08/2026	2032 On 04-February-27	7.58	Call	Bond Future	704	1	1	1	500.00
07/08/2026	2032 On 04-February-27	8.36	Call	Bond Future	2280	2	2	2	0.00
07/08/2026	2032 On 04-February-27	8.36	Put	Bond Future	1114	1	1	1	500.00
07/08/2026	2032 On 04-February-27	7.58	Put	Bond Future	2799	3	3	3	0.00
07/08/2026	2032 On 04-February-27	8.08	Put	Bond Future	1563	2	2	2	0.00
07/08/2026	2032 On 04-February-27	8.48	Put	Bond Future	963	1	1	1	0.00
07/08/2026	2032 On 06-May-27			Bond Future	8.08	101.2309	101.5678	101.2309	0.00
07/08/2026	2032 On 06-May-27	7.80	Call	Bond Future	1219	1	1	1	0.00
07/08/2026	2032 On 06-May-27	8.08	Call	Bond Future	1750	2	2	2	500.00
07/08/2026	2032 On 06-May-27	8.47	Call	Bond Future	2722	3	3	3	0.00
07/08/2026	2032 On 06-May-27	7.58	Call	Bond Future	890	1	1	1	500.00
07/08/2026	2032 On 06-May-27	7.94	Call	Bond Future	1464	1	1	1	500.00
07/08/2026	2032 On 06-May-27	8.44	Call	Bond Future	2640	2	3	2	500.00
07/08/2026	2032 On 06-May-27	8.93	Call	Bond Future	4080	4	4	4	0.00
07/08/2026	2032 On 06-May-27	8.93	Put	Bond Future	775	1	1	1	500.00
07/08/2026	2032 On 06-May-27	8.44	Put	Bond Future	1233	1	1	1	0.00
07/08/2026	2032 On 06-May-27	8.08	Put	Bond Future	1767	2	2	2	0.00
07/08/2026	2032 On 06-May-27	8.47	Put	Bond Future	1197	1	1	1	500.00
07/08/2026	2032 On 06-May-27	7.58	Put	Bond Future	2928	3	3	3	0.00
07/08/2026	2032 On 06-May-27	7.94	Put	Bond Future	2043	2	2	2	0.00
07/08/2026	2032 On 06-May-27	7.80	Put	Bond Future	2362	3	2	3	0.00
07/08/2026	2032 On 05-August-27			Bond Future	8.10	103.1636	103.5466	103.1636	0.00
07/08/2026	2032 On 05-August-27	8.42	Call	Bond Future	2682	2	3	2	0.00
07/08/2026	2032 On 05-August-27	8.44	Call	Bond Future	2731	2	3	2	500.00
07/08/2026	2032 On 05-August-27	9.08	Call	Bond Future	4501	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2026	2032 On 05-August-27	7.94	Call	Bond Future	1631	1	2	1	500.00
07/08/2026	2032 On 05-August-27	8.44	Put	Bond Future	1449	2	1	2	0.00
07/08/2026	2032 On 05-August-27	9.08	Put	Bond Future	849	1	1	1	500.00
07/08/2026	2032 On 05-August-27	7.94	Put	Bond Future	2249	2	2	2	0.00
07/08/2026	2032 On 05-August-27	8.42	Put	Bond Future	1475	2	1	2	0.00
07/08/2026	2032 On 04-November-27			Bond Future	8.15	101.2421	101.2421	101.2421	0.00
07/08/2026	2032 On 04-November-27	8.20	Call	Bond Future	2243	2	2	2	0.00
07/08/2026	2032 On 04-November-27	8.20	Put	Bond Future	2070	2	2	2	0.00
07/08/2026	2033 On 06-August-26			Bond Future	134.25	134.2500	134.2500	134.2500	0.00
07/08/2026	2033 On 05-November-26			Bond Future	149.41	149.4082	149.4091	149.4082	15,149.00
07/08/2026	2033 On 05-November-26	137.26	Call	Bond Future	12149	12	12	12	0.00
07/08/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
07/08/2026	2033 On 04-February-27			Bond Future	152.24	152.2281	152.2360	152.2281	0.00
07/08/2026	2033 On 04-February-27	142.71	Call	Bond Future	9526	10	10	10	0.00
07/08/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
07/08/2026	2033 On 06-May-27			Bond Future	153.62	153.5939	153.6173	153.5939	0.00
07/08/2026	2033 On 06-May-27	151.21	Call	Bond Future	2407	2	2	2	0.00
07/08/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
07/08/2026	2033 On 05-August-27			Bond Future	156.65	156.5632	156.6458	156.5632	0.00
07/08/2026	2033 On 05-August-27	153.15	Call	Bond Future	3496	3	3	3	0.00
07/08/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
07/08/2026	2033 On 04-November-27			Bond Future	157.81	157.8068	157.8068	157.8068	0.00
07/08/2026	2033 On 04-November-27	156.56	Call	Bond Future	1247	1	1	1	0.00
07/08/2026	2033 On 04-November-27	156.56	Put	Bond Future	0	0	0	0	0.00
07/08/2026	2037 On 06-August-26			Bond Future	11.71	81.1869	81.1869	81.1869	0.00
07/08/2026	2037 On 05-November-26			Bond Future	8.64	100.9087	101.3817	100.9087	224,068.00
07/08/2026	2037 On 05-November-26	10.62	Call	Bond Future	12140	12	12	12	0.00
07/08/2026	2037 On 05-November-26	10.83	Call	Bond Future	13286	13	13	13	0.00
07/08/2026	2037 On 05-November-26	10.23	Call	Bond Future	9983	10	10	10	0.00
07/08/2026	2037 On 05-November-26	9.46	Call	Bond Future	5716	5	6	5	4,490.00
07/08/2026	2037 On 05-November-26	10.23	Put	Bond Future	119	0	0	0	4,490.00
07/08/2026	2037 On 05-November-26	9.46	Put	Bond Future	463	1	0	1	0.00
07/08/2026	2037 On 05-November-26	10.83	Put	Bond Future	38	0	0	0	4,490.00
07/08/2026	2037 On 05-November-26	10.62	Put	Bond Future	56	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
07/08/2026	2037 On 04-February-27			Bond Future	8.68	98.5313	99.0177	98.5313	1,550.00
07/08/2026	2037 On 04-February-27	9.51	Call	Bond Future	6170	6	6	6	0.00
07/08/2026	2037 On 04-February-27	9.81	Call	Bond Future	7698	7	8	7	0.00
07/08/2026	2037 On 04-February-27	9.31	Call	Bond Future	5189	5	5	5	0.00
07/08/2026	2037 On 04-February-27	8.44	Call	Bond Future	1772	2	2	2	4,490.00
07/08/2026	2037 On 04-February-27	9.31	Put	Bond Future	1188	1	1	1	4,490.00
07/08/2026	2037 On 04-February-27	8.44	Put	Bond Future	3361	4	3	4	0.00
07/08/2026	2037 On 04-February-27	9.81	Put	Bond Future	670	1	1	1	4,490.00
07/08/2026	2037 On 04-February-27	9.51	Put	Bond Future	942	1	1	1	0.00
07/08/2026	2037 On 06-May-27			Bond Future	8.71	100.4602	100.9667	100.4602	0.00
07/08/2026	2037 On 06-May-27	8.58	Call	Bond Future	2494	2	2	2	0.00
07/08/2026	2037 On 06-May-27	8.58	Put	Bond Future	3333	4	3	4	0.00
07/08/2026	2037 On 05-August-27			Bond Future	8.75	98.1189	98.6741	98.1189	0.00
07/08/2026	2037 On 05-August-27	9.05	Call	Bond Future	4453	4	4	4	0.00
07/08/2026	2037 On 05-August-27	9.05	Put	Bond Future	2579	3	3	3	0.00
07/08/2026	2037 On 04-November-27			Bond Future	8.80	100.4385	100.4385	100.4385	0.00
07/08/2026	2037 On 04-November-27	8.84	Call	Bond Future	3977	4	4	4	0.00
07/08/2026	2037 On 04-November-27	8.84	Put	Bond Future	3734	4	4	4	0.00
07/08/2026	2038 On 06-August-26			Bond Future	144.72	144.7200	144.7200	144.7200	0.00
07/08/2026	2038 On 05-November-26			Bond Future	165.02	165.4195	165.0168	165.4195	4,119.00
07/08/2026	2038 On 05-November-26	146.31	Call	Bond Future	18707	19	19	19	0.00
07/08/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
07/08/2026	2038 On 04-February-27			Bond Future	165.86	166.2625	165.8596	166.2625	0.00
07/08/2026	2038 On 04-February-27	153.83	Call	Bond Future	12030	12	12	12	0.00
07/08/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
07/08/2026	2038 On 06-May-27			Bond Future	169.16	169.5539	169.1603	169.5539	0.00
07/08/2026	2038 On 06-May-27	166.10	Call	Bond Future	3060	3	3	3	0.00
07/08/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
07/08/2026	2038 On 05-August-27			Bond Future	170.16	170.4988	170.1616	170.4988	0.00
07/08/2026	2038 On 05-August-27	169.13	Call	Bond Future	1032	1	1	1	0.00
07/08/2026	2038 On 05-August-27	169.13	Put	Bond Future	0	0	0	0	0.00
07/08/2026	2038 On 04-November-27			Bond Future	173.25	173.2499	173.2499	173.2499	0.00
07/08/2026	2038 On 04-November-27	170.50	Call	Bond Future	2750	3	3	3	0.00
07/08/2026	2038 On 04-November-27	170.50	Put	Bond Future	0	0	0	0	0.00

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07/08/2026	2040 On 06-August-26			Bond Future	12.19	79.4339	79.4339	79.4339	0.00
07/08/2026	2040 On 05-November-26			Bond Future	9.00	101.9822	102.4465	101.9822	32,153.00
07/08/2026	2040 On 05-November-26	11.06	Call	Bond Future	14199	14	14	14	0.00
07/08/2026	2040 On 05-November-26	11.27	Call	Bond Future	15453	15	15	15	0.00
07/08/2026	2040 On 05-November-26	9.91	Call	Bond Future	7123	7	7	7	2,300.00
07/08/2026	2040 On 05-November-26	10.67	Call	Bond Future	11821	11	12	11	0.00
07/08/2026	2040 On 05-November-26	8.85	Call	Bond Future	1706	2	2	2	14,000.00
07/08/2026	2040 On 05-November-26	8.85	Put	Bond Future	2886	3	3	3	0.00
07/08/2026	2040 On 05-November-26	10.67	Put	Bond Future	148	0	0	0	2,300.00
07/08/2026	2040 On 05-November-26	9.91	Put	Bond Future	517	1	1	1	0.00
07/08/2026	2040 On 05-November-26	11.27	Put	Bond Future	55	0	0	0	2,300.00
07/08/2026	2040 On 05-November-26	11.06	Put	Bond Future	78	0	0	0	0.00
07/08/2026	2040 On 04-February-27			Bond Future	9.05	99.3743	99.8519	99.3743	54,058.00
07/08/2026	2040 On 04-February-27	9.93	Call	Bond Future	7463	7	7	7	0.00
07/08/2026	2040 On 04-February-27	10.17	Call	Bond Future	8837	8	9	8	0.00
07/08/2026	2040 On 04-February-27	9.67	Call	Bond Future	6022	6	6	6	0.00
07/08/2026	2040 On 04-February-27	8.78	Call	Bond Future	2064	2	2	2	2,300.00
07/08/2026	2040 On 04-February-27	9.67	Put	Bond Future	1495	2	1	2	2,300.00
07/08/2026	2040 On 04-February-27	8.78	Put	Bond Future	4115	4	4	4	0.00
07/08/2026	2040 On 04-February-27	10.17	Put	Bond Future	875	1	1	1	2,300.00
07/08/2026	2040 On 04-February-27	9.93	Put	Bond Future	1127	1	1	1	0.00
07/08/2026	2040 On 06-May-27			Bond Future	9.09	101.3197	101.8173	101.3197	0.00
07/08/2026	2040 On 06-May-27	8.88	Call	Bond Future	2773	3	3	3	0.00
07/08/2026	2040 On 06-May-27	8.88	Put	Bond Future	4322	5	4	5	0.00
07/08/2026	2040 On 05-August-27			Bond Future	9.13	98.7442	99.2907	98.7442	0.00
07/08/2026	2040 On 05-August-27	9.33	Call	Bond Future	4878	5	5	5	0.00
07/08/2026	2040 On 05-August-27	9.33	Put	Bond Future	3448	4	3	4	0.00
07/08/2026	2040 On 04-November-27			Bond Future	9.19	101.0657	101.0657	101.0657	0.00
07/08/2026	2040 On 04-November-27	9.21	Call	Bond Future	4735	5	5	5	0.00
07/08/2026	2040 On 04-November-27	9.21	Put	Bond Future	4592	5	5	5	0.00
07/08/2026	2043 On 06-August-26			Bond Future	110.88	110.8800	110.8800	110.8800	0.00
07/08/2026	2043 On 05-November-26			Bond Future	127.24	127.5265	127.2382	127.5265	0.00
07/08/2026	2043 On 05-November-26	112.84	Call	Bond Future	14402	15	14	15	0.00
07/08/2026	2043 On 05-November-26	112.84	Put	Bond Future	4	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2026	2043 On 04-February-27			Bond Future	126.69	126.9764	126.6881	126.9764	3,116.00
07/08/2026	2043 On 04-February-27	117.63	Call	Bond Future	9282	10	9	10	0.00
07/08/2026	2043 On 04-February-27	117.63	Put	Bond Future	224	0	0	0	0.00
07/08/2026	2043 On 06-May-27			Bond Future	129.21	129.4905	129.2098	129.4905	0.00
07/08/2026	2043 On 06-May-27	127.48	Call	Bond Future	4070	4	4	4	0.00
07/08/2026	2043 On 06-May-27	127.48	Put	Bond Future	2340	2	2	2	0.00
07/08/2026	2043 On 05-August-27			Bond Future	128.73	128.9664	128.7293	128.9664	0.00
07/08/2026	2043 On 05-August-27	129.56	Call	Bond Future	2966	3	3	3	0.00
07/08/2026	2043 On 05-August-27	129.56	Put	Bond Future	3796	4	4	4	0.00
07/08/2026	2043 On 04-November-27			Bond Future	131.06	131.0630	131.0630	131.0630	0.00
07/08/2026	2043 On 04-November-27	128.97	Call	Bond Future	4735	5	5	5	0.00
07/08/2026	2043 On 04-November-27	128.97	Put	Bond Future	2642	3	3	3	0.00
07/08/2026	2044 On 06-August-26			Bond Future	12.42	74.3296	74.3296	74.3296	0.00
07/08/2026	2044 On 05-November-26			Bond Future	9.11	98.7883	99.3420	98.7883	126,019.00
07/08/2026	2044 On 05-November-26	11.34	Call	Bond Future	16436	16	16	16	0.00
07/08/2026	2044 On 05-November-26	9.50	Call	Bond Future	4575	4	5	4	0.00
07/08/2026	2044 On 05-November-26	9.50	Put	Bond Future	1335	2	1	2	15,000.00
07/08/2026	2044 On 05-November-26	11.34	Put	Bond Future	67	0	0	0	0.00
07/08/2026	2044 On 04-February-27			Bond Future	9.15	96.2461	96.8146	96.2461	0.00
07/08/2026	2044 On 04-February-27	10.18	Call	Bond Future	9137	9	9	9	0.00
07/08/2026	2044 On 04-February-27	10.18	Put	Bond Future	1091	1	1	1	0.00
07/08/2026	2044 On 06-May-27			Bond Future	9.18	98.1303	98.7203	98.1303	0.00
07/08/2026	2044 On 06-May-27	9.08	Call	Bond Future	3501	3	4	3	0.00
07/08/2026	2044 On 06-May-27	9.08	Put	Bond Future	4363	5	4	5	0.00
07/08/2026	2044 On 05-August-27			Bond Future	9.23	95.6192	96.2586	95.6192	0.00
07/08/2026	2044 On 05-August-27	9.44	Call	Bond Future	5539	5	6	5	0.00
07/08/2026	2044 On 05-August-27	9.44	Put	Bond Future	3827	4	4	4	0.00
07/08/2026	2044 On 04-November-27			Bond Future	9.28	97.9793	97.9793	97.9793	0.00
07/08/2026	2044 On 04-November-27	9.31	Call	Bond Future	5364	5	5	5	0.00
07/08/2026	2044 On 04-November-27	9.31	Put	Bond Future	5120	5	5	5	0.00
07/08/2026	2046 On 06-August-26			Bond Future	122.38	122.3800	122.3800	122.3800	0.00
07/08/2026	2046 On 05-November-26			Bond Future	145.37	145.7941	145.3672	145.7941	18,563.00
07/08/2026	2046 On 05-November-26	125.48	Call	Bond Future	19887	20	20	20	0.00
07/08/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2026	2046 On 04-February-27			Bond Future	148.12	148.5459	148.1176	148.5459	0.00
07/08/2026	2046 On 04-February-27	131.09	Call	Bond Future	17028	17	17	17	0.00
07/08/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
07/08/2026	2046 On 06-May-27			Bond Future	148.64	149.0643	148.6425	149.0643	0.00
07/08/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
07/08/2026	2046 On 06-May-27	148.99	Put	Bond Future	347	0	0	0	0.00
07/08/2026	2046 On 05-August-27			Bond Future	151.57	151.9455	151.5728	151.9455	0.00
07/08/2026	2046 On 05-August-27	149.17	Call	Bond Future	2403	3	2	3	0.00
07/08/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
07/08/2026	2046 On 04-November-27			Bond Future	151.85	151.8490	151.8490	151.8490	0.00
07/08/2026	2046 On 04-November-27	151.95	Call	Bond Future	0	0	0	0	0.00
07/08/2026	2046 On 04-November-27	151.95	Put	Bond Future	101	0	0	0	0.00
07/08/2026	2050 On 06-August-26			Bond Future	123.27	123.2700	123.2700	123.2700	0.00
07/08/2026	2050 On 05-November-26			Bond Future	147.11	149.5974	147.1085	149.5974	18,702.00
07/08/2026	2050 On 05-November-26	123.84	Call	Bond Future	23269	26	23	26	0.00
07/08/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
07/08/2026	2050 On 04-February-27			Bond Future	147.35	149.8837	147.3543	149.8837	0.00
07/08/2026	2050 On 04-February-27	132.39	Call	Bond Future	14964	17	15	17	0.00
07/08/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
07/08/2026	2050 On 06-May-27			Bond Future	150.29	152.8508	150.2866	152.8508	0.00
07/08/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	2	0	2	0.00
07/08/2026	2050 On 06-May-27	150.46	Put	Bond Future	173	0	0	0	0.00
07/08/2026	2050 On 05-August-27			Bond Future	150.65	153.2080	150.6511	153.2080	0.00
07/08/2026	2050 On 05-August-27	152.97	Call	Bond Future	0	0	0	0	0.00
07/08/2026	2050 On 05-August-27	152.97	Put	Bond Future	2319	0	2	0	0.00
07/08/2026	2050 On 04-November-27			Bond Future	153.38	153.3848	153.3848	153.3848	0.00
07/08/2026	2050 On 04-November-27	153.21	Call	Bond Future	175	0	0	0	0.00
07/08/2026	2050 On 04-November-27	153.21	Put	Bond Future	0	0	0	0	0.00
07/08/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	AL37 On 06-August-26			Index Future	1302.34	1302.3390	1302.3390	1302.3390	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
07/08/2026	AL37 On 05-November-26			Index Future	1327.16	1327.3380	1327.1610	1327.3380	0.00
07/08/2026	AL37 On 04-February-27			Index Future	1351.95	1352.0730	1351.9540	1352.0730	0.00
07/08/2026	AL37 On 06-May-27			Index Future	1378.54	1378.5230	1378.5410	1378.5230	0.00
07/08/2026	AL37 On 05-August-27			Index Future	1405.13	1404.5890	1405.1310	1404.5890	0.00
07/08/2026	AL37 On 04-November-27			Index Future	1430.65	1430.6520	1430.6520	1430.6520	0.00
07/08/2026	AL7T On 06-August-26			Index Future	1700.73	1700.7270	1700.7270	1700.7270	0.00
07/08/2026	AL7T On 05-November-26			Index Future	1733.46	1731.9860	1733.4610	1731.9860	0.00
07/08/2026	AL7T On 04-February-27			Index Future	1765.84	1764.2600	1765.8440	1764.2600	0.00
07/08/2026	AL7T On 06-May-27			Index Future	1800.57	1798.7740	1800.5710	1798.7740	0.00
07/08/2026	AL7T On 05-August-27			Index Future	1835.30	1832.7870	1835.3010	1832.7870	0.00
07/08/2026	AL7T On 04-November-27			Index Future	1868.63	1868.6340	1868.6340	1868.6340	0.00
07/08/2026	ALBI On 06-August-26			Index Future	1433.82	1433.8150	1433.8150	1433.8150	0.00
07/08/2026	ALBI On 05-November-26			Index Future	1460.74	1462.3390	1460.7400	1462.3390	75.00
07/08/2026	ALBI On 04-February-27			Index Future	1488.03	1489.5890	1488.0270	1489.5890	0.00
07/08/2026	ALBI On 06-May-27			Index Future	1517.29	1518.7290	1517.2910	1518.7290	0.00
07/08/2026	ALBI On 05-August-27			Index Future	1546.56	1547.4470	1546.5570	1547.4470	0.00
07/08/2026	ALBI On 04-November-27			Index Future	1574.65	1574.6460	1574.6460	1574.6460	0.00
07/08/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/08/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C050 On 31-December-50			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
07/08/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
07/08/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/08/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	CS33 On 15-September-33			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
07/08/2026	ES33 On 06-August-26			Bond Future	12.02	81.8686	81.8686	81.8686	0.00
07/08/2026	ES33 On 05-November-26			Bond Future	8.81	94.1373	94.5348	94.1373	0.00
07/08/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9206	9	9	9	0.00
07/08/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
07/08/2026	ES33 On 04-February-27			Bond Future	8.87	95.9142	96.3235	95.9142	0.00
07/08/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3827	3	4	3	0.00
07/08/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
07/08/2026	ES33 On 06-May-27			Bond Future	8.90	94.0171	94.4445	94.0171	0.00
07/08/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
07/08/2026	ES33 On 06-May-27	8.80	Put	Bond Future	481	1	0	1	0.00
07/08/2026	ES33 On 05-August-27			Bond Future	8.95	95.8333	96.3058	95.8333	0.00
07/08/2026	ES33 On 05-August-27	9.27	Call	Bond Future	1385	1	1	1	0.00
07/08/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0	0	0	0	0.00
07/08/2026	ES33 On 04-November-27			Bond Future	9.04	94.2579	94.2579	94.2579	0.00
07/08/2026	ES33 On 04-November-27	9.06	Call	Bond Future	106	0	0	0	0.00
07/08/2026	ES33 On 04-November-27	9.06	Put	Bond Future	0	0	0	0	0.00
07/08/2026	ES42 On 06-August-26			Bond Future	12.65	74.4743	74.4743	74.4743	0.00
07/08/2026	ES42 On 05-November-26			Bond Future	9.44	92.3642	92.8270	92.3642	0.00
07/08/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14862	14	15	14	0.00
07/08/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
07/08/2026	ES42 On 04-February-27			Bond Future	9.49	94.1076	94.5835	94.1076	0.00
07/08/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5724	5	6	5	0.00
07/08/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
07/08/2026	ES42 On 06-May-27			Bond Future	9.54	91.7063	92.2015	91.7063	0.00
07/08/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
07/08/2026	ES42 On 06-May-27	9.33	Put	Bond Future	1541	2	2	2	0.00
07/08/2026	ES42 On 05-August-27			Bond Future	9.59	93.4769	94.0181	93.4769	0.00
07/08/2026	ES42 On 05-August-27	9.84	Call	Bond Future	1836	1	2	1	0.00
07/08/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0	0	0	0	0.00
07/08/2026	ES42 On 04-November-27			Bond Future	9.65	91.4578	91.4578	91.4578	0.00
07/08/2026	ES42 On 04-November-27	9.66	Call	Bond Future	56	0	0	0	0.00
07/08/2026	ES42 On 04-November-27	9.66	Put	Bond Future	0	0	0	0	0.00
07/08/2026	GOVI On 06-August-26			GOVI	1407.08	1407.0820	1407.0820	1407.0820	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
07/08/2026	GOVI On 05-November-26			GOVI	1433.55	1430.5120	1433.5540	1430.5120	664.00
07/08/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1565540	154	157	154	0.00
07/08/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
07/08/2026	GOVI On 04-February-27			GOVI	1460.33	1457.1690	1460.3340	1457.1690	60.00
07/08/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	913340	88	91	88	0.00
07/08/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
07/08/2026	GOVI On 06-May-27			GOVI	1489.05	1485.6750	1489.0530	1485.6750	0.00
07/08/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	620530	59	62	59	0.00
07/08/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
07/08/2026	GOVI On 05-August-27			GOVI	1517.78	1513.7680	1517.7750	1513.7680	0.00
07/08/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	527750	49	53	49	0.00
07/08/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
07/08/2026	GOVI On 04-November-27			GOVI	1545.34	1545.3410	1545.3410	1545.3410	0.00
07/08/2026	GOVI On 04-November-27	1,514.00	Call	GOVI	313410	31	31	31	0.00
07/08/2026	GOVI On 04-November-27	1,514.00	Put	GOVI	0	0	0	0	0.00
07/08/2026	GVIx On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/08/2026	I258 On 06-August-26			Bond Future	112.95	112.9500	112.9500	112.9500	0.00
07/08/2026	I258 On 05-November-26			Bond Future	134.63	135.9919	134.6302	135.9919	0.00
07/08/2026	I258 On 05-November-26	114.95	Call	Bond Future	19693	21	20	21	0.00
07/08/2026	I258 On 05-November-26	114.95	Put	Bond Future	12	0	0	0	0.00
07/08/2026	I258 On 04-February-27			Bond Future	134.22	135.6015	134.2199	135.6015	0.00
07/08/2026	I258 On 04-February-27	118.90	Call	Bond Future	15589	17	16	17	0.00
07/08/2026	I258 On 04-February-27	118.90	Put	Bond Future	269	0	0	0	0.00
07/08/2026	I258 On 06-May-27			Bond Future	136.89	138.2863	136.8914	138.2863	0.00
07/08/2026	I258 On 06-May-27	134.78	Call	Bond Future	6116	7	6	7	0.00
07/08/2026	I258 On 06-May-27	134.78	Put	Bond Future	4005	3	4	3	0.00
07/08/2026	I258 On 05-August-27			Bond Future	136.56	137.9323	136.5624	137.9323	0.00
07/08/2026	I258 On 05-August-27	138.93	Call	Bond Future	4273	5	4	5	0.00
07/08/2026	I258 On 05-August-27	138.93	Put	Bond Future	6640	6	7	6	0.00
07/08/2026	I258 On 04-November-27			Bond Future	139.04	139.0384	139.0384	139.0384	0.00
07/08/2026	I258 On 04-November-27	137.93	Call	Bond Future	6317	6	6	6	0.00
07/08/2026	I258 On 04-November-27	137.93	Put	Bond Future	5209	5	5	5	0.00
07/08/2026	IGOV On 06-August-26			Index Future	455.71	455.7060	455.7060	455.7060	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
07/08/2026	IGOV On 05-November-26			Index Future	462.24	466.5310	462.2430	466.5310	258.00
07/08/2026	IGOV On 04-February-27			Index Future	470.99	475.3370	470.9900	475.3370	0.00
07/08/2026	IGOV On 06-May-27			Index Future	480.36	484.7450	480.3610	484.7450	0.00
07/08/2026	IGOV On 05-August-27			Index Future	489.73	494.0190	489.7330	494.0190	0.00
07/08/2026	IGOV On 04-November-27			Index Future	498.73	498.7330	498.7330	498.7330	0.00
07/08/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/08/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/08/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/08/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/08/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/08/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/08/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/08/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/08/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/08/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
07/08/2026	R033 On 06-August-26			Bond Future	10.25	102.4543	102.4543	102.4543	0.00
07/08/2026	R033 On 05-November-26			Bond Future	8.15	109.7896	110.1594	109.7896	8,693.00
07/08/2026	R033 On 05-November-26	9.33	Call	Bond Future	6070	6	6	6	0.00
07/08/2026	R033 On 05-November-26	9.33	Put	Bond Future	187	0	0	0	0.00
07/08/2026	R033 On 04-February-27			Bond Future	8.19	111.8355	112.2174	111.8355	0.00
07/08/2026	R033 On 04-February-27	8.65	Call	Bond Future	3354	3	3	3	0.00
07/08/2026	R033 On 04-February-27	8.65	Put	Bond Future	1068	1	1	1	0.00
07/08/2026	R033 On 06-May-27			Bond Future	8.20	108.9804	109.3814	108.9804	0.00
07/08/2026	R033 On 06-May-27	7.93	Call	Bond Future	1503	1	2	1	0.00
07/08/2026	R033 On 06-May-27	7.93	Put	Bond Future	2815	3	3	3	0.00
07/08/2026	R033 On 05-August-27			Bond Future	8.22	111.0607	111.5124	111.0607	0.00
07/08/2026	R033 On 05-August-27	8.54	Call	Bond Future	3216	3	3	3	0.00
07/08/2026	R033 On 05-August-27	8.54	Put	Bond Future	1743	2	2	2	0.00
07/08/2026	R033 On 04-November-27			Bond Future	8.27	108.4675	108.4675	108.4675	0.00
07/08/2026	R033 On 04-November-27	8.32	Call	Bond Future	2662	3	3	3	0.00
07/08/2026	R033 On 04-November-27	8.32	Put	Bond Future	2451	2	2	2	0.00
07/08/2026	R035 On 06-August-26			Bond Future	11.06	92.0808	92.0808	92.0808	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
07/08/2026	R035 On 05-November-26			Bond Future	8.34	104.4450	104.9053	104.4450	102,045.00
07/08/2026	R035 On 05-November-26	10.03	Call	Bond Future	9682	9	10	9	0.00
07/08/2026	R035 On 05-November-26	8.97	Call	Bond Future	4317	4	4	4	0.00
07/08/2026	R035 On 05-November-26	7.97	Call	Bond Future	818	1	1	1	600.00
07/08/2026	R035 On 05-November-26	8.47	Call	Bond Future	2191	2	2	2	0.00
07/08/2026	R035 On 05-November-26	8.80	Call	Bond Future	3536	3	4	3	200.00
07/08/2026	R035 On 05-November-26	9.30	Call	Bond Future	5936	6	6	6	0.00
07/08/2026	R035 On 05-November-26	9.80	Call	Bond Future	8499	8	8	8	0.00
07/08/2026	R035 On 05-November-26	9.80	Put	Bond Future	135	0	0	0	200.00
07/08/2026	R035 On 05-November-26	9.30	Put	Bond Future	326	0	0	0	200.00
07/08/2026	R035 On 05-November-26	8.80	Put	Bond Future	784	1	1	1	0.00
07/08/2026	R035 On 05-November-26	8.47	Put	Bond Future	1385	2	1	2	600.00
07/08/2026	R035 On 05-November-26	7.97	Put	Bond Future	3054	3	3	3	0.00
07/08/2026	R035 On 05-November-26	8.97	Put	Bond Future	581	1	1	1	600.00
07/08/2026	R035 On 05-November-26	10.03	Put	Bond Future	85	0	0	0	0.00
07/08/2026	R035 On 04-February-27			Bond Future	8.37	106.3912	106.8649	106.3912	0.00
07/08/2026	R035 On 04-February-27	9.02	Call	Bond Future	4750	4	5	4	0.00
07/08/2026	R035 On 04-February-27	7.70	Call	Bond Future	745	1	1	1	3,000.00
07/08/2026	R035 On 04-February-27	8.20	Call	Bond Future	1730	2	2	2	3,000.00
07/08/2026	R035 On 04-February-27	8.85	Call	Bond Future	4020	4	4	4	0.00
07/08/2026	R035 On 04-February-27	9.43	Call	Bond Future	6631	6	7	6	0.00
07/08/2026	R035 On 04-February-27	8.93	Call	Bond Future	4359	4	4	4	0.00
07/08/2026	R035 On 04-February-27	8.43	Call	Bond Future	2423	2	2	2	1,050.00
07/08/2026	R035 On 04-February-27	8.36	Call	Bond Future	2196	2	2	2	500.00
07/08/2026	R035 On 04-February-27	8.67	Call	Bond Future	3293	3	3	3	0.00
07/08/2026	R035 On 04-February-27	7.86	Call	Bond Future	987	1	1	1	500.00
07/08/2026	R035 On 04-February-27	8.36	Put	Bond Future	2269	3	2	3	0.00
07/08/2026	R035 On 04-February-27	7.86	Put	Bond Future	4058	4	4	4	0.00
07/08/2026	R035 On 04-February-27	8.67	Put	Bond Future	1562	2	2	2	500.00
07/08/2026	R035 On 04-February-27	8.93	Put	Bond Future	1145	1	1	1	1,050.00
07/08/2026	R035 On 04-February-27	8.43	Put	Bond Future	2085	2	2	2	0.00
07/08/2026	R035 On 04-February-27	9.43	Put	Bond Future	645	1	1	1	1,050.00
07/08/2026	R035 On 04-February-27	8.85	Put	Bond Future	1259	1	1	1	3,000.00
07/08/2026	R035 On 04-February-27	8.20	Put	Bond Future	2750	3	3	3	0.00
07/08/2026	R035 On 04-February-27	7.70	Put	Bond Future	4799	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2026	R035 On 04-February-27	9.02	Put	Bond Future	1030	1	1	1	0.00
07/08/2026	R035 On 06-May-27			Bond Future	8.39	103.9677	104.4616	103.9677	0.00
07/08/2026	R035 On 06-May-27	8.25	Call	Bond Future	2209	2	2	2	500.00
07/08/2026	R035 On 06-May-27	8.64	Call	Bond Future	3479	3	3	3	0.00
07/08/2026	R035 On 06-May-27	9.14	Call	Bond Future	5467	5	5	5	0.00
07/08/2026	R035 On 06-May-27	8.14	Call	Bond Future	1930	2	2	2	900.00
07/08/2026	R035 On 06-May-27	7.86	Call	Bond Future	1321	1	1	1	500.00
07/08/2026	R035 On 06-May-27	8.36	Call	Bond Future	2537	2	3	2	500.00
07/08/2026	R035 On 06-May-27	8.78	Call	Bond Future	4001	4	4	4	0.00
07/08/2026	R035 On 06-May-27	8.75	Call	Bond Future	3886	4	4	4	500.00
07/08/2026	R035 On 06-May-27	9.27	Call	Bond Future	6029	6	6	6	0.00
07/08/2026	R035 On 06-May-27	9.27	Put	Bond Future	1119	1	1	1	500.00
07/08/2026	R035 On 06-May-27	8.75	Put	Bond Future	1834	2	2	2	0.00
07/08/2026	R035 On 06-May-27	8.78	Put	Bond Future	1782	2	2	2	500.00
07/08/2026	R035 On 06-May-27	8.36	Put	Bond Future	2699	3	3	3	0.00
07/08/2026	R035 On 06-May-27	7.86	Put	Bond Future	4413	5	4	5	0.00
07/08/2026	R035 On 06-May-27	9.14	Put	Bond Future	1263	1	1	1	900.00
07/08/2026	R035 On 06-May-27	8.64	Put	Bond Future	2045	2	2	2	900.00
07/08/2026	R035 On 06-May-27	8.14	Put	Bond Future	3368	4	3	4	0.00
07/08/2026	R035 On 06-May-27	8.25	Put	Bond Future	3008	3	3	3	0.00
07/08/2026	R035 On 05-August-27			Bond Future	8.41	105.9530	106.4970	105.9530	0.00
07/08/2026	R035 On 05-August-27	8.72	Call	Bond Future	3865	4	4	4	0.00
07/08/2026	R035 On 05-August-27	8.25	Call	Bond Future	2367	2	2	2	500.00
07/08/2026	R035 On 05-August-27	8.75	Call	Bond Future	3973	4	4	4	500.00
07/08/2026	R035 On 05-August-27	9.42	Call	Bond Future	6672	6	7	6	0.00
07/08/2026	R035 On 05-August-27	9.42	Put	Bond Future	1221	1	1	1	500.00
07/08/2026	R035 On 05-August-27	8.75	Put	Bond Future	2102	2	2	2	0.00
07/08/2026	R035 On 05-August-27	8.25	Put	Bond Future	3279	4	3	4	0.00
07/08/2026	R035 On 05-August-27	8.72	Put	Bond Future	2159	2	2	2	0.00
07/08/2026	R035 On 04-November-27			Bond Future	8.46	103.9025	103.9025	103.9025	0.00
07/08/2026	R035 On 04-November-27	8.51	Call	Bond Future	3253	3	3	3	0.00
07/08/2026	R035 On 04-November-27	8.51	Put	Bond Future	3001	3	3	3	0.00
07/08/2026	R038 On 06-August-26			Bond Future	11.77	98.3569	98.3569	98.3569	0.00
07/08/2026	R038 On 05-November-26			Bond Future	8.79	115.4254	116.0222	115.4254	4,343.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2026	R038 On 05-November-26	10.72	Call	Bond Future	13902	13	14	13	0.00
07/08/2026	R038 On 05-November-26	10.72	Put	Bond Future	86	0	0	0	0.00
07/08/2026	R038 On 04-February-27			Bond Future	8.84	117.5763	118.1897	117.5763	0.00
07/08/2026	R038 On 04-February-27	9.60	Call	Bond Future	6906	6	7	6	0.00
07/08/2026	R038 On 04-February-27	9.60	Put	Bond Future	1242	1	1	1	0.00
07/08/2026	R038 On 06-May-27			Bond Future	8.87	114.3923	115.0300	114.3923	0.00
07/08/2026	R038 On 06-May-27	8.71	Call	Bond Future	2884	3	3	3	0.00
07/08/2026	R038 On 06-May-27	8.71	Put	Bond Future	4084	5	4	5	0.00
07/08/2026	R038 On 05-August-27			Bond Future	8.91	116.5758	117.2709	116.5758	0.00
07/08/2026	R038 On 05-August-27	9.15	Call	Bond Future	5044	5	5	5	0.00
07/08/2026	R038 On 05-August-27	9.15	Put	Bond Future	3275	4	3	4	0.00
07/08/2026	R038 On 04-November-27			Bond Future	8.97	113.8878	113.8878	113.8878	0.00
07/08/2026	R038 On 04-November-27	9.00	Call	Bond Future	4514	5	5	5	0.00
07/08/2026	R038 On 04-November-27	9.00	Put	Bond Future	4282	4	4	4	0.00
07/08/2026	R053 On 06-August-26			Bond Future	12.28	99.1113	99.1113	99.1113	0.00
07/08/2026	R053 On 05-November-26			Bond Future	8.99	126.9141	127.7183	126.9141	56,222.00
07/08/2026	R053 On 05-November-26	11.21	Call	Bond Future	23053	22	23	22	0.00
07/08/2026	R053 On 05-November-26	8.38	Call	Bond Future	999	1	1	1	530.00
07/08/2026	R053 On 05-November-26	8.85	Call	Bond Future	2794	3	3	3	530.00
07/08/2026	R053 On 05-November-26	9.35	Call	Bond Future	6297	6	6	6	0.00
07/08/2026	R053 On 05-November-26	9.35	Put	Bond Future	2014	2	2	2	530.00
07/08/2026	R053 On 05-November-26	8.85	Put	Bond Future	4528	5	5	5	0.00
07/08/2026	R053 On 05-November-26	8.38	Put	Bond Future	8855	10	9	10	0.00
07/08/2026	R053 On 05-November-26	11.21	Put	Bond Future	110	0	0	0	0.00
07/08/2026	R053 On 04-February-27			Bond Future	9.03	129.2792	130.1044	129.2792	0.00
07/08/2026	R053 On 04-February-27	9.99	Call	Bond Future	12505	12	13	12	0.00
07/08/2026	R053 On 04-February-27	9.99	Put	Bond Future	1673	2	2	2	0.00
07/08/2026	R053 On 06-May-27			Bond Future	9.05	125.9457	126.8007	125.9457	0.00
07/08/2026	R053 On 06-May-27	8.92	Call	Bond Future	4852	5	5	5	0.00
07/08/2026	R053 On 06-May-27	8.92	Put	Bond Future	6490	7	6	7	0.00
07/08/2026	R053 On 05-August-27			Bond Future	9.09	128.3500	129.2710	128.3500	0.00
07/08/2026	R053 On 05-August-27	9.28	Call	Bond Future	7861	7	8	7	0.00
07/08/2026	R053 On 05-August-27	9.28	Put	Bond Future	5588	6	6	6	0.00
07/08/2026	R053 On 04-November-27			Bond Future	9.13	125.7248	125.7248	125.7248	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
07/08/2026	R053 On 04-November-27	9.16	Call	Bond Future	7381	7	7	7	0.00
07/08/2026	R053 On 04-November-27	9.16	Put	Bond Future	7046	7	7	7	0.00
07/08/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
07/08/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
07/08/2026	R186 On 05-November-26	8.12	Call	Bond Future	26	0	0	0	0.00
07/08/2026	R186 On 05-November-26	8.12	Put	Bond Future	26	0	0	0	0.00
07/08/2026	R202 On 06-August-26			Bond Future	278.86	278.8600	278.8600	278.8600	0.00
07/08/2026	R202 On 05-November-26			Bond Future	308.79	308.9843	308.7909	308.9843	732.00
07/08/2026	R202 On 05-November-26	280.46	Call	Bond Future	28331	29	28	29	0.00
07/08/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
07/08/2026	R202 On 04-February-27			Bond Future	309.02	309.2073	309.0240	309.2073	513.00
07/08/2026	R202 On 04-February-27	294.73	Call	Bond Future	14294	14	14	14	0.00
07/08/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
07/08/2026	R202 On 06-May-27			Bond Future	315.17	315.3283	315.1735	315.3283	0.00
07/08/2026	R202 On 06-May-27	306.99	Call	Bond Future	8183	8	8	8	0.00
07/08/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
07/08/2026	R202 On 05-August-27			Bond Future	315.65	315.6844	315.6455	315.6844	0.00
07/08/2026	R202 On 05-August-27	312.97	Call	Bond Future	2676	3	3	3	0.00
07/08/2026	R202 On 05-August-27	312.97	Put	Bond Future	0	0	0	0	0.00
07/08/2026	R202 On 04-November-27			Bond Future	321.37	321.3739	321.3739	321.3739	0.00
07/08/2026	R202 On 04-November-27	315.68	Call	Bond Future	5694	6	6	6	0.00
07/08/2026	R202 On 04-November-27	315.68	Put	Bond Future	0	0	0	0	0.00
07/08/2026	R209 On 06-August-26			Bond Future	11.39	72.6665	72.6665	72.6665	0.00
07/08/2026	R209 On 05-November-26			Bond Future	8.48	85.9602	86.4311	85.9602	45,474.00
07/08/2026	R209 On 05-November-26	10.32	Call	Bond Future	9913	9	10	9	0.00
07/08/2026	R209 On 05-November-26	10.32	Put	Bond Future	69	0	0	0	0.00
07/08/2026	R209 On 04-February-27			Bond Future	8.52	87.5620	88.0457	87.5620	0.00
07/08/2026	R209 On 04-February-27	9.28	Call	Bond Future	5094	5	5	5	0.00
07/08/2026	R209 On 04-February-27	8.03	Call	Bond Future	1034	1	1	1	3,237.00
07/08/2026	R209 On 04-February-27	8.96	Call	Bond Future	3763	3	4	3	0.00
07/08/2026	R209 On 04-February-27	8.96	Put	Bond Future	1303	1	1	1	3,237.00
07/08/2026	R209 On 04-February-27	8.03	Put	Bond Future	3872	4	4	4	0.00
07/08/2026	R209 On 04-February-27	9.28	Put	Bond Future	903	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
07/08/2026	R209 On 06-May-27			Bond Future	8.54	86.1232	86.6254	86.1232	0.00
07/08/2026	R209 On 06-May-27	8.41	Call	Bond Future	2228	2	2	2	0.00
07/08/2026	R209 On 06-May-27	8.25	Call	Bond Future	1827	2	2	2	4,620.00
07/08/2026	R209 On 06-May-27	9.32	Call	Bond Future	5450	5	5	5	0.00
07/08/2026	R209 On 06-May-27	9.32	Put	Bond Future	1232	1	1	1	4,620.00
07/08/2026	R209 On 06-May-27	8.25	Put	Bond Future	3466	4	3	4	0.00
07/08/2026	R209 On 06-May-27	8.41	Put	Bond Future	2958	3	3	3	0.00
07/08/2026	R209 On 05-August-27			Bond Future	8.57	87.7675	88.3132	87.7675	0.00
07/08/2026	R209 On 05-August-27	8.87	Call	Bond Future	3806	4	4	4	0.00
07/08/2026	R209 On 05-August-27	8.87	Put	Bond Future	2171	2	2	2	0.00
07/08/2026	R209 On 04-November-27			Bond Future	8.62	86.7446	86.7446	86.7446	0.00
07/08/2026	R209 On 04-November-27	8.67	Call	Bond Future	3283	3	3	3	0.00
07/08/2026	R209 On 04-November-27	8.67	Put	Bond Future	2992	3	3	3	0.00
07/08/2026	R210 On 06-August-26			Bond Future	259.84	259.8400	259.8400	259.8400	0.00
07/08/2026	R210 On 05-November-26			Bond Future	271.86	271.7793	271.8620	271.7793	307.00
07/08/2026	R210 On 05-November-26	253.33	Call	Bond Future	18532	18	19	18	0.00
07/08/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
07/08/2026	R210 On 04-February-27			Bond Future	277.01	276.9091	277.0058	276.9091	300.00
07/08/2026	R210 On 04-February-27	266.03	Call	Bond Future	10976	11	11	11	0.00
07/08/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
07/08/2026	R210 On 06-May-27			Bond Future	278.85	278.7189	278.8456	278.7189	0.00
07/08/2026	R210 On 06-May-27	271.13	Call	Bond Future	7716	8	8	8	0.00
07/08/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
07/08/2026	R210 On 05-August-27			Bond Future	284.34	284.1065	284.3425	284.1065	0.00
07/08/2026	R210 On 05-August-27	276.01	Call	Bond Future	8333	8	8	8	0.00
07/08/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
07/08/2026	R210 On 04-November-27			Bond Future	285.75	285.7532	285.7532	285.7532	0.00
07/08/2026	R210 On 04-November-27	284.11	Call	Bond Future	1643	2	2	2	0.00
07/08/2026	R210 On 04-November-27	284.11	Put	Bond Future	0	0	0	0	0.00
07/08/2026	R213 On 06-August-26			Bond Future	9.69	93.4161	93.4161	93.4161	0.00
07/08/2026	R213 On 05-November-26			Bond Future	7.89	97.9057	98.1580	97.9057	30,991.00
07/08/2026	R213 On 05-November-26	8.75	Call	Bond Future	3198	3	3	3	0.00
07/08/2026	R213 On 05-November-26	8.75	Put	Bond Future	230	0	0	0	0.00
07/08/2026	R213 On 04-February-27			Bond Future	7.92	99.7302	99.9916	99.7302	33,457.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2026	R213 On 04-February-27	8.14	Call	Bond Future	1651	2	2	2	0.00
07/08/2026	R213 On 04-February-27	8.14	Put	Bond Future	916	1	1	1	0.00
07/08/2026	R213 On 06-May-27			Bond Future	7.91	98.1280	98.4049	98.1280	0.00
07/08/2026	R213 On 06-May-27	7.56	Call	Bond Future	845	1	1	1	0.00
07/08/2026	R213 On 06-May-27	8.13	Call	Bond Future	1796	2	2	2	2,830.00
07/08/2026	R213 On 06-May-27	9.25	Call	Bond Future	4540	4	5	4	0.00
07/08/2026	R213 On 06-May-27	9.25	Put	Bond Future	406	0	0	0	2,830.00
07/08/2026	R213 On 06-May-27	8.13	Put	Bond Future	1109	1	1	1	0.00
07/08/2026	R213 On 06-May-27	7.56	Put	Bond Future	1972	2	2	2	0.00
07/08/2026	R213 On 05-August-27			Bond Future	7.92	100.0020	100.3224	100.0020	0.00
07/08/2026	R213 On 05-August-27	8.27	Call	Bond Future	2141	2	2	2	0.00
07/08/2026	R213 On 05-August-27	7.95	Call	Bond Future	1538	1	2	1	1,200.00
07/08/2026	R213 On 05-August-27	8.58	Call	Bond Future	2807	3	3	3	0.00
07/08/2026	R213 On 05-August-27	8.58	Put	Bond Future	843	1	1	1	1,200.00
07/08/2026	R213 On 05-August-27	7.95	Put	Bond Future	1436	2	1	2	0.00
07/08/2026	R213 On 05-August-27	8.27	Put	Bond Future	1088	1	1	1	0.00
07/08/2026	R213 On 04-November-27			Bond Future	7.97	98.5692	98.5692	98.5692	0.00
07/08/2026	R213 On 04-November-27	8.02	Call	Bond Future	1722	2	2	2	0.00
07/08/2026	R213 On 04-November-27	8.02	Put	Bond Future	1578	2	2	2	0.00
07/08/2026	R214 On 06-August-26			Bond Future	11.97	65.6258	65.6258	65.6258	0.00
07/08/2026	R214 On 05-November-26			Bond Future	9.03	80.7670	81.1801	80.7670	23,956.00
07/08/2026	R214 On 05-November-26	10.97	Call	Bond Future	11915	12	12	12	0.00
07/08/2026	R214 On 05-November-26	10.97	Put	Bond Future	86	0	0	0	0.00
07/08/2026	R214 On 04-February-27			Bond Future	9.07	82.2721	82.6966	82.2721	0.00
07/08/2026	R214 On 04-February-27	9.90	Call	Bond Future	6378	6	6	6	0.00
07/08/2026	R214 On 04-February-27	9.90	Put	Bond Future	1072	1	1	1	0.00
07/08/2026	R214 On 06-May-27			Bond Future	9.10	80.5822	81.0235	80.5822	0.00
07/08/2026	R214 On 06-May-27	8.88	Call	Bond Future	2442	2	2	2	0.00
07/08/2026	R214 On 06-May-27	8.88	Put	Bond Future	3949	4	4	4	0.00
07/08/2026	R214 On 05-August-27			Bond Future	9.14	82.1210	82.6022	82.1210	0.00
07/08/2026	R214 On 05-August-27	9.32	Call	Bond Future	4320	4	4	4	0.00
07/08/2026	R214 On 05-August-27	9.32	Put	Bond Future	3152	3	3	3	0.00
07/08/2026	R214 On 04-November-27			Bond Future	9.20	80.7846	80.7846	80.7846	0.00
07/08/2026	R214 On 04-November-27	9.21	Call	Bond Future	4077	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2026	R214 On 04-November-27	9.21	Put	Bond Future	3987	4	4	4	0.00
07/08/2026	R248 On 06-August-26			Bond Future	12.37	76.8492	76.8492	76.8492	0.00
07/08/2026	R248 On 05-November-26			Bond Future	9.07	98.0609	98.6613	98.0609	286,147.00
07/08/2026	R248 On 05-November-26	11.31	Call	Bond Future	17520	17	18	17	0.00
07/08/2026	R248 On 05-November-26	9.50	Call	Bond Future	5140	5	5	5	0.00
07/08/2026	R248 On 05-November-26	9.50	Put	Bond Future	1369	2	1	2	400.00
07/08/2026	R248 On 05-November-26	11.31	Put	Bond Future	83	0	0	0	0.00
07/08/2026	R248 On 04-February-27			Bond Future	9.12	99.8882	100.5043	99.8882	0.00
07/08/2026	R248 On 04-February-27	10.11	Call	Bond Future	9596	9	10	9	0.00
07/08/2026	R248 On 04-February-27	10.11	Put	Bond Future	1232	1	1	1	0.00
07/08/2026	R248 On 06-May-27			Bond Future	9.15	97.4009	98.0394	97.4009	260.00
07/08/2026	R248 On 06-May-27	9.05	Call	Bond Future	3833	4	4	4	0.00
07/08/2026	R248 On 06-May-27	9.05	Put	Bond Future	4693	5	5	5	0.00
07/08/2026	R248 On 05-August-27			Bond Future	9.18	99.2607	99.9496	99.2607	0.00
07/08/2026	R248 On 05-August-27	9.37	Call	Bond Future	5900	5	6	5	0.00
07/08/2026	R248 On 05-August-27	9.37	Put	Bond Future	4231	4	4	4	0.00
07/08/2026	R248 On 04-November-27			Bond Future	9.23	97.3009	97.3009	97.3009	0.00
07/08/2026	R248 On 04-November-27	9.26	Call	Bond Future	5569	6	6	6	0.00
07/08/2026	R248 On 04-November-27	9.26	Put	Bond Future	5305	5	5	5	0.00
07/08/2026	R2R9 On 06-August-26			Bond Future	9.70	104.8514	104.8514	104.8514	0.00
07/08/2026	R2R9 On 05-November-26			Bond Future	8.92	107.7291	108.1618	107.7291	15,682.00
07/08/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97192	97	97	97	0.00
07/08/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
07/08/2026	R2R9 On 04-February-27			Bond Future	8.97	109.7366	110.1824	109.7366	0.00
07/08/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7807	7	8	7	0.00
07/08/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1077	1	1	1	0.00
07/08/2026	R2R9 On 06-May-27			Bond Future	9.00	106.9035	107.3695	106.9035	0.00
07/08/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2877	3	3	3	0.00
07/08/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	6597	6	7	6	0.00
07/08/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	3289	3	3	3	250.00
07/08/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	1955	2	2	2	250.00
07/08/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	3768	4	4	4	0.00
07/08/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4193	5	4	5	0.00
07/08/2026	R2R9 On 05-August-27			Bond Future	9.05	108.9441	109.4612	108.9441	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
07/08/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4973	5	5	5	0.00
07/08/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	3261	3	3	3	910.00
07/08/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3538	3	4	3	180.00
07/08/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	6227	6	6	6	0.00
07/08/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6965	7	7	7	0.00
07/08/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2413	3	2	3	180.00
07/08/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	4622	5	5	5	0.00
07/08/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	2726	3	3	3	910.00
07/08/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	4947	5	5	5	0.00
07/08/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3404	4	3	4	0.00
07/08/2026	R2R9 On 04-November-27			Bond Future	9.11	106.4427	106.4427	106.4427	0.00
07/08/2026	R2R9 On 04-November-27	9.12	Call	Bond Future	4520	5	5	5	0.00
07/08/2026	R2R9 On 04-November-27	9.12	Put	Bond Future	4418	4	4	4	0.00
07/08/2026	R4R2 On 06-August-26			Bond Future	9.94	105.1355	105.1355	105.1355	0.00
07/08/2026	R4R2 On 05-November-26			Bond Future	9.09	109.1585	109.6436	109.1585	4,116.00
07/08/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	98421	98	98	98	0.00
07/08/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
07/08/2026	R4R2 On 04-February-27			Bond Future	9.13	111.1927	111.6919	111.1927	0.00
07/08/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9256	9	9	9	0.00
07/08/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1172	1	1	1	0.00
07/08/2026	R4R2 On 06-May-27			Bond Future	9.17	108.2620	108.7825	108.2620	0.00
07/08/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3323	3	3	3	0.00
07/08/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4785	5	5	5	0.00
07/08/2026	R4R2 On 05-August-27			Bond Future	9.21	110.3285	110.9018	110.3285	0.00
07/08/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	5764	5	6	5	0.00
07/08/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	3894	4	4	4	0.00
07/08/2026	R4R2 On 04-November-27			Bond Future	9.27	107.7829	107.7829	107.7829	0.00
07/08/2026	R4R2 On 04-November-27	9.28	Call	Bond Future	5168	5	5	5	0.00
07/08/2026	R4R2 On 04-November-27	9.28	Put	Bond Future	5110	5	5	5	0.00
07/08/2026	RR87 On 06-August-26			Bond Future	6.53	101.1299	101.1299	101.1299	0.00
07/08/2026	RR87 On 05-November-26			Bond Future	6.84	102.7162	102.7108	102.7162	0.00
07/08/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
07/08/2026	RR87 On 05-November-26	5.27	Put	Bond Future	180	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
07/08/2026	RR88 On 06-August-26			Bond Future	6.79	105.3468	105.3468	105.3468	0.00
07/08/2026	RR88 On 05-November-26			Bond Future	7.37	105.8909	105.9046	105.8909	0.00
07/08/2026	RR88 On 05-November-26	6.71	Call	Bond Future	14	0	0	0	0.00
07/08/2026	RR88 On 05-November-26	6.71	Put	Bond Future	706	1	1	1	0.00
07/08/2026	RR88 On 04-February-27			Bond Future	7.31	104.0232	104.0425	104.0232	0.00
07/08/2026	RR88 On 04-February-27	7.78	Call	Bond Future	549	1	1	1	0.00
07/08/2026	RR88 On 04-February-27	7.78	Put	Bond Future	156	0	0	0	0.00
07/08/2026	RR88 On 06-May-27			Bond Future	7.04	106.0594	106.0901	106.0594	0.00
07/08/2026	RR88 On 06-May-27	7.89	Call	Bond Future	609	1	1	1	0.00
07/08/2026	RR88 On 06-May-27	7.89	Put	Bond Future	100	0	0	0	0.00
07/08/2026	RR88 On 05-August-27			Bond Future	6.45	102.7782	102.8501	102.7782	0.00
07/08/2026	RR88 On 05-August-27	8.07	Call	Bond Future	619	1	1	1	0.00
07/08/2026	RR88 On 05-August-27	8.07	Put	Bond Future	34	0	0	0	0.00
07/08/2026	RR88 On 04-November-27			Bond Future	4.66	104.6891	104.6891	104.6891	0.00
07/08/2026	RR88 On 04-November-27	6.65	Call	Bond Future	322	0	0	0	0.00
07/08/2026	RR88 On 04-November-27	6.65	Put	Bond Future	83	0	0	0	0.00
07/08/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/08/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00