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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	2029 On 06-August-26			Bond Future	151.2413	151.2283	151.2413	151.2283	8,413
18/06/2026	2029 On 06-August-26	144.10	Call	Bond Future	7141.2600	7128.3000	7.1413	7.1283	0
18/06/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2029 On 05-November-26			Bond Future	152.5782	152.5654	152.5782	152.5654	0
18/06/2026	2029 On 05-November-26	147.56	Call	Bond Future	5018.1800	5005.3800	5.0182	5.0054	0
18/06/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2029 On 04-February-27			Bond Future	155.4445	155.4312	155.4445	155.4312	0
18/06/2026	2029 On 04-February-27	149.72	Call	Bond Future	5724.4800	5711.1500	5.7245	5.7112	0
18/06/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2029 On 06-May-27			Bond Future	157.0077	156.9943	157.0077	156.9943	0
18/06/2026	2029 On 06-May-27	153.32	Call	Bond Future	3687.6800	3674.3200	3.6877	3.6743	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2029 On 05-August-27			Bond Future	160.2065	160.1930	160.2065	160.1930	0
18/06/2026	2029 On 05-August-27	156.72	Call	Bond Future	3486.5100	3472.9500	3.4865	3.4730	0
18/06/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2030 On 06-August-26			Bond Future	7.8134	7.7250	100.8135	101.0790	153,811
18/06/2026	2030 On 06-August-26	7.21	Call	Bond Future	71.7900	107.8000	0.0718	0.1078	1,000
18/06/2026	2030 On 06-August-26	7.21	Put	Bond Future	1900.9400	1671.3700	1.9009	1.6714	0
18/06/2026	2030 On 06-August-26	7.71	Call	Bond Future	448.5500	575.4500	0.4486	0.5755	1,000
18/06/2026	2030 On 06-August-26	7.71	Put	Bond Future	759.2200	620.5400	0.7592	0.6205	0
18/06/2026	2030 On 06-August-26	8.06	Call	Bond Future	1071.1400	1264.8300	1.0711	1.2648	0
18/06/2026	2030 On 06-August-26	8.06	Put	Bond Future	335.3500	263.4600	0.3354	0.2635	1,000
18/06/2026	2030 On 06-August-26	9.22	Call	Bond Future	4127.6900	4388.9900	4.1277	4.3890	0
18/06/2026	2030 On 06-August-26	9.22	Put	Bond Future	17.9300	13.6500	0.0179	0.0137	0
18/06/2026	2030 On 05-November-26			Bond Future	7.8270	7.7309	102.6828	102.9537	15
18/06/2026	2030 On 05-November-26	8.39	Call	Bond Future	2013.3900	2218.2200	2.0134	2.2182	0
18/06/2026	2030 On 05-November-26	8.39	Put	Bond Future	445.9600	379.9400	0.4460	0.3799	0
18/06/2026	2030 On 04-February-27			Bond Future	7.8524	7.7472	100.5801	100.8558	0
18/06/2026	2030 On 04-February-27	7.82	Call	Bond Future	1039.0700	1182.8600	1.0391	1.1829	0
18/06/2026	2030 On 04-February-27	7.82	Put	Bond Future	1123.9100	992.0400	1.1239	0.9920	0
18/06/2026	2030 On 06-May-27			Bond Future	7.8444	7.7283	102.5659	102.8472	0
18/06/2026	2030 On 06-May-27	7.27	Call	Bond Future	540.5300	634.7000	0.5405	0.6347	0
18/06/2026	2030 On 06-May-27	7.27	Put	Bond Future	1941.7400	1754.6000	1.9417	1.7546	0
18/06/2026	2030 On 05-August-27			Bond Future	7.8237	7.6942	100.6240	100.9110	0
18/06/2026	2030 On 05-August-27	8.11	Call	Bond Future	1540.9600	1716.6800	1.5410	1.7167	0
18/06/2026	2030 On 05-August-27	8.11	Put	Bond Future	909.8500	798.5400	0.9099	0.7985	0
18/06/2026	2031 On 06-August-26			Bond Future	117.0831	117.0722	117.0831	117.0722	5,826
18/06/2026	2031 On 06-August-26	113.81	Call	Bond Future	3286.1100	3276.3100	3.2861	3.2763	0
18/06/2026	2031 On 06-August-26	113.81	Put	Bond Future	13.0200	14.1300	0.0130	0.0141	0
18/06/2026	2031 On 05-November-26			Bond Future	119.2822	119.2714	119.2822	119.2714	7,356
18/06/2026	2031 On 05-November-26	111.49	Call	Bond Future	7792.5000	7781.7500	7.7925	7.7818	0
18/06/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.3200	0.3400	0.0003	0.0003	0
18/06/2026	2031 On 04-February-27			Bond Future	119.0181	119.0069	119.0181	119.0069	0
18/06/2026	2031 On 04-February-27	116.18	Call	Bond Future	3073.6800	3065.6900	3.0737	3.0657	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2026	2031 On 04-February-27	116.18	Put	Bond Future	235.5800	238.8200	0.2356	0.2388	0
18/06/2026	2031 On 06-May-27			Bond Future	121.3937	121.3825	121.3937	121.3825	0
18/06/2026	2031 On 06-May-27	116.87	Call	Bond Future	4609.8400	4599.9300	4.6098	4.5999	0
18/06/2026	2031 On 06-May-27	116.87	Put	Bond Future	86.1400	87.4600	0.0861	0.0875	0
18/06/2026	2031 On 05-August-27			Bond Future	121.3015	121.2898	121.3015	121.2898	0
18/06/2026	2031 On 05-August-27	121.41	Call	Bond Future	1244.2200	1240.0500	1.2442	1.2401	0
18/06/2026	2031 On 05-August-27	121.41	Put	Bond Future	1352.7000	1360.2200	1.3527	1.3602	0
18/06/2026	2032 On 06-August-26			Bond Future	8.0615	7.9795	103.8446	104.2132	147,308
18/06/2026	2032 On 06-August-26	10.12	Call	Bond Future	8733.4100	9100.7700	8.7334	9.1008	0
18/06/2026	2032 On 06-August-26	10.12	Put	Bond Future	6.2500	4.9800	0.0063	0.0050	0
18/06/2026	2032 On 05-November-26			Bond Future	8.0883	8.0015	101.6101	101.9859	41,770
18/06/2026	2032 On 05-November-26	9.16	Call	Bond Future	4885.9800	5210.4400	4.8860	5.2104	0
18/06/2026	2032 On 05-November-26	9.16	Put	Bond Future	386.4100	335.1000	0.3864	0.3351	0
18/06/2026	2032 On 04-February-27			Bond Future	8.1244	8.0324	103.4945	103.8771	0
18/06/2026	2032 On 04-February-27	8.48	Call	Bond Future	2746.4400	2996.1200	2.7464	2.9961	0
18/06/2026	2032 On 04-February-27	8.48	Put	Bond Future	1284.5500	1151.6700	1.2846	1.1517	0
18/06/2026	2032 On 06-May-27			Bond Future	8.1326	8.0348	101.3758	101.7661	0
18/06/2026	2032 On 06-May-27	7.80	Call	Bond Future	1395.2000	1561.9100	1.3952	1.5619	0
18/06/2026	2032 On 06-May-27	7.80	Put	Bond Future	2730.1100	2506.5400	2.7301	2.5065	0
18/06/2026	2032 On 05-August-27			Bond Future	8.1347	8.0305	103.4197	103.8179	0
18/06/2026	2032 On 05-August-27	8.42	Call	Bond Future	2771.6300	3014.0500	2.7716	3.0141	0
18/06/2026	2032 On 05-August-27	8.42	Put	Bond Future	1691.3200	1535.5400	1.6913	1.5355	0
18/06/2026	2033 On 06-August-26			Bond Future	148.3755	148.3609	148.3755	148.3609	22,135
18/06/2026	2033 On 06-August-26	134.25	Call	Bond Future	14125.4700	14110.9100	14.1255	14.1109	0
18/06/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2033 On 05-November-26			Bond Future	149.5550	149.5406	149.5550	149.5406	0
18/06/2026	2033 On 05-November-26	137.26	Call	Bond Future	12295.0400	12280.6400	12.2950	12.2806	0
18/06/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2033 On 04-February-27			Bond Future	152.3646	152.3496	152.3646	152.3496	0
18/06/2026	2033 On 04-February-27	142.71	Call	Bond Future	9654.5800	9639.6400	9.6546	9.6396	0
18/06/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2033 On 06-May-27			Bond Future	153.7607	153.7457	153.7607	153.7457	0
18/06/2026	2033 On 06-May-27	151.21	Call	Bond Future	2550.7100	2535.6900	2.5507	2.5357	0

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18/06/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2033 On 05-August-27			Bond Future	156.8934	156.8781	156.8934	156.8781	0
18/06/2026	2033 On 05-August-27	153.15	Call	Bond Future	3743.3700	3728.1400	3.7434	3.7281	0
18/06/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2037 On 06-August-26			Bond Future	8.5704	8.5148	99.7918	100.1709	248,279
18/06/2026	2037 On 06-August-26	9.30	Call	Bond Future	5066.8800	5410.8700	5.0669	5.4109	0
18/06/2026	2037 On 06-August-26	9.30	Put	Bond Future	266.0300	230.9400	0.2660	0.2309	8,000
18/06/2026	2037 On 06-August-26	10.02	Call	Bond Future	9284.1300	9657.4300	9.2841	9.6574	2,541
18/06/2026	2037 On 06-August-26	10.02	Put	Bond Future	45.0600	39.2800	0.0451	0.0393	0
18/06/2026	2037 On 06-August-26	10.70	Call	Bond Future	13185.7800	13563.8300	13.1858	13.5638	0
18/06/2026	2037 On 06-August-26	10.70	Put	Bond Future	9.1200	8.0900	0.0091	0.0081	2,541
18/06/2026	2037 On 06-August-26	11.30	Call	Bond Future	16460.2800	16839.2600	16.4603	16.8393	0
18/06/2026	2037 On 06-August-26	11.30	Put	Bond Future	0.9200	0.8200	0.0009	0.0008	2,541
18/06/2026	2037 On 06-August-26	11.71	Call	Bond Future	18605.0200	18984.0800	18.6050	18.9841	0
18/06/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.1500	0.1300	0.0002	0.0001	0
18/06/2026	2037 On 05-November-26			Bond Future	8.6031	8.5454	101.6423	102.0287	0
18/06/2026	2037 On 05-November-26	9.46	Call	Bond Future	6317.7600	6636.8000	6.3178	6.6368	4,490
18/06/2026	2037 On 05-November-26	9.46	Put	Bond Future	803.8800	736.5000	0.8039	0.7365	0
18/06/2026	2037 On 05-November-26	10.23	Call	Bond Future	10443.4400	10802.8100	10.4434	10.8028	0
18/06/2026	2037 On 05-November-26	10.23	Put	Bond Future	318.3600	291.3100	0.3184	0.2913	4,490
18/06/2026	2037 On 05-November-26	10.62	Call	Bond Future	12550.8500	12919.9800	12.5509	12.9200	0
18/06/2026	2037 On 05-November-26	10.62	Put	Bond Future	206.1800	188.8900	0.2062	0.1889	0
18/06/2026	2037 On 05-November-26	10.83	Call	Bond Future	13664.4600	14037.7500	13.6645	14.0378	0
18/06/2026	2037 On 05-November-26	10.83	Put	Bond Future	155.4900	142.3600	0.1555	0.1424	4,490
18/06/2026	2037 On 04-February-27			Bond Future	8.6421	8.5823	99.2698	99.6632	0
18/06/2026	2037 On 04-February-27	8.44	Call	Bond Future	2379.6200	2564.9700	2.3796	2.5650	4,490
18/06/2026	2037 On 04-February-27	8.44	Put	Bond Future	3716.2500	3508.1800	3.7163	3.5082	0
18/06/2026	2037 On 04-February-27	9.31	Call	Bond Future	5780.4600	6070.9300	5.7805	6.0709	0
18/06/2026	2037 On 04-February-27	9.31	Put	Bond Future	1527.2100	1424.2600	1.5272	1.4243	4,490
18/06/2026	2037 On 04-February-27	9.51	Call	Bond Future	6742.2600	7049.3800	6.7423	7.0494	0
18/06/2026	2037 On 04-February-27	9.51	Put	Bond Future	1262.6100	1176.3100	1.2626	1.1763	0
18/06/2026	2037 On 04-February-27	9.81	Call	Bond Future	8235.5400	8562.8000	8.2355	8.5628	0
18/06/2026	2037 On 04-February-27	9.81	Put	Bond Future	955.6000	889.4400	0.9556	0.8894	4,490
18/06/2026	2037 On 06-May-27			Bond Future	8.6691	8.6069	101.2299	101.6312	0

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18/06/2026	2037 On 06-May-27	8.58	Call	Bond Future	3090.0600	3295.5600	3.0901	3.2956	0
18/06/2026	2037 On 06-May-27	8.58	Put	Bond Future	3665.7100	3469.8400	3.6657	3.4698	0
18/06/2026	2037 On 05-August-27			Bond Future	8.6946	8.6299	99.0104	99.4199	0
18/06/2026	2037 On 05-August-27	9.05	Call	Bond Future	4977.2100	5235.2000	4.9772	5.2352	0
18/06/2026	2037 On 05-August-27	9.05	Put	Bond Future	2766.6200	2615.1000	2.7666	2.6151	0
18/06/2026	2038 On 06-August-26			Bond Future	163.5411	163.3614	163.5411	163.3614	4,204
18/06/2026	2038 On 06-August-26	144.72	Call	Bond Future	18821.0500	18641.4000	18.8211	18.6414	0
18/06/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2038 On 05-November-26			Bond Future	166.6128	166.4301	166.6128	166.4301	1,467
18/06/2026	2038 On 05-November-26	146.31	Call	Bond Future	20302.7500	20120.0600	20.3028	20.1201	0
18/06/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2038 On 04-February-27			Bond Future	167.4685	167.2821	167.4685	167.2821	0
18/06/2026	2038 On 04-February-27	153.83	Call	Bond Future	13638.5200	13452.1400	13.6385	13.4521	0
18/06/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2038 On 06-May-27			Bond Future	170.8107	170.6209	170.8107	170.6209	0
18/06/2026	2038 On 06-May-27	166.10	Call	Bond Future	4710.6800	4520.8600	4.7107	4.5209	0
18/06/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2038 On 05-August-27			Bond Future	171.9614	171.7676	171.9614	171.7676	0
18/06/2026	2038 On 05-August-27	169.13	Call	Bond Future	2831.4400	2637.6400	2.8314	2.6376	0
18/06/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2040 On 06-August-26			Bond Future	8.8625	8.8071	101.3564	101.7921	84,385
18/06/2026	2040 On 06-August-26	9.20	Call	Bond Future	3437.6600	3773.0100	3.4377	3.7730	0
18/06/2026	2040 On 06-August-26	9.20	Put	Bond Future	842.0700	741.6900	0.8421	0.7417	13,500
18/06/2026	2040 On 06-August-26	12.19	Call	Bond Future	21922.6700	22358.3900	21.9227	22.3584	0
18/06/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.1100	0.1000	0.0001	0.0001	0
18/06/2026	2040 On 05-November-26			Bond Future	8.9004	8.8431	103.2360	103.6800	0
18/06/2026	2040 On 05-November-26	9.91	Call	Bond Future	8214.6600	8592.3200	8.2147	8.5923	2,300
18/06/2026	2040 On 05-November-26	9.91	Put	Bond Future	819.5100	753.1200	0.8195	0.7531	0
18/06/2026	2040 On 05-November-26	10.67	Call	Bond Future	12802.7200	13219.0200	12.8027	13.2190	0
18/06/2026	2040 On 05-November-26	10.67	Put	Bond Future	340.2000	312.4500	0.3402	0.3125	2,300
18/06/2026	2040 On 05-November-26	11.06	Call	Bond Future	15132.1300	15558.2800	15.1321	15.5583	0
18/06/2026	2040 On 05-November-26	11.06	Put	Bond Future	221.7400	203.8400	0.2217	0.2038	0
18/06/2026	2040 On 05-November-26	11.27	Call	Bond Future	16363.3700	16793.3300	16.3634	16.7933	0

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18/06/2026	2040 On 05-November-26	11.27	Put	Bond Future	175.4500	161.3600	0.1755	0.1614	2,300
18/06/2026	2040 On 04-February-27			Bond Future	8.9442	8.8850	100.6426	101.0947	0
18/06/2026	2040 On 04-February-27	8.78	Call	Bond Future	2966.1400	3186.9800	2.9661	3.1870	2,300
18/06/2026	2040 On 04-February-27	8.78	Put	Bond Future	4226.7800	3995.4900	4.2268	3.9955	0
18/06/2026	2040 On 04-February-27	9.67	Call	Bond Future	7068.7200	7407.4500	7.0687	7.4075	0
18/06/2026	2040 On 04-February-27	9.67	Put	Bond Future	1751.0200	1637.6200	1.7510	1.6376	2,300
18/06/2026	2040 On 04-February-27	9.93	Call	Bond Future	8509.9300	8871.2400	8.5099	8.8712	0
18/06/2026	2040 On 04-February-27	9.93	Put	Bond Future	1383.7800	1292.9600	1.3838	1.2930	0
18/06/2026	2040 On 04-February-27	10.17	Call	Bond Future	9875.4600	10253.4900	9.8755	10.2535	0
18/06/2026	2040 On 04-February-27	10.17	Put	Bond Future	1122.9900	1048.8900	1.1230	1.0489	2,300
18/06/2026	2040 On 06-May-27			Bond Future	8.9776	8.9163	102.6298	103.0911	0
18/06/2026	2040 On 06-May-27	8.88	Call	Bond Future	3669.4100	3906.1500	3.6694	3.9062	0
18/06/2026	2040 On 06-May-27	8.88	Put	Bond Future	4405.6200	4181.0500	4.4056	4.1811	0
18/06/2026	2040 On 05-August-27			Bond Future	9.0102	8.9468	100.1880	100.6586	0
18/06/2026	2040 On 05-August-27	9.33	Call	Bond Future	5774.7200	6067.7800	5.7747	6.0678	0
18/06/2026	2040 On 05-August-27	9.33	Put	Bond Future	3447.4700	3269.9400	3.4475	3.2699	0
18/06/2026	2043 On 06-August-26			Bond Future	125.2025	125.1892	125.2025	125.1892	3,416
18/06/2026	2043 On 06-August-26	110.88	Call	Bond Future	14324.1646	14311.0164	14.3242	14.3110	0
18/06/2026	2043 On 06-August-26	110.88	Put	Bond Future	1.6346	1.8564	0.0016	0.0019	0
18/06/2026	2043 On 05-November-26			Bond Future	127.5542	127.5410	127.5542	127.5410	0
18/06/2026	2043 On 05-November-26	112.84	Call	Bond Future	14785.1073	14773.8144	14.7851	14.7738	0
18/06/2026	2043 On 05-November-26	112.84	Put	Bond Future	70.9473	72.8344	0.0709	0.0728	0
18/06/2026	2043 On 04-February-27			Bond Future	126.9996	126.9859	126.9996	126.9859	0
18/06/2026	2043 On 04-February-27	117.63	Call	Bond Future	10151.1632	10144.4149	10.1512	10.1444	0
18/06/2026	2043 On 04-February-27	117.63	Put	Bond Future	781.5432	788.5149	0.7815	0.7885	0
18/06/2026	2043 On 06-May-27			Bond Future	129.5347	129.5209	129.5347	129.5209	0
18/06/2026	2043 On 06-May-27	127.48	Call	Bond Future	5408.6638	5407.0420	5.4087	5.4070	0
18/06/2026	2043 On 06-May-27	127.48	Put	Bond Future	3353.9538	3366.1520	3.3540	3.3662	0
18/06/2026	2043 On 05-August-27			Bond Future	129.1518	129.1375	129.1518	129.1375	0
18/06/2026	2043 On 05-August-27	129.56	Call	Bond Future	4545.3634	4543.8697	4.5454	4.5439	0
18/06/2026	2043 On 05-August-27	129.56	Put	Bond Future	4953.5534	4966.3897	4.9536	4.9664	0
18/06/2026	2044 On 06-August-26			Bond Future	9.0015	8.9563	98.0859	98.4749	51,886
18/06/2026	2044 On 06-August-26	9.00	Call	Bond Future	1985.0300	2209.3300	1.9850	2.2093	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2026	2044 On 06-August-26	9.00	Put	Bond Future	1997.7300	1832.9800	1.9977	1.8330	7,000
18/06/2026	2044 On 06-August-26	9.25	Call	Bond Future	3253.8200	3537.8100	3.2538	3.5378	0
18/06/2026	2044 On 06-August-26	9.25	Put	Bond Future	1155.8200	1050.7600	1.1558	1.0508	7,000
18/06/2026	2044 On 06-August-26	9.75	Call	Bond Future	6482.0000	6835.8300	6.4820	6.8358	0
18/06/2026	2044 On 06-August-26	9.75	Put	Bond Future	363.3000	328.0800	0.3633	0.3281	14,500
18/06/2026	2044 On 06-August-26	12.42	Call	Bond Future	23756.4900	24145.5300	23.7565	24.1455	0
18/06/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.1800	0.1700	0.0002	0.0002	0
18/06/2026	2044 On 05-November-26			Bond Future	9.0386	8.9921	99.9047	100.3013	92,161
18/06/2026	2044 On 05-November-26	11.34	Call	Bond Future	17162.8400	17545.3800	17.1628	17.5454	0
18/06/2026	2044 On 05-November-26	11.34	Put	Bond Future	231.1400	217.0500	0.2311	0.2171	0
18/06/2026	2044 On 04-February-27			Bond Future	9.0811	9.0331	97.3748	97.7785	0
18/06/2026	2044 On 04-February-27	10.18	Call	Bond Future	10031.6100	10361.9700	10.0316	10.3620	0
18/06/2026	2044 On 04-February-27	10.18	Put	Bond Future	1425.7200	1352.3400	1.4257	1.3523	0
18/06/2026	2044 On 06-May-27			Bond Future	9.1142	9.0647	99.2975	99.7094	0
18/06/2026	2044 On 06-May-27	9.08	Call	Bond Future	4367.9600	4589.1300	4.3680	4.5891	0
18/06/2026	2044 On 06-May-27	9.08	Put	Bond Future	4652.3600	4461.6000	4.6524	4.4616	0
18/06/2026	2044 On 05-August-27			Bond Future	9.1466	9.0957	96.9138	97.3341	0
18/06/2026	2044 On 05-August-27	9.44	Call	Bond Future	6326.6300	6587.3400	6.3266	6.5873	0
18/06/2026	2044 On 05-August-27	9.44	Put	Bond Future	3959.3000	3799.7600	3.9593	3.7998	0
18/06/2026	2046 On 06-August-26			Bond Future	146.6793	147.0956	146.6793	147.0956	18,596
18/06/2026	2046 On 06-August-26	122.38	Call	Bond Future	24299.2700	24715.6400	24.2993	24.7156	0
18/06/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2046 On 05-November-26			Bond Future	147.0716	147.4963	147.0716	147.4963	0
18/06/2026	2046 On 05-November-26	125.48	Call	Bond Future	21591.5800	22016.2800	21.5916	22.0163	0
18/06/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2046 On 04-February-27			Bond Future	149.8343	150.2667	149.8343	150.2667	0
18/06/2026	2046 On 04-February-27	131.09	Call	Bond Future	18744.3300	19176.6500	18.7443	19.1767	0
18/06/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2046 On 06-May-27			Bond Future	150.4068	150.8480	150.4068	150.8480	0
18/06/2026	2046 On 06-May-27	148.99	Call	Bond Future	1416.8100	1857.9900	1.4168	1.8580	0
18/06/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2046 On 05-August-27			Bond Future	153.4714	153.9216	153.4714	153.9216	0
18/06/2026	2046 On 05-August-27	149.17	Call	Bond Future	4301.3900	4751.5900	4.3014	4.7516	0
18/06/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2026	2050 On 06-August-26			Bond Future	148.8110	149.3049	148.8110	149.3049	18,177
18/06/2026	2050 On 06-August-26	123.27	Call	Bond Future	25541.0100	26034.8800	25.5410	26.0349	0
18/06/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2050 On 05-November-26			Bond Future	151.6057	152.1093	151.6057	152.1093	0
18/06/2026	2050 On 05-November-26	123.84	Call	Bond Future	27765.6600	28269.2600	27.7657	28.2693	0
18/06/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2050 On 04-February-27			Bond Future	151.9228	152.4355	151.9228	152.4355	0
18/06/2026	2050 On 04-February-27	132.39	Call	Bond Future	19532.7700	20045.5000	19.5328	20.0455	0
18/06/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2050 On 06-May-27			Bond Future	154.9547	155.4778	154.9547	155.4778	0
18/06/2026	2050 On 06-May-27	150.46	Call	Bond Future	4494.7300	5017.7800	4.4947	5.0178	0
18/06/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	2050 On 05-August-27			Bond Future	155.5178	156.0515	155.5178	156.0515	0
18/06/2026	2050 On 05-August-27	152.97	Call	Bond Future	2547.8400	3081.4700	2.5478	3.0815	0
18/06/2026	2050 On 05-August-27	152.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	AL37 On 06-August-26			Index Future	1299.8650	1303.9400	1299.8650	1,303.9400	0
18/06/2026	AL37 On 05-November-26			Index Future	1324.2220	1328.3770	1324.2220	1,328.3770	0
18/06/2026	AL37 On 04-February-27			Index Future	1348.7890	1353.0190	1348.7890	1,353.0190	0
18/06/2026	AL37 On 06-May-27			Index Future	1375.3940	1379.7100	1375.3940	1,379.7100	0
18/06/2026	AL37 On 05-August-27			Index Future	1402.8330	1407.2350	1402.8330	1,407.2350	0
18/06/2026	AL7T On 06-August-26			Index Future	1704.2120	1710.5430	1704.2120	1,710.5430	0
18/06/2026	AL7T On 05-November-26			Index Future	1736.1460	1742.6000	1736.1460	1,742.6000	0
18/06/2026	AL7T On 04-February-27			Index Future	1768.3550	1774.9260	1768.3550	1,774.9260	0
18/06/2026	AL7T On 06-May-27			Index Future	1803.2360	1809.9400	1803.2360	1,809.9400	0
18/06/2026	AL7T On 05-August-27			Index Future	1839.2100	1846.0490	1839.2100	1,846.0490	0
18/06/2026	ALBI On 06-August-26			Index Future	1437.5440	1442.8610	1437.5440	1,442.8610	73
18/06/2026	ALBI On 05-November-26			Index Future	1464.4810	1469.9010	1464.4810	1,469.9010	0
18/06/2026	ALBI On 04-February-27			Index Future	1491.6500	1497.1680	1491.6500	1,497.1680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2026	ALBI On 06-May-27			Index Future	1521.0730	1526.7030	1521.0730	1,526.7030	0
18/06/2026	ALBI On 05-August-27			Index Future	1551.4180	1557.1610	1551.4180	1,557.1610	0
18/06/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/06/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/06/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/06/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	ES33 On 06-August-26			Bond Future	8.7616	8.7007	96.4836	96.7879	0
18/06/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14614.9300	14919.2700	14.6149	14.9193	0
18/06/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	ES33 On 05-November-26			Bond Future	8.8126	8.7487	94.5021	94.8124	0
18/06/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9173.6600	9484.0000	9.1737	9.4840	0
18/06/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	ES33 On 04-February-27			Bond Future	8.8755	8.8084	96.2770	96.5930	0
18/06/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3780.4000	4096.4200	3.7804	4.0964	0
18/06/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	ES33 On 06-May-27			Bond Future	8.9141	8.8437	94.4024	94.7248	0
18/06/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	ES33 On 06-May-27	8.80	Put	Bond Future	522.9400	200.4800	0.5229	0.2005	0
18/06/2026	ES33 On 05-August-27			Bond Future	8.9495	8.8754	96.3261	96.6552	0
18/06/2026	ES33 On 05-August-27	9.27	Call	Bond Future	1405.7100	1734.8000	1.4057	1.7348	0
18/06/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	ES42 On 06-August-26			Bond Future	9.3098	9.2545	95.8937	96.3254	0
18/06/2026	ES42 On 06-August-26	12.65	Call	Bond Future	21419.3500	21851.0900	21.4194	21.8511	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	ES42 On 05-November-26			Bond Future	9.3576	9.3005	93.4305	93.8706	0
18/06/2026	ES42 On 05-November-26	11.66	Call	Bond Future	15465.7200	15905.8000	15.4657	15.9058	0
18/06/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	ES42 On 04-February-27			Bond Future	9.4111	9.3522	95.1849	95.6331	0
18/06/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6324.9600	6773.2300	6.3250	6.7732	0
18/06/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	ES42 On 06-May-27			Bond Future	9.4523	9.3914	92.8202	93.2775	0
18/06/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	ES42 On 06-May-27	9.33	Put	Bond Future	922.1700	464.8100	0.9222	0.4648	0
18/06/2026	ES42 On 05-August-27			Bond Future	9.4912	9.4284	94.7120	95.1786	0
18/06/2026	ES42 On 05-August-27	9.84	Call	Bond Future	2529.9600	2996.6000	2.5300	2.9966	0
18/06/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	GOVI On 06-August-26			GOVI	1410.8270	1416.1910	1410.8270	1,416.1910	734
18/06/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2218270.0000	2271910.0000	221.8270	227.1910	0
18/06/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	GOVI On 05-November-26			GOVI	1437.2630	1442.7310	1437.2630	1,442.7310	2
18/06/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1602630.0000	1657310.0000	160.2630	165.7310	0
18/06/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	GOVI On 04-February-27			GOVI	1463.9270	1469.4950	1463.9270	1,469.4950	0
18/06/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	949270.0000	1004950.0000	94.9270	100.4950	0
18/06/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	GOVI On 06-May-27			GOVI	1492.8040	1498.4830	1492.8040	1,498.4830	0
18/06/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	658040.0000	714830.0000	65.8040	71.4830	0
18/06/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	GOVI On 05-August-27			GOVI	1522.5850	1528.3790	1522.5850	1,528.3790	0
18/06/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	575850.0000	633790.0000	57.5850	63.3790	0
18/06/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/06/2026	I258 On 06-August-26			Bond Future	135.9702	135.9564	135.9702	135.9564	0
18/06/2026	I258 On 06-August-26	112.95	Call	Bond Future	23021.4650	23007.8195	23.0215	23.0078	0
18/06/2026	I258 On 06-August-26	112.95	Put	Bond Future	1.2650	1.4495	0.0013	0.0014	0
18/06/2026	I258 On 05-November-26			Bond Future	138.5240	138.5103	138.5240	138.5103	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2026	I258 On 05-November-26	114.95	Call	Bond Future	23662.8171	23651.5160	23.6628	23.6515	0
18/06/2026	I258 On 05-November-26	114.95	Put	Bond Future	88.8571	91.1960	0.0889	0.0912	0
18/06/2026	I258 On 04-February-27			Bond Future	138.1757	138.1615	138.1757	138.1615	0
18/06/2026	I258 On 04-February-27	118.90	Call	Bond Future	19901.7030	19893.9140	19.9017	19.8939	0
18/06/2026	I258 On 04-February-27	118.90	Put	Bond Future	626.0230	632.4240	0.6260	0.6324	0
18/06/2026	I258 On 06-May-27			Bond Future	140.9336	140.9194	140.9336	140.9194	0
18/06/2026	I258 On 06-May-27	134.78	Call	Bond Future	10424.1345	10424.7968	10.4241	10.4248	0
18/06/2026	I258 On 06-May-27	134.78	Put	Bond Future	4270.5645	4285.4368	4.2706	4.2854	0
18/06/2026	I258 On 05-August-27			Bond Future	140.7829	140.7682	140.7829	140.7682	0
18/06/2026	I258 On 05-August-27	138.93	Call	Bond Future	8724.1399	8725.1538	8.7241	8.7252	0
18/06/2026	I258 On 05-August-27	138.93	Put	Bond Future	6871.2599	6886.9938	6.8713	6.8870	0
18/06/2026	IGOV On 06-August-26			Index Future	457.3980	457.7820	457.3980	457.7820	250
18/06/2026	IGOV On 05-November-26			Index Future	466.0800	466.4730	466.0800	466.4730	8
18/06/2026	IGOV On 04-February-27			Index Future	474.8370	475.2360	474.8370	475.2360	0
18/06/2026	IGOV On 06-May-27			Index Future	484.3100	484.7190	484.3100	484.7190	0
18/06/2026	IGOV On 05-August-27			Index Future	494.0770	494.4940	494.0770	494.4940	0
18/06/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/06/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/06/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/06/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/06/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/06/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/06/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/06/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/06/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/06/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/06/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/06/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
18/06/2026	R033 On 06-August-26			Bond Future	8.1419	8.0600	113.0226	113.4612	9,292
18/06/2026	R033 On 06-August-26	10.25	Call	Bond Future	10574.2700	11011.6500	10.5743	11.0117	0
18/06/2026	R033 On 06-August-26	10.25	Put	Bond Future	5.9700	4.7400	0.0060	0.0047	0
18/06/2026	R033 On 05-November-26			Bond Future	8.1702	8.0841	110.0760	110.5230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2026	R033 On 05-November-26	9.33	Call	Bond Future	6200.5200	6593.7300	6.2005	6.5937	0
18/06/2026	R033 On 05-November-26	9.33	Put	Bond Future	401.3900	347.5600	0.4014	0.3476	0
18/06/2026	R033 On 04-February-27			Bond Future	8.2071	8.1163	112.1173	112.5724	0
18/06/2026	R033 On 04-February-27	8.65	Call	Bond Future	3587.3500	3896.6300	3.5874	3.8966	0
18/06/2026	R033 On 04-February-27	8.65	Put	Bond Future	1400.9800	1255.1200	1.4010	1.2551	0
18/06/2026	R033 On 06-May-27			Bond Future	8.2190	8.1231	109.2862	109.7506	0
18/06/2026	R033 On 06-May-27	7.93	Call	Bond Future	1777.7500	1982.9800	1.7778	1.9830	0
18/06/2026	R033 On 06-May-27	7.93	Put	Bond Future	3184.9900	2925.8800	3.1850	2.9259	0
18/06/2026	R033 On 05-August-27			Bond Future	8.2258	8.1244	111.4897	111.9634	0
18/06/2026	R033 On 05-August-27	8.54	Call	Bond Future	3461.9900	3754.5400	3.4620	3.7545	0
18/06/2026	R033 On 05-August-27	8.54	Put	Bond Future	2011.0200	1829.7900	2.0110	1.8298	0
18/06/2026	R035 On 06-August-26			Bond Future	8.2853	8.2243	107.5338	107.9116	88,380
18/06/2026	R035 On 06-August-26	7.70	Call	Bond Future	256.8100	326.5500	0.2568	0.3266	4,876
18/06/2026	R035 On 06-August-26	7.70	Put	Bond Future	3956.9800	3648.8900	3.9570	3.6489	0
18/06/2026	R035 On 06-August-26	7.90	Call	Bond Future	477.9000	588.3400	0.4779	0.5883	0
18/06/2026	R035 On 06-August-26	7.90	Put	Bond Future	2894.7400	2627.3500	2.8947	2.6274	0
18/06/2026	R035 On 06-August-26	7.95	Call	Bond Future	552.1300	674.4600	0.5521	0.6745	4,876
18/06/2026	R035 On 06-August-26	7.95	Put	Bond Future	2651.2300	2395.7300	2.6512	2.3957	0
18/06/2026	R035 On 06-August-26	8.29	Call	Bond Future	1368.6000	1583.2200	1.3686	1.5832	1,000
18/06/2026	R035 On 06-August-26	8.29	Put	Bond Future	1339.3000	1176.0900	1.3393	1.1761	0
18/06/2026	R035 On 06-August-26	8.34	Call	Bond Future	1536.2000	1764.1600	1.5362	1.7642	0
18/06/2026	R035 On 06-August-26	8.34	Put	Bond Future	1198.5900	1048.7200	1.1986	1.0487	4,876
18/06/2026	R035 On 06-August-26	8.71	Call	Bond Future	3074.4900	3381.6200	3.0745	3.3816	350
18/06/2026	R035 On 06-August-26	8.71	Put	Bond Future	491.8200	421.1200	0.4918	0.4211	0
18/06/2026	R035 On 06-August-26	8.79	Call	Bond Future	3461.6500	3780.6500	3.4617	3.7807	1,000
18/06/2026	R035 On 06-August-26	8.79	Put	Bond Future	401.8900	343.0600	0.4019	0.3431	0
18/06/2026	R035 On 06-August-26	9.13	Call	Bond Future	5224.0300	5576.1100	5.2240	5.5761	200
18/06/2026	R035 On 06-August-26	9.13	Put	Bond Future	168.9900	143.2400	0.1690	0.1432	0
18/06/2026	R035 On 06-August-26	9.21	Call	Bond Future	5654.7500	6011.5300	5.6548	6.0115	0
18/06/2026	R035 On 06-August-26	9.21	Put	Bond Future	137.7300	116.6800	0.1377	0.1167	350
18/06/2026	R035 On 06-August-26	9.22	Call	Bond Future	5708.7900	6066.1000	5.7088	6.0661	250
18/06/2026	R035 On 06-August-26	9.22	Put	Bond Future	134.2300	113.7100	0.1342	0.1137	0
18/06/2026	R035 On 06-August-26	9.39	Call	Bond Future	6633.1000	6997.6500	6.6331	6.9977	0
18/06/2026	R035 On 06-August-26	9.39	Put	Bond Future	86.8900	73.6100	0.0869	0.0736	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2026	R035 On 06-August-26	9.63	Call	Bond Future	7943.7500	8314.4600	7.9438	8.3145	0
18/06/2026	R035 On 06-August-26	9.63	Put	Bond Future	47.0800	39.9600	0.0471	0.0400	200
18/06/2026	R035 On 06-August-26	9.71	Call	Bond Future	8379.7800	8751.8400	8.3798	8.7518	0
18/06/2026	R035 On 06-August-26	9.71	Put	Bond Future	38.4200	32.6500	0.0384	0.0327	350
18/06/2026	R035 On 06-August-26	9.72	Call	Bond Future	8434.2200	8806.4300	8.4342	8.8064	0
18/06/2026	R035 On 06-August-26	9.72	Put	Bond Future	37.4600	31.8400	0.0375	0.0318	250
18/06/2026	R035 On 06-August-26	10.13	Call	Bond Future	10645.6900	11021.5900	10.6457	11.0216	0
18/06/2026	R035 On 06-August-26	10.13	Put	Bond Future	13.5100	11.5800	0.0135	0.0116	200
18/06/2026	R035 On 06-August-26	10.22	Call	Bond Future	11124.5000	11500.8000	11.1245	11.5008	0
18/06/2026	R035 On 06-August-26	10.22	Put	Bond Future	10.8500	9.3200	0.0109	0.0093	250
18/06/2026	R035 On 06-August-26	11.06	Call	Bond Future	15453.5600	15831.3100	15.4536	15.8313	0
18/06/2026	R035 On 06-August-26	11.06	Put	Bond Future	0.5500	0.4700	0.0006	0.0005	0
18/06/2026	R035 On 05-November-26			Bond Future	8.3158	8.2522	105.0254	105.4106	27,811
18/06/2026	R035 On 05-November-26	7.97	Call	Bond Future	1263.9600	1414.1500	1.2640	1.4142	600
18/06/2026	R035 On 05-November-26	7.97	Put	Bond Future	3379.7200	3144.7400	3.3797	3.1447	0
18/06/2026	R035 On 05-November-26	8.47	Call	Bond Future	2688.2200	2923.3700	2.6882	2.9234	0
18/06/2026	R035 On 05-November-26	8.47	Put	Bond Future	1762.1000	1612.0800	1.7621	1.6121	600
18/06/2026	R035 On 05-November-26	8.80	Call	Bond Future	4002.0900	4283.6600	4.0021	4.2837	200
18/06/2026	R035 On 05-November-26	8.80	Put	Bond Future	1130.0400	1026.4400	1.1300	1.0264	0
18/06/2026	R035 On 05-November-26	8.97	Call	Bond Future	4757.0200	5057.5300	4.7570	5.0575	0
18/06/2026	R035 On 05-November-26	8.97	Put	Bond Future	901.1300	816.4700	0.9011	0.8165	600
18/06/2026	R035 On 05-November-26	9.30	Call	Bond Future	6319.2200	6647.5900	6.3192	6.6476	0
18/06/2026	R035 On 05-November-26	9.30	Put	Bond Future	588.8500	532.0500	0.5889	0.5321	200
18/06/2026	R035 On 05-November-26	9.80	Call	Bond Future	8799.1200	9153.4700	8.7991	9.1535	0
18/06/2026	R035 On 05-November-26	9.80	Put	Bond Future	315.0100	284.1900	0.3150	0.2842	200
18/06/2026	R035 On 05-November-26	10.03	Call	Bond Future	9955.6700	10317.5100	9.9557	10.3175	0
18/06/2026	R035 On 05-November-26	10.03	Put	Bond Future	238.7700	215.4400	0.2388	0.2154	0
18/06/2026	R035 On 04-February-27			Bond Future	8.3540	8.2876	106.9733	107.3654	0
18/06/2026	R035 On 04-February-27	7.70	Call	Bond Future	1173.8000	1296.8300	1.1738	1.2968	3,000
18/06/2026	R035 On 04-February-27	7.70	Put	Bond Future	5119.3800	4850.2900	5.1194	4.8503	0
18/06/2026	R035 On 04-February-27	8.20	Call	Bond Future	2190.7000	2380.1900	2.1907	2.3802	3,000
18/06/2026	R035 On 04-February-27	8.20	Put	Bond Future	3102.6900	2900.0600	3.1027	2.9001	0
18/06/2026	R035 On 04-February-27	8.43	Call	Bond Future	2881.5500	3103.2200	2.8816	3.1032	1,050
18/06/2026	R035 On 04-February-27	8.43	Put	Bond Future	2435.0800	2264.6300	2.4351	2.2646	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2026	R035 On 04-February-27	8.85	Call	Bond Future	4439.4500	4712.2800	4.4395	4.7123	0
18/06/2026	R035 On 04-February-27	8.85	Put	Bond Future	1570.6000	1451.3100	1.5706	1.4513	3,000
18/06/2026	R035 On 04-February-27	8.93	Call	Bond Future	4769.2500	5050.2900	4.7693	5.0503	0
18/06/2026	R035 On 04-February-27	8.93	Put	Bond Future	1447.3600	1336.2800	1.4474	1.3363	1,050
18/06/2026	R035 On 04-February-27	9.02	Call	Bond Future	5149.4600	5439.1600	5.1495	5.4392	0
18/06/2026	R035 On 04-February-27	9.02	Put	Bond Future	1321.0600	1218.6400	1.3211	1.2186	0
18/06/2026	R035 On 04-February-27	9.43	Call	Bond Future	6985.5200	7306.8200	6.9855	7.3068	0
18/06/2026	R035 On 04-February-27	9.43	Put	Bond Future	891.2300	820.4100	0.8912	0.8204	1,050
18/06/2026	R035 On 06-May-27			Bond Future	8.3679	8.2986	104.5786	104.9786	0
18/06/2026	R035 On 06-May-27	8.25	Call	Bond Future	2592.4600	2792.1000	2.5925	2.7921	0
18/06/2026	R035 On 06-May-27	8.25	Put	Bond Future	3273.6500	3073.2800	3.2737	3.0733	0
18/06/2026	R035 On 05-August-27			Bond Future	8.3781	8.3055	106.6870	107.0951	0
18/06/2026	R035 On 05-August-27	8.72	Call	Bond Future	4295.4800	4550.7300	4.2955	4.5507	0
18/06/2026	R035 On 05-August-27	8.72	Put	Bond Future	2399.1600	2246.2900	2.3992	2.2463	0
18/06/2026	R038 On 06-August-26			Bond Future	8.6912	8.6202	119.7472	120.3169	2,334
18/06/2026	R038 On 06-August-26	11.77	Call	Bond Future	21390.4800	21960.2000	21.3905	21.9602	0
18/06/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.2000	0.1700	0.0002	0.0002	0
18/06/2026	R038 On 05-November-26			Bond Future	8.7306	8.6571	116.4841	117.0648	2,582
18/06/2026	R038 On 05-November-26	10.72	Call	Bond Future	14536.2600	15088.7400	14.5363	15.0887	0
18/06/2026	R038 On 05-November-26	10.72	Put	Bond Future	258.0700	229.9100	0.2581	0.2299	0
18/06/2026	R038 On 04-February-27			Bond Future	8.7766	8.7002	118.6442	119.2355	0
18/06/2026	R038 On 04-February-27	9.60	Call	Bond Future	7692.1200	8146.7400	7.6921	8.1467	0
18/06/2026	R038 On 04-February-27	9.60	Put	Bond Future	1573.2600	1436.6200	1.5733	1.4366	0
18/06/2026	R038 On 06-May-27			Bond Future	8.8059	8.7266	115.5006	116.1037	0
18/06/2026	R038 On 06-May-27	8.71	Call	Bond Future	3638.2200	3946.1100	3.6382	3.9461	0
18/06/2026	R038 On 06-May-27	8.71	Put	Bond Future	4368.0900	4072.8700	4.3681	4.0729	0
18/06/2026	R038 On 05-August-27			Bond Future	8.8328	8.7504	117.8294	118.4448	0
18/06/2026	R038 On 05-August-27	9.15	Call	Bond Future	5734.9500	6116.3400	5.7350	6.1163	0
18/06/2026	R038 On 05-August-27	9.15	Put	Bond Future	3406.5500	3172.6000	3.4066	3.1726	0
18/06/2026	R053 On 06-August-26			Bond Future	8.8710	8.8257	132.2003	132.7695	59,667
18/06/2026	R053 On 06-August-26	8.10	Call	Bond Future	312.1300	382.8000	0.3121	0.3828	530
18/06/2026	R053 On 06-August-26	8.10	Put	Bond Future	10613.0200	10114.4900	10.6130	10.1145	0
18/06/2026	R053 On 06-August-26	8.60	Call	Bond Future	1445.6800	1664.6800	1.4457	1.6647	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2026	R053 On 06-August-26	8.60	Put	Bond Future	4917.1500	4566.9500	4.9172	4.5670	0
18/06/2026	R053 On 06-August-26	9.10	Call	Bond Future	4532.0600	4942.5900	4.5321	4.9426	530
18/06/2026	R053 On 06-August-26	9.10	Put	Bond Future	1716.3400	1557.6700	1.7163	1.5577	530
18/06/2026	R053 On 06-August-26	9.60	Call	Bond Future	9147.4700	9663.5500	9.1475	9.6636	0
18/06/2026	R053 On 06-August-26	9.60	Put	Bond Future	534.2700	481.1500	0.5343	0.4812	530
18/06/2026	R053 On 06-August-26	12.28	Call	Bond Future	33089.2600	33658.4400	33.0893	33.6584	0
18/06/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.2700	0.2500	0.0003	0.0003	0
18/06/2026	R053 On 05-November-26			Bond Future	8.9031	8.8566	128.7899	129.3700	4,382
18/06/2026	R053 On 05-November-26	11.21	Call	Bond Future	24319.9100	24880.5200	24.3199	24.8805	0
18/06/2026	R053 On 05-November-26	11.21	Put	Bond Future	305.7300	286.2400	0.3057	0.2862	0
18/06/2026	R053 On 04-February-27			Bond Future	8.9393	8.8915	131.1782	131.7689	0
18/06/2026	R053 On 04-February-27	9.99	Call	Bond Future	14011.5100	14491.7700	14.0115	14.4918	0
18/06/2026	R053 On 04-February-27	9.99	Put	Bond Future	2106.5100	1996.1200	2.1065	1.9961	0
18/06/2026	R053 On 06-May-27			Bond Future	8.9636	8.9145	127.9037	128.5062	0
18/06/2026	R053 On 06-May-27	8.92	Call	Bond Future	6226.4100	6549.5800	6.2264	6.5496	0
18/06/2026	R053 On 06-May-27	8.92	Put	Bond Future	6761.1600	6481.7700	6.7612	6.4818	0
18/06/2026	R053 On 05-August-27			Bond Future	8.9860	8.9355	130.4825	131.0974	0
18/06/2026	R053 On 05-August-27	9.28	Call	Bond Future	9145.3400	9528.7800	9.1453	9.5288	0
18/06/2026	R053 On 05-August-27	9.28	Put	Bond Future	5660.7300	5429.3400	5.6607	5.4293	0
18/06/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
18/06/2026	R186 On 06-August-26	8.57	Call	Bond Future	39.4000	39.8000	0.0394	0.0398	0
18/06/2026	R186 On 06-August-26	8.57	Put	Bond Future	39.4000	39.8000	0.0394	0.0398	0
18/06/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
18/06/2026	R186 On 05-November-26	8.12	Call	Bond Future	32.9900	33.1000	0.0330	0.0331	0
18/06/2026	R186 On 05-November-26	8.12	Put	Bond Future	32.9900	33.1000	0.0330	0.0331	0
18/06/2026	R202 On 06-August-26			Bond Future	303.0730	303.0425	303.0730	303.0425	1,245
18/06/2026	R202 On 06-August-26	278.86	Call	Bond Future	24213.0400	24182.5100	24.2130	24.1825	0
18/06/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	R202 On 05-November-26			Bond Future	308.7648	308.7346	308.7648	308.7346	0
18/06/2026	R202 On 05-November-26	280.46	Call	Bond Future	28304.8100	28274.6200	28.3048	28.2746	0
18/06/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	R202 On 04-February-27			Bond Future	308.9721	308.9408	308.9721	308.9408	0
18/06/2026	R202 On 04-February-27	294.73	Call	Bond Future	14242.1400	14210.7500	14.2421	14.2108	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	R202 On 06-May-27			Bond Future	315.1381	315.1067	315.1381	315.1067	0
18/06/2026	R202 On 06-May-27	306.99	Call	Bond Future	8148.1000	8116.6500	8.1481	8.1167	0
18/06/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	R202 On 05-August-27			Bond Future	315.8264	315.7942	315.8264	315.7942	0
18/06/2026	R202 On 05-August-27	312.97	Call	Bond Future	2856.4300	2824.1700	2.8564	2.8242	0
18/06/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	R209 On 06-August-26			Bond Future	8.4515	8.3907	87.9609	88.3201	38,037
18/06/2026	R209 On 06-August-26	11.39	Call	Bond Future	15294.8500	15653.9500	15.2949	15.6540	0
18/06/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.4400	0.3800	0.0004	0.0004	0
18/06/2026	R209 On 05-November-26			Bond Future	8.4825	8.4194	86.4404	86.8065	7,212
18/06/2026	R209 On 05-November-26	10.32	Call	Bond Future	10077.2500	10422.8100	10.0773	10.4228	0
18/06/2026	R209 On 05-November-26	10.32	Put	Bond Future	223.9700	203.3700	0.2240	0.2034	0
18/06/2026	R209 On 04-February-27			Bond Future	8.5195	8.4541	88.0435	88.4163	0
18/06/2026	R209 On 04-February-27	8.03	Call	Bond Future	1458.3800	1597.1800	1.4584	1.5972	3,237
18/06/2026	R209 On 04-February-27	8.03	Put	Bond Future	4298.6100	4064.6500	4.2986	4.0647	0
18/06/2026	R209 On 04-February-27	8.96	Call	Bond Future	4127.8600	4381.1500	4.1279	4.3812	0
18/06/2026	R209 On 04-February-27	8.96	Put	Bond Future	1669.5800	1550.1100	1.6696	1.5501	3,237
18/06/2026	R209 On 04-February-27	9.28	Call	Bond Future	5412.0300	5694.3000	5.4120	5.6943	0
18/06/2026	R209 On 04-February-27	9.28	Put	Bond Future	1223.5400	1133.0500	1.2235	1.1331	0
18/06/2026	R209 On 06-May-27			Bond Future	8.5395	8.4716	86.6285	87.0088	0
18/06/2026	R209 On 06-May-27	8.25	Call	Bond Future	2163.8600	2334.8400	2.1639	2.3348	4,620
18/06/2026	R209 On 06-May-27	8.25	Put	Bond Future	3799.4100	3590.1000	3.7994	3.5901	0
18/06/2026	R209 On 06-May-27	8.41	Call	Bond Future	2563.5900	2753.4900	2.5636	2.7535	0
18/06/2026	R209 On 06-May-27	8.41	Put	Bond Future	3290.4600	3100.0700	3.2905	3.1001	0
18/06/2026	R209 On 06-May-27	9.32	Call	Bond Future	5706.6900	5987.2700	5.7067	5.9873	0
18/06/2026	R209 On 06-May-27	9.32	Put	Bond Future	1484.9400	1385.2300	1.4849	1.3852	4,620
18/06/2026	R209 On 05-August-27			Bond Future	8.5566	8.4860	88.3750	88.7630	0
18/06/2026	R209 On 05-August-27	8.87	Call	Bond Future	4172.6400	4412.9500	4.1726	4.4130	0
18/06/2026	R209 On 05-August-27	8.87	Put	Bond Future	2476.2400	2328.5300	2.4762	2.3285	0
18/06/2026	R210 On 06-August-26			Bond Future	268.6398	268.6645	268.6398	268.6645	448
18/06/2026	R210 On 06-August-26	259.84	Call	Bond Future	8799.8100	8824.5100	8.7998	8.8245	0
18/06/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2026	R210 On 05-November-26			Bond Future	270.1037	270.1296	270.1037	270.1296	0
18/06/2026	R210 On 05-November-26	253.33	Call	Bond Future	16773.7300	16799.6200	16.7737	16.7996	0
18/06/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	R210 On 04-February-27			Bond Future	275.1777	275.2036	275.1777	275.2036	0
18/06/2026	R210 On 04-February-27	266.03	Call	Bond Future	9147.6800	9173.5700	9.1477	9.1736	0
18/06/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	R210 On 06-May-27			Bond Future	277.0040	277.0308	277.0040	277.0308	0
18/06/2026	R210 On 06-May-27	271.13	Call	Bond Future	5874.0300	5900.8400	5.8740	5.9008	0
18/06/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	R210 On 05-August-27			Bond Future	282.6478	282.6753	282.6478	282.6753	0
18/06/2026	R210 On 05-August-27	276.01	Call	Bond Future	6637.8300	6665.2800	6.6378	6.6653	0
18/06/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	R213 On 06-August-26			Bond Future	7.9393	7.8569	99.6018	99.9058	56,384
18/06/2026	R213 On 06-August-26	9.69	Call	Bond Future	6195.7600	6497.5600	6.1958	6.4976	0
18/06/2026	R213 On 06-August-26	9.69	Put	Bond Future	10.0800	7.9400	0.0101	0.0079	0
18/06/2026	R213 On 05-November-26			Bond Future	7.9651	7.8770	97.8975	98.2074	0
18/06/2026	R213 On 05-November-26	8.75	Call	Bond Future	3144.4000	3395.4400	3.1444	3.3954	0
18/06/2026	R213 On 05-November-26	8.75	Put	Bond Future	436.2300	377.4100	0.4362	0.3774	0
18/06/2026	R213 On 04-February-27			Bond Future	8.0027	7.9082	99.7133	100.0288	0
18/06/2026	R213 On 04-February-27	8.14	Call	Bond Future	1706.3500	1890.3700	1.7064	1.8904	0
18/06/2026	R213 On 04-February-27	8.14	Put	Bond Future	1249.9000	1118.4700	1.2499	1.1185	0
18/06/2026	R213 On 06-May-27			Bond Future	8.0003	7.8988	98.1271	98.4490	0
18/06/2026	R213 On 06-May-27	7.56	Call	Bond Future	919.3600	1043.7600	0.9194	1.0438	0
18/06/2026	R213 On 06-May-27	7.56	Put	Bond Future	2324.4600	2126.9800	2.3245	2.1270	0
18/06/2026	R213 On 06-May-27	8.13	Call	Bond Future	1786.2900	1970.6600	1.7863	1.9707	2,830
18/06/2026	R213 On 06-May-27	8.13	Put	Bond Future	1377.1400	1239.6300	1.3771	1.2396	0
18/06/2026	R213 On 06-May-27	9.25	Call	Bond Future	4400.6300	4663.3900	4.4006	4.6634	0
18/06/2026	R213 On 06-May-27	9.25	Put	Bond Future	544.0400	484.9200	0.5440	0.4849	2,830
18/06/2026	R213 On 05-August-27			Bond Future	7.9887	7.8789	100.1053	100.4337	0
18/06/2026	R213 On 05-August-27	7.95	Call	Bond Future	1556.2900	1726.6600	1.5563	1.7267	1,200
18/06/2026	R213 On 05-August-27	7.95	Put	Bond Future	1671.8400	1513.8100	1.6718	1.5138	0
18/06/2026	R213 On 05-August-27	8.27	Call	Bond Future	2119.0400	2318.8500	2.1190	2.3189	0
18/06/2026	R213 On 05-August-27	8.27	Put	Bond Future	1283.2100	1154.6200	1.2832	1.1546	0
18/06/2026	R213 On 05-August-27	8.58	Call	Bond Future	2757.0600	2981.1300	2.7571	2.9811	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2026	R213 On 05-August-27	8.58	Put	Bond Future	1010.4200	906.0900	1.0104	0.9061	1,200
18/06/2026	R214 On 06-August-26			Bond Future	8.9036	8.8482	83.5114	83.8980	24,485
18/06/2026	R214 On 06-August-26	11.97	Call	Bond Future	17885.8700	18272.4700	17.8859	18.2725	0
18/06/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.3300	0.3000	0.0003	0.0003	0
18/06/2026	R214 On 05-November-26			Bond Future	8.9421	8.8849	81.7624	82.1564	3,508
18/06/2026	R214 On 05-November-26	10.97	Call	Bond Future	12646.0800	13021.4900	12.6461	13.0215	0
18/06/2026	R214 On 05-November-26	10.97	Put	Bond Future	234.8300	216.1500	0.2348	0.2162	0
18/06/2026	R214 On 04-February-27			Bond Future	8.9863	8.9275	83.2789	83.6800	0
18/06/2026	R214 On 04-February-27	9.90	Call	Bond Future	7214.9500	7530.4800	7.2150	7.5305	0
18/06/2026	R214 On 04-February-27	9.90	Put	Bond Future	1327.5800	1241.9300	1.3276	1.2419	0
18/06/2026	R214 On 06-May-27			Bond Future	9.0141	8.9534	81.6223	82.0315	0
18/06/2026	R214 On 06-May-27	8.88	Call	Bond Future	3181.3000	3387.9100	3.1813	3.3879	0
18/06/2026	R214 On 06-May-27	8.88	Put	Bond Future	4089.6000	3886.9900	4.0896	3.8870	0
18/06/2026	R214 On 05-August-27			Bond Future	9.0401	8.9776	83.2678	83.6854	0
18/06/2026	R214 On 05-August-27	9.32	Call	Bond Future	5038.7500	5295.5200	5.0388	5.2955	0
18/06/2026	R214 On 05-August-27	9.32	Put	Bond Future	3205.4100	3044.6100	3.2054	3.0446	0
18/06/2026	R248 On 06-August-26			Bond Future	8.9522	8.8968	101.9979	102.5175	255,013
18/06/2026	R248 On 06-August-26	9.00	Call	Bond Future	2383.6100	2697.3300	2.3836	2.6973	0
18/06/2026	R248 On 06-August-26	9.00	Put	Bond Future	1938.7600	1732.9200	1.9388	1.7329	1,762
18/06/2026	R248 On 06-August-26	9.20	Call	Bond Future	3515.7300	3892.1600	3.5157	3.8922	0
18/06/2026	R248 On 06-August-26	9.20	Put	Bond Future	1244.5100	1101.3800	1.2445	1.1014	100
18/06/2026	R248 On 06-August-26	10.00	Call	Bond Future	9255.6700	9750.5100	9.2557	9.7505	0
18/06/2026	R248 On 06-August-26	10.00	Put	Bond Future	197.1100	172.3900	0.1971	0.1724	1,762
18/06/2026	R248 On 06-August-26	12.37	Call	Bond Future	25148.9700	25668.5100	25.1490	25.6685	0
18/06/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.2400	0.2200	0.0002	0.0002	0
18/06/2026	R248 On 05-November-26			Bond Future	8.9882	8.9312	99.4504	99.9799	37,553
18/06/2026	R248 On 05-November-26	11.31	Call	Bond Future	18477.4300	18987.3200	18.4774	18.9873	0
18/06/2026	R248 On 05-November-26	11.31	Put	Bond Future	251.7800	232.2300	0.2518	0.2322	0
18/06/2026	R248 On 04-February-27			Bond Future	9.0293	8.9707	101.2949	101.8340	0
18/06/2026	R248 On 04-February-27	10.11	Call	Bond Future	10717.5900	11156.3700	10.7176	11.1564	0
18/06/2026	R248 On 04-February-27	10.11	Put	Bond Future	1562.9100	1462.5800	1.5629	1.4626	0
18/06/2026	R248 On 06-May-27			Bond Future	9.0553	8.9951	98.8516	99.4015	260
18/06/2026	R248 On 06-May-27	9.05	Call	Bond Future	4867.0900	5167.2500	4.8671	5.1673	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2026	R248 On 06-May-27	9.05	Put	Bond Future	4915.1900	4665.4800	4.9152	4.6655	0
18/06/2026	R248 On 05-August-27			Bond Future	9.0797	9.0177	100.8446	101.4056	0
18/06/2026	R248 On 05-August-27	9.37	Call	Bond Future	6858.0900	7205.9600	6.8581	7.2060	0
18/06/2026	R248 On 05-August-27	9.37	Put	Bond Future	4293.8000	4080.6900	4.2938	4.0807	0
18/06/2026	R2R9 On 06-August-26			Bond Future	8.7863	8.7307	111.8045	112.2485	4,283
18/06/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98684.9600	99128.9700	98.6850	99.1290	0
18/06/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	R2R9 On 05-November-26			Bond Future	8.8264	8.7689	108.8984	109.3509	0
18/06/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97928.3000	98380.8400	97.9283	98.3808	0
18/06/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	R2R9 On 04-February-27			Bond Future	8.8727	8.8131	110.9178	111.3785	0
18/06/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8804.0000	9174.9000	8.8040	9.1749	0
18/06/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1338.7400	1248.9200	1.3387	1.2489	0
18/06/2026	R2R9 On 06-May-27			Bond Future	8.9034	8.8417	108.1261	108.5961	0
18/06/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3775.2300	4019.3200	3.7752	4.0193	0
18/06/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4334.6200	4108.7100	4.3346	4.1087	0
18/06/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	4202.1900	4461.7100	4.2022	4.4617	250
18/06/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	3924.5400	3714.0600	3.9245	3.7141	0
18/06/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	7542.0200	7884.3600	7.5420	7.8844	0
18/06/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2143.7900	2016.1300	2.1438	2.0161	250
18/06/2026	R2R9 On 05-August-27			Bond Future	8.9319	8.8680	110.3062	110.7857	0
18/06/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	4035.6900	4280.1800	4.0357	4.2802	910
18/06/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	4877.0100	4641.9300	4.8770	4.6419	0
18/06/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	4329.5500	4584.4000	4.3296	4.5844	180
18/06/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	4568.5100	4343.7900	4.5685	4.3438	0
18/06/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	5836.1400	6135.1400	5.8361	6.1351	0
18/06/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3421.3200	3240.7500	3.4213	3.2408	0
18/06/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	7134.8100	7462.5600	7.1348	7.4626	0
18/06/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	2789.1000	2637.2800	2.7891	2.6373	910
18/06/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	7896.5100	8238.3800	7.8965	8.2384	0
18/06/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2499.4800	2361.7800	2.4995	2.3618	180
18/06/2026	R4R2 On 06-August-26			Bond Future	8.9973	8.9317	113.0523	113.6370	5,078
18/06/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	99635.0200	100219.7100	99.6350	100.2197	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	R4R2 On 05-November-26			Bond Future	9.0401	8.9724	110.0432	110.6391	423
18/06/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	98820.6200	99416.4800	98.8206	99.4165	0
18/06/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2026	R4R2 On 04-February-27			Bond Future	9.0885	9.0185	112.0838	112.6906	0
18/06/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	10030.7400	10518.5200	10.0307	10.5185	0
18/06/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1555.3200	1436.3200	1.5553	1.4363	0
18/06/2026	R4R2 On 06-May-27			Bond Future	9.1229	9.0506	109.1890	109.8081	0
18/06/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4118.4500	4432.3600	4.1185	4.4324	0
18/06/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5173.7800	4868.6700	5.1738	4.8687	0
18/06/2026	R4R2 On 05-August-27			Bond Future	9.1554	9.0807	111.3906	112.0221	0
18/06/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	6458.9300	6846.5800	6.4589	6.8466	0
18/06/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4099.7000	3855.8600	4.0997	3.8559	0
18/06/2026	RR87 On 06-August-26			Bond Future	7.1775	7.1350	100.9008	100.9158	0
18/06/2026	RR87 On 06-August-26	6.53	Call	Bond Future	1.0650	1.5791	0.0011	0.0016	0
18/06/2026	RR87 On 06-August-26	6.53	Put	Bond Future	230.1750	215.6791	0.2302	0.2157	0
18/06/2026	RR87 On 05-November-26			Bond Future	6.3120	6.1760	102.7713	102.7869	0
18/06/2026	RR87 On 05-November-26	5.27	Call	Bond Future	1.2600	2.1611	0.0013	0.0022	0
18/06/2026	RR87 On 05-November-26	5.27	Put	Bond Future	120.8300	106.1511	0.1208	0.1062	0
18/06/2026	RR88 On 06-August-26			Bond Future	7.5288	7.4960	104.4582	104.4974	0
18/06/2026	RR88 On 06-August-26	6.79	Call	Bond Future	3.4498	4.6615	0.0034	0.0047	0
18/06/2026	RR88 On 06-August-26	6.79	Put	Bond Future	892.0798	854.0515	0.8921	0.8541	0
18/06/2026	RR88 On 05-November-26			Bond Future	7.5093	7.4684	105.7596	105.8022	0
18/06/2026	RR88 On 05-November-26	6.71	Call	Bond Future	28.0372	32.7320	0.0280	0.0327	0
18/06/2026	RR88 On 05-November-26	6.71	Put	Bond Future	865.4172	827.5420	0.8654	0.8275	0
18/06/2026	RR88 On 04-February-27			Bond Future	7.5104	7.4574	103.8759	103.9205	0
18/06/2026	RR88 On 04-February-27	7.78	Call	Bond Future	457.6198	485.8494	0.4576	0.4858	0
18/06/2026	RR88 On 04-February-27	7.78	Put	Bond Future	231.8398	215.5294	0.2318	0.2155	0
18/06/2026	RR88 On 06-May-27			Bond Future	7.3134	7.2376	105.9266	105.9722	0
18/06/2026	RR88 On 06-May-27	7.89	Call	Bond Future	491.3670	523.5470	0.4914	0.5235	0
18/06/2026	RR88 On 06-May-27	7.89	Put	Bond Future	145.9570	132.5370	0.1460	0.1325	0
18/06/2026	RR88 On 05-August-27			Bond Future	6.7176	6.5893	102.7537	102.8003	0
18/06/2026	RR88 On 05-August-27	8.07	Call	Bond Future	530.0847	569.8471	0.5301	0.5698	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2026	RR88 On 05-August-27	8.07	Put	Bond Future	41.7947	34.9771	0.0418	0.0350	0
18/06/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/06/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0