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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
23/06/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	2029 On 06-August-26			Bond Future	151.2349	151.2429	151.2349	151.2429	8,413
23/06/2026	2029 On 06-August-26	144.10	Call	Bond Future	7134.9100	7142.9000	7.1349	7.1429	0
23/06/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2029 On 05-November-26			Bond Future	152.5459	152.5564	152.5459	152.5564	0
23/06/2026	2029 On 05-November-26	147.56	Call	Bond Future	4985.9200	4996.3700	4.9859	4.9964	0
23/06/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2029 On 04-February-27			Bond Future	155.5056	155.5176	155.5056	155.5176	0
23/06/2026	2029 On 04-February-27	149.72	Call	Bond Future	5785.5600	5797.5500	5.7856	5.7976	0
23/06/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2029 On 06-May-27			Bond Future	156.9875	157.0004	156.9875	157.0004	0
23/06/2026	2029 On 06-May-27	153.32	Call	Bond Future	3667.4700	3680.3700	3.6675	3.6804	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2029 On 05-August-27			Bond Future	159.9955	160.0030	159.9955	160.0030	0
23/06/2026	2029 On 05-August-27	156.72	Call	Bond Future	3275.5200	3283.0100	3.2755	3.2830	0
23/06/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2030 On 06-August-26			Bond Future	7.8391	7.7977	100.7365	100.8607	153,264
23/06/2026	2030 On 06-August-26	7.21	Call	Bond Future	40.6400	52.6900	0.0406	0.0527	1,000
23/06/2026	2030 On 06-August-26	7.21	Put	Bond Future	1946.7700	1834.6200	1.9468	1.8346	0
23/06/2026	2030 On 06-August-26	7.71	Call	Bond Future	376.2700	433.1700	0.3763	0.4332	1,000
23/06/2026	2030 On 06-August-26	7.71	Put	Bond Future	763.9200	696.6200	0.7639	0.6966	0
23/06/2026	2030 On 06-August-26	8.06	Call	Bond Future	987.4300	1078.6200	0.9874	1.0786	0
23/06/2026	2030 On 06-August-26	8.06	Put	Bond Future	328.6200	295.6100	0.3286	0.2956	1,000
23/06/2026	2030 On 06-August-26	9.22	Call	Bond Future	4046.6800	4169.6300	4.0467	4.1696	0
23/06/2026	2030 On 06-August-26	9.22	Put	Bond Future	13.9000	12.6500	0.0139	0.0127	0
23/06/2026	2030 On 05-November-26			Bond Future	7.8611	7.8156	102.5871	102.7151	15,000
23/06/2026	2030 On 05-November-26	8.39	Call	Bond Future	1918.6400	2015.2500	1.9186	2.0153	0
23/06/2026	2030 On 05-November-26	8.39	Put	Bond Future	446.9900	415.5600	0.4470	0.4156	0
23/06/2026	2030 On 04-February-27			Bond Future	7.8656	7.8153	100.5458	100.6772	0
23/06/2026	2030 On 04-February-27	7.82	Call	Bond Future	997.2500	1064.9200	0.9973	1.0649	0
23/06/2026	2030 On 04-February-27	7.82	Put	Bond Future	1116.4100	1052.6700	1.1164	1.0527	0
23/06/2026	2030 On 06-May-27			Bond Future	7.8819	7.8263	102.4753	102.6098	0
23/06/2026	2030 On 06-May-27	7.27	Call	Bond Future	462.7800	504.2000	0.4628	0.5042	0
23/06/2026	2030 On 06-May-27	7.27	Put	Bond Future	1954.5800	1861.5800	1.9546	1.8616	0
23/06/2026	2030 On 05-August-27			Bond Future	7.9226	7.8623	100.4055	100.5387	0
23/06/2026	2030 On 05-August-27	8.11	Call	Bond Future	1435.3900	1512.5500	1.4354	1.5126	0
23/06/2026	2030 On 05-August-27	8.11	Put	Bond Future	1022.7500	966.7200	1.0228	0.9667	0
23/06/2026	2031 On 06-August-26			Bond Future	116.8188	117.0526	116.8188	117.0526	5,856
23/06/2026	2031 On 06-August-26	113.81	Call	Bond Future	3021.4200	3251.5800	3.0214	3.2516	0
23/06/2026	2031 On 06-August-26	113.81	Put	Bond Future	12.6100	8.9600	0.0126	0.0090	0
23/06/2026	2031 On 05-November-26			Bond Future	118.9929	119.2328	118.9929	119.2328	7,363
23/06/2026	2031 On 05-November-26	111.49	Call	Bond Future	7503.1900	7743.0700	7.5032	7.7431	0
23/06/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.3200	0.2300	0.0003	0.0002	0
23/06/2026	2031 On 04-February-27			Bond Future	118.7968	119.0424	118.7968	119.0424	0
23/06/2026	2031 On 04-February-27	116.18	Call	Bond Future	2871.3700	3079.5800	2.8714	3.0796	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2026	2031 On 04-February-27	116.18	Put	Bond Future	254.6200	217.2100	0.2546	0.2172	0
23/06/2026	2031 On 06-May-27			Bond Future	121.1036	121.3545	121.1036	121.3545	0
23/06/2026	2031 On 06-May-27	116.87	Call	Bond Future	4332.0000	4566.5600	4.3320	4.5666	0
23/06/2026	2031 On 06-May-27	116.87	Put	Bond Future	98.3900	82.0300	0.0984	0.0820	0
23/06/2026	2031 On 05-August-27			Bond Future	120.8589	121.1098	120.8589	121.1098	0
23/06/2026	2031 On 05-August-27	121.41	Call	Bond Future	1005.5200	1120.3900	1.0055	1.1204	0
23/06/2026	2031 On 05-August-27	121.41	Put	Bond Future	1556.6000	1420.5700	1.5566	1.4206	0
23/06/2026	2032 On 06-August-26			Bond Future	8.0816	8.0407	103.7548	103.9380	147,366
23/06/2026	2032 On 06-August-26	10.12	Call	Bond Future	8640.7700	8823.7500	8.6408	8.8238	0
23/06/2026	2032 On 06-August-26	10.12	Put	Bond Future	3.3400	3.1200	0.0033	0.0031	0
23/06/2026	2032 On 05-November-26			Bond Future	8.1135	8.0700	101.5012	101.6893	41,770
23/06/2026	2032 On 05-November-26	9.16	Call	Bond Future	4771.6400	4935.0900	4.7716	4.9351	0
23/06/2026	2032 On 05-November-26	9.16	Put	Bond Future	380.9900	356.3300	0.3810	0.3563	0
23/06/2026	2032 On 04-February-27			Bond Future	8.1358	8.0894	103.4471	103.6397	0
23/06/2026	2032 On 04-February-27	8.48	Call	Bond Future	2683.4000	2809.4000	2.6834	2.8094	0
23/06/2026	2032 On 04-February-27	8.48	Put	Bond Future	1268.9500	1202.3200	1.2690	1.2023	0
23/06/2026	2032 On 06-May-27			Bond Future	8.1588	8.1093	101.2717	101.4685	0
23/06/2026	2032 On 06-May-27	7.80	Call	Bond Future	1308.9000	1390.7800	1.3089	1.3908	0
23/06/2026	2032 On 06-May-27	7.80	Put	Bond Future	2747.9300	2632.9600	2.7479	2.6330	0
23/06/2026	2032 On 05-August-27			Bond Future	8.1958	8.1440	103.1872	103.3840	0
23/06/2026	2032 On 05-August-27	8.42	Call	Bond Future	2649.7400	2766.2600	2.6497	2.7663	0
23/06/2026	2032 On 05-August-27	8.42	Put	Bond Future	1801.9100	1721.6200	1.8019	1.7216	0
23/06/2026	2033 On 06-August-26			Bond Future	148.0513	148.1282	148.0513	148.1282	22,216
23/06/2026	2033 On 06-August-26	134.25	Call	Bond Future	13801.3000	13878.1900	13.8013	13.8782	0
23/06/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2033 On 05-November-26			Bond Future	149.1996	149.2802	149.1996	149.2802	0
23/06/2026	2033 On 05-November-26	137.26	Call	Bond Future	11939.6200	12020.2400	11.9396	12.0202	0
23/06/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2033 On 04-February-27			Bond Future	152.0943	152.1778	152.0943	152.1778	0
23/06/2026	2033 On 04-February-27	142.71	Call	Bond Future	9384.3100	9467.7600	9.3843	9.4678	0
23/06/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2033 On 06-May-27			Bond Future	153.4043	153.4901	153.4043	153.4901	0
23/06/2026	2033 On 06-May-27	151.21	Call	Bond Future	2194.2700	2280.1300	2.1943	2.2801	0

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23/06/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2033 On 05-August-27			Bond Future	156.3438	156.4257	156.3438	156.4257	0
23/06/2026	2033 On 05-August-27	153.15	Call	Bond Future	3193.8400	3275.7000	3.1938	3.2757	0
23/06/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2037 On 06-August-26			Bond Future	8.6355	8.5901	99.3500	99.6576	248,945
23/06/2026	2037 On 06-August-26	9.30	Call	Bond Future	4638.3700	4916.6600	4.6384	4.9167	0
23/06/2026	2037 On 06-August-26	9.30	Put	Bond Future	279.3400	249.9800	0.2793	0.2500	8,000
23/06/2026	2037 On 06-August-26	10.02	Call	Bond Future	8840.8500	9144.3400	8.8409	9.1443	2,541
23/06/2026	2037 On 06-August-26	10.02	Put	Bond Future	43.6000	39.4400	0.0436	0.0394	0
23/06/2026	2037 On 06-August-26	10.70	Call	Bond Future	12739.8300	13047.0700	12.7398	13.0471	0
23/06/2026	2037 On 06-August-26	10.70	Put	Bond Future	4.9900	4.5800	0.0050	0.0046	2,541
23/06/2026	2037 On 06-August-26	11.30	Call	Bond Future	16018.0100	16325.6300	16.0180	16.3256	0
23/06/2026	2037 On 06-August-26	11.30	Put	Bond Future	0.4700	0.4400	0.0005	0.0004	2,541
23/06/2026	2037 On 06-August-26	11.71	Call	Bond Future	18163.1100	18470.7600	18.1631	18.4708	0
23/06/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	0
23/06/2026	2037 On 05-November-26			Bond Future	8.6732	8.6259	101.1751	101.4900	0
23/06/2026	2037 On 05-November-26	9.46	Call	Bond Future	5921.0000	6177.2200	5.9210	6.1772	4,490
23/06/2026	2037 On 05-November-26	9.46	Put	Bond Future	874.2800	815.6700	0.8743	0.8157	0
23/06/2026	2037 On 05-November-26	10.23	Call	Bond Future	9985.5200	10277.8200	9.9855	10.2778	0
23/06/2026	2037 On 05-November-26	10.23	Put	Bond Future	327.6000	305.0700	0.3276	0.3051	4,490
23/06/2026	2037 On 05-November-26	10.62	Call	Bond Future	12064.2700	12366.0000	12.0643	12.3660	0
23/06/2026	2037 On 05-November-26	10.62	Put	Bond Future	186.7600	173.6600	0.1868	0.1737	0
23/06/2026	2037 On 05-November-26	10.83	Call	Bond Future	13179.6500	13484.7500	13.1797	13.4848	0
23/06/2026	2037 On 05-November-26	10.83	Put	Bond Future	137.8400	128.1100	0.1378	0.1281	4,490
23/06/2026	2037 On 04-February-27			Bond Future	8.7054	8.6561	98.8563	99.1782	0
23/06/2026	2037 On 04-February-27	8.44	Call	Bond Future	2066.9000	2210.3000	2.0669	2.2103	4,490
23/06/2026	2037 On 04-February-27	8.44	Put	Bond Future	3817.0000	3638.5800	3.8170	3.6386	0
23/06/2026	2037 On 04-February-27	9.31	Call	Bond Future	5470.1500	5703.4500	5.4702	5.7035	0
23/06/2026	2037 On 04-February-27	9.31	Put	Bond Future	1630.3700	1541.8500	1.6304	1.5419	4,490
23/06/2026	2037 On 04-February-27	9.51	Call	Bond Future	6420.5100	6668.0000	6.4205	6.6680	0
23/06/2026	2037 On 04-February-27	9.51	Put	Bond Future	1354.3300	1280.0000	1.3543	1.2800	0
23/06/2026	2037 On 04-February-27	9.81	Call	Bond Future	7899.3600	8164.0200	7.8994	8.1640	0
23/06/2026	2037 On 04-February-27	9.81	Put	Bond Future	1032.8900	975.7300	1.0329	0.9757	4,490
23/06/2026	2037 On 06-May-27			Bond Future	8.7433	8.6921	100.7534	101.0819	0

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23/06/2026	2037 On 06-May-27	8.58	Call	Bond Future	2813.1300	2973.9500	2.8131	2.9740	0
23/06/2026	2037 On 06-May-27	8.58	Put	Bond Future	3865.2100	3697.5700	3.8652	3.6976	0
23/06/2026	2037 On 05-August-27			Bond Future	8.7917	8.7389	98.4002	98.7312	0
23/06/2026	2037 On 05-August-27	9.05	Call	Bond Future	4655.8800	4856.5100	4.6559	4.8565	0
23/06/2026	2037 On 05-August-27	9.05	Put	Bond Future	3055.4400	2925.1400	3.0554	2.9251	0
23/06/2026	2038 On 06-August-26			Bond Future	162.9375	162.9214	162.9375	162.9214	4,204
23/06/2026	2038 On 06-August-26	144.72	Call	Bond Future	18217.5300	18201.4100	18.2175	18.2014	0
23/06/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2038 On 05-November-26			Bond Future	165.9699	165.9559	165.9699	165.9559	1,467
23/06/2026	2038 On 05-November-26	146.31	Call	Bond Future	19659.9200	19645.9300	19.6599	19.6459	0
23/06/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2038 On 04-February-27			Bond Future	166.9157	166.9030	166.9157	166.9030	0
23/06/2026	2038 On 04-February-27	153.83	Call	Bond Future	13085.7400	13072.9700	13.0857	13.0730	0
23/06/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2038 On 06-May-27			Bond Future	170.1571	170.1449	170.1571	170.1449	0
23/06/2026	2038 On 06-May-27	166.10	Call	Bond Future	4057.1100	4044.9000	4.0571	4.0449	0
23/06/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2038 On 05-August-27			Bond Future	171.0892	171.0702	171.0892	171.0702	37
23/06/2026	2038 On 05-August-27	169.13	Call	Bond Future	1959.2400	1940.1900	1.9592	1.9402	0
23/06/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2040 On 06-August-26			Bond Future	8.9121	8.8821	100.9689	101.2033	83,844
23/06/2026	2040 On 06-August-26	9.20	Call	Bond Future	3063.0800	3246.4000	3.0631	3.2464	0
23/06/2026	2040 On 06-August-26	9.20	Put	Bond Future	854.9600	803.9400	0.8550	0.8039	13,500
23/06/2026	2040 On 06-August-26	12.19	Call	Bond Future	21535.1300	21769.4800	21.5351	21.7695	0
23/06/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	0
23/06/2026	2040 On 05-November-26			Bond Future	8.9538	8.9226	102.8238	103.0640	0
23/06/2026	2040 On 05-November-26	9.91	Call	Bond Future	7850.0200	8055.1800	7.8500	8.0552	2,300
23/06/2026	2040 On 05-November-26	9.91	Put	Bond Future	866.9900	831.9800	0.8670	0.8320	0
23/06/2026	2040 On 05-November-26	10.67	Call	Bond Future	12384.2900	12611.2200	12.3843	12.6112	0
23/06/2026	2040 On 05-November-26	10.67	Put	Bond Future	333.8900	320.6500	0.3339	0.3207	2,300
23/06/2026	2040 On 05-November-26	11.06	Call	Bond Future	14696.8300	14929.2300	14.6968	14.9292	0
23/06/2026	2040 On 05-November-26	11.06	Put	Bond Future	198.5600	190.7900	0.1986	0.1908	0
23/06/2026	2040 On 05-November-26	11.27	Call	Bond Future	15924.8200	16159.2200	15.9248	16.1592	0

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23/06/2026	2040 On 05-November-26	11.27	Put	Bond Future	149.0200	143.2500	0.1490	0.1433	2,300
23/06/2026	2040 On 04-February-27			Bond Future	8.9911	8.9587	100.2863	100.5320	0
23/06/2026	2040 On 04-February-27	8.78	Call	Bond Future	2664.0800	2781.4600	2.6641	2.7815	2,300
23/06/2026	2040 On 04-February-27	8.78	Put	Bond Future	4281.0200	4152.6800	4.2810	4.1527	0
23/06/2026	2040 On 04-February-27	9.67	Call	Bond Future	6795.5100	6979.4900	6.7955	6.9795	0
23/06/2026	2040 On 04-February-27	9.67	Put	Bond Future	1834.1100	1772.3700	1.8341	1.7724	2,300
23/06/2026	2040 On 04-February-27	9.93	Call	Bond Future	8225.5300	8422.0900	8.2255	8.4221	0
23/06/2026	2040 On 04-February-27	9.93	Put	Bond Future	1455.6800	1406.5200	1.4557	1.4065	0
23/06/2026	2040 On 04-February-27	10.17	Call	Bond Future	9580.7100	9786.5600	9.5807	9.7866	0
23/06/2026	2040 On 04-February-27	10.17	Put	Bond Future	1184.5400	1144.6700	1.1845	1.1447	2,300
23/06/2026	2040 On 06-May-27			Bond Future	9.0336	9.0000	102.2107	102.4616	0
23/06/2026	2040 On 06-May-27	8.88	Call	Bond Future	3424.1300	3550.3400	3.4241	3.5503	0
23/06/2026	2040 On 06-May-27	8.88	Put	Bond Future	4579.4000	4454.7300	4.5794	4.4547	0
23/06/2026	2040 On 05-August-27			Bond Future	9.0853	9.0511	99.6344	99.8862	0
23/06/2026	2040 On 05-August-27	9.33	Call	Bond Future	5502.9600	5656.6900	5.5030	5.6567	0
23/06/2026	2040 On 05-August-27	9.33	Put	Bond Future	3729.3300	3631.2100	3.7293	3.6312	0
23/06/2026	2043 On 06-August-26			Bond Future	125.2381	125.2256	125.2381	125.2256	3,416
23/06/2026	2043 On 06-August-26	110.88	Call	Bond Future	14358.8631	14346.4721	14.3589	14.3465	0
23/06/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.7731	0.9021	0.0008	0.0009	0
23/06/2026	2043 On 05-November-26			Bond Future	127.5690	127.5581	127.5690	127.5581	0
23/06/2026	2043 On 05-November-26	112.84	Call	Bond Future	14791.1584	14781.9964	14.7912	14.7820	0
23/06/2026	2043 On 05-November-26	112.84	Put	Bond Future	62.2084	63.9164	0.0622	0.0639	0
23/06/2026	2043 On 04-February-27			Bond Future	127.0934	127.0834	127.0934	127.0834	0
23/06/2026	2043 On 04-February-27	117.63	Call	Bond Future	10202.1147	10198.4593	10.2021	10.1985	0
23/06/2026	2043 On 04-February-27	117.63	Put	Bond Future	738.7447	745.0293	0.7387	0.7450	0
23/06/2026	2043 On 06-May-27			Bond Future	129.5614	129.5517	129.5614	129.5517	0
23/06/2026	2043 On 06-May-27	127.48	Call	Bond Future	5382.1838	5383.0451	5.3822	5.3830	0
23/06/2026	2043 On 06-May-27	127.48	Put	Bond Future	3300.8138	3311.3251	3.3008	3.3113	0
23/06/2026	2043 On 05-August-27			Bond Future	129.0221	129.0071	129.0221	129.0071	0
23/06/2026	2043 On 05-August-27	129.56	Call	Bond Future	4424.2347	4422.4311	4.4242	4.4224	0
23/06/2026	2043 On 05-August-27	129.56	Put	Bond Future	4962.0947	4975.3711	4.9621	4.9754	0
23/06/2026	2044 On 06-August-26			Bond Future	9.0256	9.0109	97.8791	98.0055	52,204
23/06/2026	2044 On 06-August-26	9.00	Call	Bond Future	1723.1400	1806.4800	1.7231	1.8065	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2026	2044 On 06-August-26	9.00	Put	Bond Future	1942.6400	1899.6100	1.9426	1.8996	7,000
23/06/2026	2044 On 06-August-26	9.25	Call	Bond Future	2996.8200	3100.9200	2.9968	3.1009	0
23/06/2026	2044 On 06-August-26	9.25	Put	Bond Future	1105.6200	1083.3500	1.1056	1.0834	7,000
23/06/2026	2044 On 06-August-26	9.75	Call	Bond Future	6247.8600	6371.1400	6.2479	6.3711	0
23/06/2026	2044 On 06-August-26	9.75	Put	Bond Future	335.9600	332.8700	0.3360	0.3329	14,500
23/06/2026	2044 On 06-August-26	12.42	Call	Bond Future	23549.5600	23675.9400	23.5496	23.6759	0
23/06/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.0500	0.0600	0.0001	0.0001	0
23/06/2026	2044 On 05-November-26			Bond Future	9.0655	9.0501	99.6772	99.8074	87,525
23/06/2026	2044 On 05-November-26	11.34	Call	Bond Future	16891.8500	17020.2400	16.8919	17.0202	0
23/06/2026	2044 On 05-November-26	11.34	Put	Bond Future	187.6600	185.8700	0.1877	0.1859	0
23/06/2026	2044 On 04-February-27			Bond Future	9.1014	9.0854	97.2046	97.3381	0
23/06/2026	2044 On 04-February-27	10.18	Call	Bond Future	9900.6600	10014.0100	9.9007	10.0140	0
23/06/2026	2044 On 04-February-27	10.18	Put	Bond Future	1465.0000	1444.7800	1.4650	1.4448	0
23/06/2026	2044 On 06-May-27			Bond Future	9.1416	9.1251	99.0699	99.2065	0
23/06/2026	2044 On 06-May-27	9.08	Call	Bond Future	4241.8700	4318.1800	4.2419	4.3182	0
23/06/2026	2044 On 06-May-27	9.08	Put	Bond Future	4753.8200	4693.5600	4.7538	4.6936	0
23/06/2026	2044 On 05-August-27			Bond Future	9.1899	9.1733	96.5594	96.6949	0
23/06/2026	2044 On 05-August-27	9.44	Call	Bond Future	6193.3600	6279.5700	6.1934	6.2796	0
23/06/2026	2044 On 05-August-27	9.44	Put	Bond Future	4180.4300	4131.1400	4.1804	4.1311	0
23/06/2026	2046 On 06-August-26			Bond Future	146.6118	146.8130	146.6118	146.8130	18,596
23/06/2026	2046 On 06-August-26	122.38	Call	Bond Future	24231.8200	24432.9900	24.2318	24.4330	0
23/06/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2046 On 05-November-26			Bond Future	146.9781	147.1851	146.9781	147.1851	0
23/06/2026	2046 On 05-November-26	125.48	Call	Bond Future	21498.0900	21705.1000	21.4981	21.7051	0
23/06/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2046 On 04-February-27			Bond Future	149.8297	150.0423	149.8297	150.0423	0
23/06/2026	2046 On 04-February-27	131.09	Call	Bond Future	18739.6900	18952.2700	18.7397	18.9523	0
23/06/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2046 On 06-May-27			Bond Future	150.3227	150.5398	150.3227	150.5398	0
23/06/2026	2046 On 06-May-27	148.99	Call	Bond Future	1332.6700	1549.7600	1.3327	1.5498	0
23/06/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2046 On 05-August-27			Bond Future	153.2022	153.4180	153.2022	153.4180	0
23/06/2026	2046 On 05-August-27	149.17	Call	Bond Future	4032.1500	4247.9800	4.0322	4.2480	0
23/06/2026	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
23/06/2026	2050 On 06-August-26			Bond Future	148.4718	149.0921	148.4718	149.0921	18,177
23/06/2026	2050 On 06-August-26	123.27	Call	Bond Future	25201.7500	25822.0700	25.2018	25.8221	0
23/06/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2050 On 05-November-26			Bond Future	151.2348	151.8687	151.2348	151.8687	0
23/06/2026	2050 On 05-November-26	123.84	Call	Bond Future	27394.7600	28028.7200	27.3948	28.0287	0
23/06/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2050 On 04-February-27			Bond Future	151.6375	152.2850	151.6375	152.2850	0
23/06/2026	2050 On 04-February-27	132.39	Call	Bond Future	19247.5300	19894.9600	19.2475	19.8950	0
23/06/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2050 On 06-May-27			Bond Future	154.5822	155.2432	154.5822	155.2432	0
23/06/2026	2050 On 06-May-27	150.46	Call	Bond Future	4122.2100	4783.1900	4.1222	4.7832	0
23/06/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	2050 On 05-August-27			Bond Future	154.9519	155.6193	154.9519	155.6193	0
23/06/2026	2050 On 05-August-27	152.97	Call	Bond Future	1981.9000	2649.2900	1.9819	2.6493	0
23/06/2026	2050 On 05-August-27	152.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	AL37 On 06-August-26			Index Future	1298.8140	1300.8590	1298.8140	1,300.8590	0
23/06/2026	AL37 On 05-November-26			Index Future	1322.9220	1325.0250	1322.9220	1,325.0250	0
23/06/2026	AL37 On 04-February-27			Index Future	1348.2720	1350.4270	1348.2720	1,350.4270	0
23/06/2026	AL37 On 06-May-27			Index Future	1374.1520	1376.3550	1374.1520	1,376.3550	0
23/06/2026	AL37 On 05-August-27			Index Future	1399.9210	1402.1180	1399.9210	1,402.1180	0
23/06/2026	AL7T On 06-August-26			Index Future	1698.0110	1702.9170	1698.0110	1,702.9170	0
23/06/2026	AL7T On 05-November-26			Index Future	1729.5280	1734.5520	1729.5280	1,734.5520	0
23/06/2026	AL7T On 04-February-27			Index Future	1762.6690	1767.8050	1762.6690	1,767.8050	0
23/06/2026	AL7T On 06-May-27			Index Future	1796.5040	1801.7470	1796.5040	1,801.7470	0
23/06/2026	AL7T On 05-August-27			Index Future	1830.1940	1835.4720	1830.1940	1,835.4720	0
23/06/2026	ALBI On 06-August-26			Index Future	1434.1960	1436.9300	1434.1960	1,436.9300	73
23/06/2026	ALBI On 05-November-26			Index Future	1460.8170	1463.6240	1460.8170	1,463.6240	0
23/06/2026	ALBI On 04-February-27			Index Future	1488.8090	1491.6830	1488.8090	1,491.6830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2026	ALBI On 06-May-27			Index Future	1517.3870	1520.3240	1517.3870	1,520.3240	0
23/06/2026	ALBI On 05-August-27			Index Future	1545.8430	1548.7810	1545.8430	1,548.7810	0
23/06/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/06/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/06/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/06/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	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
23/06/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	ES33 On 06-August-26			Bond Future	8.8167	8.7711	96.2097	96.4363	0
23/06/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14341.0200	14567.6300	14.3410	14.5676	0
23/06/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	ES33 On 05-November-26			Bond Future	8.8736	8.8256	94.2068	94.4391	0
23/06/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8878.4200	9110.7500	8.8784	9.1108	0
23/06/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	ES33 On 04-February-27			Bond Future	8.9270	8.8764	96.0349	96.2725	0
23/06/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3538.3500	3775.9800	3.5384	3.7760	0
23/06/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	ES33 On 06-May-27			Bond Future	8.9796	8.9263	94.1039	94.3467	0
23/06/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	ES33 On 06-May-27	8.80	Put	Bond Future	821.3700	578.6400	0.8214	0.5786	0
23/06/2026	ES33 On 05-August-27			Bond Future	9.0449	8.9897	95.9049	96.1487	0
23/06/2026	ES33 On 05-August-27	9.27	Call	Bond Future	984.4700	1228.3200	0.9845	1.2283	0
23/06/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	ES42 On 06-August-26			Bond Future	9.3542	9.3293	95.5500	95.7426	0
23/06/2026	ES42 On 06-August-26	12.65	Call	Bond Future	21075.6400	21268.2800	21.0756	21.2683	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	ES42 On 05-November-26			Bond Future	9.4055	9.3797	93.0641	93.2617	0
23/06/2026	ES42 On 05-November-26	11.66	Call	Bond Future	15099.2700	15296.9300	15.0993	15.2969	0
23/06/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	ES42 On 04-February-27			Bond Future	9.4527	9.4259	94.8703	95.0726	0
23/06/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6010.4000	6212.7000	6.0104	6.2127	0
23/06/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	ES42 On 06-May-27			Bond Future	9.5022	9.4745	92.4479	92.6546	0
23/06/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	ES42 On 06-May-27	9.33	Put	Bond Future	1294.4600	1087.7600	1.2945	1.0878	0
23/06/2026	ES42 On 05-August-27			Bond Future	9.5585	9.5303	94.2159	94.4230	0
23/06/2026	ES42 On 05-August-27	9.84	Call	Bond Future	2033.8700	2240.9800	2.0339	2.2410	0
23/06/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	GOVI On 06-August-26			GOVI	1407.5660	1410.2790	1407.5660	1,410.2790	734
23/06/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2185660.0000	2212790.0000	218.5660	221.2790	0
23/06/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	GOVI On 05-November-26			GOVI	1433.6930	1436.4780	1433.6930	1,436.4780	2
23/06/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1566930.0000	1594780.0000	156.6930	159.4780	0
23/06/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	GOVI On 04-February-27			GOVI	1461.1650	1464.0170	1461.1650	1,464.0170	0
23/06/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	921650.0000	950170.0000	92.1650	95.0170	0
23/06/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	GOVI On 06-May-27			GOVI	1489.2120	1492.1260	1489.2120	1,492.1260	0
23/06/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	622120.0000	651260.0000	62.2120	65.1260	0
23/06/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	GOVI On 05-August-27			GOVI	1517.1390	1520.0550	1517.1390	1,520.0550	0
23/06/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	521390.0000	550550.0000	52.1390	55.0550	0
23/06/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/06/2026	I258 On 06-August-26			Bond Future	135.8900	135.9937	135.8900	135.9937	0
23/06/2026	I258 On 06-August-26	112.95	Call	Bond Future	22940.4753	23044.2383	22.9405	23.0442	0
23/06/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.4653	0.5183	0.0005	0.0005	0
23/06/2026	I258 On 05-November-26			Bond Future	138.4190	138.5268	138.4190	138.5268	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2026	I258 On 05-November-26	114.95	Call	Bond Future	23539.5794	23647.4056	23.5396	23.6474	0
23/06/2026	I258 On 05-November-26	114.95	Put	Bond Future	70.5494	70.6356	0.0705	0.0706	0
23/06/2026	I258 On 04-February-27			Bond Future	138.1540	138.2650	138.1540	138.2650	0
23/06/2026	I258 On 04-February-27	118.90	Call	Bond Future	19810.7720	19918.0554	19.8108	19.9181	0
23/06/2026	I258 On 04-February-27	118.90	Put	Bond Future	556.7620	553.0354	0.5568	0.5530	0
23/06/2026	I258 On 06-May-27			Bond Future	140.8368	140.9506	140.8368	140.9506	0
23/06/2026	I258 On 06-May-27	134.78	Call	Bond Future	10175.2274	10260.6457	10.1752	10.2606	0
23/06/2026	I258 On 06-May-27	134.78	Put	Bond Future	4118.3874	4090.0957	4.1184	4.0901	0
23/06/2026	I258 On 05-August-27			Bond Future	140.5137	140.6241	140.5137	140.6241	0
23/06/2026	I258 On 05-August-27	138.93	Call	Bond Future	8338.2993	8409.4544	8.3383	8.4095	0
23/06/2026	I258 On 05-August-27	138.93	Put	Bond Future	6754.6293	6715.3444	6.7546	6.7153	0
23/06/2026	IGOV On 06-August-26			Index Future	456.8210	457.2710	456.8210	457.2710	250
23/06/2026	IGOV On 05-November-26			Index Future	465.4120	465.8770	465.4120	465.8770	8
23/06/2026	IGOV On 04-February-27			Index Future	474.4400	474.9180	474.4400	474.9180	0
23/06/2026	IGOV On 06-May-27			Index Future	483.6550	484.1450	483.6550	484.1450	0
23/06/2026	IGOV On 05-August-27			Index Future	492.8300	493.3120	492.8300	493.3120	0
23/06/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/06/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/06/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/06/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/06/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/06/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/06/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/06/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/06/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/06/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/06/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/06/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
23/06/2026	R033 On 06-August-26			Bond Future	8.1618	8.1210	112.9163	113.1342	9,302
23/06/2026	R033 On 06-August-26	10.25	Call	Bond Future	10464.6200	10682.3200	10.4646	10.6823	0
23/06/2026	R033 On 06-August-26	10.25	Put	Bond Future	2.5900	2.4200	0.0026	0.0024	0
23/06/2026	R033 On 05-November-26			Bond Future	8.1949	8.1517	109.9487	110.1722	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2026	R033 On 05-November-26	9.33	Call	Bond Future	6066.7600	6264.6400	6.0668	6.2646	0
23/06/2026	R033 On 05-November-26	9.33	Put	Bond Future	394.9700	369.2800	0.3950	0.3693	0
23/06/2026	R033 On 04-February-27			Bond Future	8.2193	8.1735	112.0565	112.2854	0
23/06/2026	R033 On 04-February-27	8.65	Call	Bond Future	3512.1800	3668.1100	3.5122	3.6681	0
23/06/2026	R033 On 04-February-27	8.65	Put	Bond Future	1386.5900	1313.6600	1.3866	1.3137	0
23/06/2026	R033 On 06-May-27			Bond Future	8.2444	8.1960	109.1638	109.3975	0
23/06/2026	R033 On 06-May-27	7.93	Call	Bond Future	1668.4000	1769.2400	1.6684	1.7692	0
23/06/2026	R033 On 06-May-27	7.93	Put	Bond Future	3198.0900	3065.1800	3.1981	3.0652	0
23/06/2026	R033 On 05-August-27			Bond Future	8.2821	8.2317	111.2282	111.4622	0
23/06/2026	R033 On 05-August-27	8.54	Call	Bond Future	3327.1200	3468.1300	3.3271	3.4681	0
23/06/2026	R033 On 05-August-27	8.54	Put	Bond Future	2137.6500	2044.5900	2.1377	2.0446	0
23/06/2026	R035 On 06-August-26			Bond Future	8.3408	8.2900	107.1912	107.5044	90,600
23/06/2026	R035 On 06-August-26	7.70	Call	Bond Future	125.7400	163.8900	0.1257	0.1639	4,876
23/06/2026	R035 On 06-August-26	7.70	Put	Bond Future	4168.4500	3893.4800	4.1685	3.8935	0
23/06/2026	R035 On 06-August-26	7.90	Call	Bond Future	294.2600	366.1100	0.2943	0.3661	0
23/06/2026	R035 On 06-August-26	7.90	Put	Bond Future	3053.6400	2812.3700	3.0536	2.8124	0
23/06/2026	R035 On 06-August-26	7.95	Call	Bond Future	358.9400	441.4900	0.3589	0.4415	4,876
23/06/2026	R035 On 06-August-26	7.95	Put	Bond Future	2800.5800	2570.0100	2.8006	2.5700	0
23/06/2026	R035 On 06-August-26	8.29	Call	Bond Future	1089.4100	1255.5200	1.0894	1.2555	1,000
23/06/2026	R035 On 06-August-26	8.29	Put	Bond Future	1402.6500	1255.6400	1.4027	1.2556	0
23/06/2026	R035 On 06-August-26	8.34	Call	Bond Future	1248.4200	1426.9100	1.2484	1.4269	0
23/06/2026	R035 On 06-August-26	8.34	Put	Bond Future	1253.3500	1118.7200	1.2534	1.1187	4,876
23/06/2026	R035 On 06-August-26	8.71	Call	Bond Future	2748.3000	2999.7900	2.7483	2.9998	350
23/06/2026	R035 On 06-August-26	8.71	Put	Bond Future	508.1700	446.5400	0.5082	0.4465	0
23/06/2026	R035 On 06-August-26	8.79	Call	Bond Future	3131.0100	3393.2700	3.1310	3.3933	1,000
23/06/2026	R035 On 06-August-26	8.79	Put	Bond Future	413.7900	362.9300	0.4138	0.3629	0
23/06/2026	R035 On 06-August-26	9.13	Call	Bond Future	4881.9100	5173.7800	4.8819	5.1738	200
23/06/2026	R035 On 06-August-26	9.13	Put	Bond Future	169.4100	148.1600	0.1694	0.1482	0
23/06/2026	R035 On 06-August-26	9.21	Call	Bond Future	5311.3500	5607.3400	5.3114	5.6073	0
23/06/2026	R035 On 06-August-26	9.21	Put	Bond Future	136.8700	119.7400	0.1369	0.1197	350
23/06/2026	R035 On 06-August-26	9.22	Call	Bond Future	5365.3000	5661.7500	5.3653	5.6618	250
23/06/2026	R035 On 06-August-26	9.22	Put	Bond Future	133.2800	116.6100	0.1333	0.1166	0
23/06/2026	R035 On 06-August-26	9.39	Call	Bond Future	6288.0600	6590.7400	6.2881	6.5907	0
23/06/2026	R035 On 06-August-26	9.39	Put	Bond Future	84.3900	73.9500	0.0844	0.0740	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
23/06/2026	R035 On 06-August-26	9.63	Call	Bond Future	7598.4900	7906.2900	7.5985	7.9063	0
23/06/2026	R035 On 06-August-26	9.63	Put	Bond Future	44.3600	39.0400	0.0444	0.0390	200
23/06/2026	R035 On 06-August-26	9.71	Call	Bond Future	8034.6700	8343.5400	8.0347	8.3435	0
23/06/2026	R035 On 06-August-26	9.71	Put	Bond Future	35.8500	31.6000	0.0359	0.0316	350
23/06/2026	R035 On 06-August-26	9.72	Call	Bond Future	8089.1200	8398.1200	8.0891	8.3981	0
23/06/2026	R035 On 06-August-26	9.72	Put	Bond Future	34.9000	30.7800	0.0349	0.0308	250
23/06/2026	R035 On 06-August-26	10.13	Call	Bond Future	10298.7100	10610.8000	10.2987	10.6108	0
23/06/2026	R035 On 06-August-26	10.13	Put	Bond Future	9.0700	8.0400	0.0091	0.0080	200
23/06/2026	R035 On 06-August-26	10.22	Call	Bond Future	10777.7700	11090.1500	10.7778	11.0902	0
23/06/2026	R035 On 06-August-26	10.22	Put	Bond Future	6.6600	5.9200	0.0067	0.0059	250
23/06/2026	R035 On 06-August-26	11.06	Call	Bond Future	15110.7000	15423.8000	15.1107	15.4238	0
23/06/2026	R035 On 06-August-26	11.06	Put	Bond Future	0.2300	0.2100	0.0002	0.0002	0
23/06/2026	R035 On 05-November-26			Bond Future	8.3766	8.3234	104.6586	104.9791	28,241
23/06/2026	R035 On 05-November-26	7.97	Call	Bond Future	1017.2300	1130.4900	1.0172	1.1305	600
23/06/2026	R035 On 05-November-26	7.97	Put	Bond Future	3499.7800	3292.5600	3.4998	3.2926	0
23/06/2026	R035 On 05-November-26	8.47	Call	Bond Future	2405.5500	2594.0100	2.4056	2.5940	0
23/06/2026	R035 On 05-November-26	8.47	Put	Bond Future	1846.2200	1714.2000	1.8462	1.7142	600
23/06/2026	R035 On 05-November-26	8.80	Call	Bond Future	3702.4700	3931.7300	3.7025	3.9317	200
23/06/2026	R035 On 05-November-26	8.80	Put	Bond Future	1197.2100	1105.9900	1.1972	1.1060	0
23/06/2026	R035 On 05-November-26	8.97	Call	Bond Future	4447.8600	4693.7800	4.4479	4.6938	0
23/06/2026	R035 On 05-November-26	8.97	Put	Bond Future	958.7600	884.2000	0.9588	0.8842	600
23/06/2026	R035 On 05-November-26	9.30	Call	Bond Future	5990.0200	6260.6300	5.9900	6.2606	0
23/06/2026	R035 On 05-November-26	9.30	Put	Bond Future	626.4400	576.5700	0.6264	0.5766	200
23/06/2026	R035 On 05-November-26	9.80	Call	Bond Future	8447.6400	8741.4700	8.4476	8.7415	0
23/06/2026	R035 On 05-November-26	9.80	Put	Bond Future	330.3200	303.6700	0.3303	0.3037	200
23/06/2026	R035 On 05-November-26	10.03	Call	Bond Future	9582.9200	9884.2000	9.5829	9.8842	0
23/06/2026	R035 On 05-November-26	10.03	Put	Bond Future	232.8100	213.6100	0.2328	0.2136	0
23/06/2026	R035 On 04-February-27			Bond Future	8.4065	8.3507	106.6648	106.9924	0
23/06/2026	R035 On 04-February-27	7.70	Call	Bond Future	908.0800	999.1400	0.9081	0.9991	3,000
23/06/2026	R035 On 04-February-27	7.70	Put	Bond Future	5162.1500	4925.6400	5.1622	4.9256	0
23/06/2026	R035 On 04-February-27	8.20	Call	Bond Future	1945.9800	2097.2100	1.9460	2.0972	3,000
23/06/2026	R035 On 04-February-27	8.20	Put	Bond Future	3166.4600	2990.1200	3.1665	2.9901	0
23/06/2026	R035 On 04-February-27	8.43	Call	Bond Future	2642.1300	2821.6300	2.6421	2.8216	1,050
23/06/2026	R035 On 04-February-27	8.43	Put	Bond Future	2504.1500	2356.0800	2.5042	2.3561	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2026	R035 On 04-February-27	8.85	Call	Bond Future	4204.6200	4428.3700	4.2046	4.4284	0
23/06/2026	R035 On 04-February-27	8.85	Put	Bond Future	1644.2600	1540.4400	1.6443	1.5404	3,000
23/06/2026	R035 On 04-February-27	8.93	Call	Bond Future	4533.4900	4764.3200	4.5335	4.7643	0
23/06/2026	R035 On 04-February-27	8.93	Put	Bond Future	1520.0900	1423.3500	1.5201	1.4234	1,050
23/06/2026	R035 On 04-February-27	9.02	Call	Bond Future	4912.4800	5150.7300	4.9125	5.1507	0
23/06/2026	R035 On 04-February-27	9.02	Put	Bond Future	1392.5700	1303.2500	1.3926	1.3033	0
23/06/2026	R035 On 04-February-27	9.43	Call	Bond Future	6729.2100	6994.9500	6.7292	6.9950	0
23/06/2026	R035 On 04-February-27	9.43	Put	Bond Future	943.4100	881.5800	0.9434	0.8816	1,050
23/06/2026	R035 On 06-May-27			Bond Future	8.4327	8.3744	104.2069	104.5412	0
23/06/2026	R035 On 06-May-27	8.25	Call	Bond Future	2369.5400	2529.3500	2.3695	2.5294	0
23/06/2026	R035 On 06-May-27	8.25	Put	Bond Future	3422.4900	3247.9900	3.4225	3.2480	0
23/06/2026	R035 On 05-August-27			Bond Future	8.4690	8.4087	106.1784	106.5152	0
23/06/2026	R035 On 05-August-27	8.72	Call	Bond Future	4022.2000	4224.8800	4.0222	4.2249	0
23/06/2026	R035 On 05-August-27	8.72	Put	Bond Future	2634.4500	2500.3800	2.6345	2.5004	0
23/06/2026	R038 On 06-August-26			Bond Future	8.7512	8.7160	119.2676	119.5485	2,334
23/06/2026	R038 On 06-August-26	11.77	Call	Bond Future	20910.8400	21191.7200	20.9108	21.1917	0
23/06/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.1100	0.1100	0.0001	0.0001	0
23/06/2026	R038 On 05-November-26			Bond Future	8.7955	8.7587	115.9756	116.2634	2,582
23/06/2026	R038 On 05-November-26	10.72	Call	Bond Future	14007.9800	14283.8100	14.0080	14.2838	0
23/06/2026	R038 On 05-November-26	10.72	Put	Bond Future	238.3500	226.3300	0.2384	0.2263	0
23/06/2026	R038 On 04-February-27			Bond Future	8.8344	8.7961	118.1990	118.4934	0
23/06/2026	R038 On 04-February-27	9.60	Call	Bond Future	7346.3300	7571.1700	7.3463	7.5712	0
23/06/2026	R038 On 04-February-27	9.60	Put	Bond Future	1672.7000	1603.1200	1.6727	1.6031	0
23/06/2026	R038 On 06-May-27			Bond Future	8.8744	8.8346	114.9828	115.2834	0
23/06/2026	R038 On 06-May-27	8.71	Call	Bond Future	3340.4100	3488.7000	3.3404	3.4887	0
23/06/2026	R038 On 06-May-27	8.71	Put	Bond Future	4588.1200	4435.7600	4.5881	4.4358	0
23/06/2026	R038 On 05-August-27			Bond Future	8.9235	8.8826	117.1571	117.4591	0
23/06/2026	R038 On 05-August-27	9.15	Call	Bond Future	5387.5500	5568.9200	5.3876	5.5689	0
23/06/2026	R038 On 05-August-27	9.15	Put	Bond Future	3731.5100	3610.8500	3.7315	3.6109	0
23/06/2026	R053 On 06-August-26			Bond Future	8.8954	8.8857	131.8947	132.0169	59,339
23/06/2026	R053 On 06-August-26	8.10	Call	Bond Future	167.3800	184.1800	0.1674	0.1842	530
23/06/2026	R053 On 06-August-26	8.10	Put	Bond Future	10773.8100	10668.4900	10.7738	10.6685	0
23/06/2026	R053 On 06-August-26	8.60	Call	Bond Future	1130.9700	1191.7300	1.1310	1.1917	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2026	R053 On 06-August-26	8.60	Put	Bond Future	4907.9800	4846.6200	4.9080	4.8466	0
23/06/2026	R053 On 06-August-26	9.10	Call	Bond Future	4166.5600	4275.3600	4.1666	4.2754	530
23/06/2026	R053 On 06-August-26	9.10	Put	Bond Future	1656.3800	1643.0600	1.6564	1.6431	530
23/06/2026	R053 On 06-August-26	9.60	Call	Bond Future	8808.1600	8932.9400	8.8082	8.9329	0
23/06/2026	R053 On 06-August-26	9.60	Put	Bond Future	500.5000	503.1600	0.5005	0.5032	530
23/06/2026	R053 On 06-August-26	12.28	Call	Bond Future	32783.5700	32905.7000	32.7836	32.9057	0
23/06/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.1200	0.1300	0.0001	0.0001	0
23/06/2026	R053 On 05-November-26			Bond Future	8.9300	8.9198	128.4564	128.5828	4,382
23/06/2026	R053 On 05-November-26	11.21	Call	Bond Future	23967.0600	24093.3300	23.9671	24.0933	0
23/06/2026	R053 On 05-November-26	11.21	Put	Bond Future	286.3800	286.2900	0.2864	0.2863	0
23/06/2026	R053 On 04-February-27			Bond Future	8.9604	8.9499	130.9191	131.0490	0
23/06/2026	R053 On 04-February-27	9.99	Call	Bond Future	13834.9700	13947.9000	13.8350	13.9479	0
23/06/2026	R053 On 04-February-27	9.99	Put	Bond Future	2189.0700	2172.1300	2.1891	2.1721	0
23/06/2026	R053 On 06-May-27			Bond Future	8.9911	8.9802	127.5688	127.7019	0
23/06/2026	R053 On 06-May-27	8.92	Call	Bond Future	6067.0600	6144.5700	6.0671	6.1446	0
23/06/2026	R053 On 06-May-27	8.92	Put	Bond Future	6936.6500	6881.1000	6.9367	6.8811	0
23/06/2026	R053 On 05-August-27			Bond Future	9.0274	9.0166	129.9814	130.1121	0
23/06/2026	R053 On 05-August-27	9.28	Call	Bond Future	9005.4700	9092.0000	9.0055	9.0920	0
23/06/2026	R053 On 05-August-27	9.28	Put	Bond Future	6022.0100	5977.7900	6.0220	5.9778	0
23/06/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
23/06/2026	R186 On 06-August-26	8.57	Call	Bond Future	37.3400	37.7600	0.0373	0.0378	0
23/06/2026	R186 On 06-August-26	8.57	Put	Bond Future	37.3400	37.7600	0.0373	0.0378	0
23/06/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
23/06/2026	R186 On 05-November-26	8.12	Call	Bond Future	32.3900	32.5100	0.0324	0.0325	0
23/06/2026	R186 On 05-November-26	8.12	Put	Bond Future	32.3900	32.5100	0.0324	0.0325	0
23/06/2026	R202 On 06-August-26			Bond Future	302.9577	302.7332	302.9577	302.7332	1,245
23/06/2026	R202 On 06-August-26	278.86	Call	Bond Future	24097.6500	23873.1900	24.0977	23.8732	0
23/06/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	R202 On 05-November-26			Bond Future	308.5955	308.3714	308.5955	308.3714	0
23/06/2026	R202 On 05-November-26	280.46	Call	Bond Future	28135.4700	27911.4300	28.1355	27.9114	0
23/06/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	R202 On 04-February-27			Bond Future	308.9889	308.7626	308.9889	308.7626	0
23/06/2026	R202 On 04-February-27	294.73	Call	Bond Future	14258.8800	14032.5900	14.2589	14.0326	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	R202 On 06-May-27			Bond Future	314.9893	314.7601	314.9893	314.7601	0
23/06/2026	R202 On 06-May-27	306.99	Call	Bond Future	7999.2600	7770.0500	7.9993	7.7701	0
23/06/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	R202 On 05-August-27			Bond Future	315.2960	315.0502	315.2960	315.0502	0
23/06/2026	R202 On 05-August-27	312.97	Call	Bond Future	2326.0300	2080.1900	2.3260	2.0802	0
23/06/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	R209 On 06-August-26			Bond Future	8.5067	8.4612	87.6361	87.9036	37,947
23/06/2026	R209 On 06-August-26	11.39	Call	Bond Future	14969.7900	15237.2300	14.9698	15.2372	0
23/06/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.1600	0.1500	0.0002	0.0002	0
23/06/2026	R209 On 05-November-26			Bond Future	8.5423	8.4949	86.0948	86.3685	7,212
23/06/2026	R209 On 05-November-26	10.32	Call	Bond Future	9719.8600	9978.9300	9.7199	9.9789	0
23/06/2026	R209 On 05-November-26	10.32	Put	Bond Future	212.1600	197.5500	0.2122	0.1976	0
23/06/2026	R209 On 04-February-27			Bond Future	8.5721	8.5228	87.7453	88.0249	0
23/06/2026	R209 On 04-February-27	8.03	Call	Bond Future	1187.7900	1283.4200	1.1878	1.2834	3,237
23/06/2026	R209 On 04-February-27	8.03	Put	Bond Future	4326.2900	4142.2300	4.3263	4.1422	0
23/06/2026	R209 On 04-February-27	8.96	Call	Bond Future	3906.1900	4092.9800	3.9062	4.0930	0
23/06/2026	R209 On 04-February-27	8.96	Put	Bond Future	1746.1800	1653.2800	1.7462	1.6533	3,237
23/06/2026	R209 On 04-February-27	9.28	Call	Bond Future	5184.3300	5393.5100	5.1843	5.3935	0
23/06/2026	R209 On 04-February-27	9.28	Put	Bond Future	1294.1100	1223.6000	1.2941	1.2236	0
23/06/2026	R209 On 06-May-27			Bond Future	8.6026	8.5513	86.2772	86.5626	0
23/06/2026	R209 On 06-May-27	8.25	Call	Bond Future	1957.7500	2080.2300	1.9578	2.0802	4,620
23/06/2026	R209 On 06-May-27	8.25	Put	Bond Future	3944.6700	3781.6800	3.9447	3.7817	0
23/06/2026	R209 On 06-May-27	8.41	Call	Bond Future	2359.0900	2496.2400	2.3591	2.4962	0
23/06/2026	R209 On 06-May-27	8.41	Put	Bond Future	3437.3300	3289.0100	3.4373	3.2890	0
23/06/2026	R209 On 06-May-27	9.32	Call	Bond Future	5500.4700	5706.9700	5.5005	5.7070	0
23/06/2026	R209 On 06-May-27	9.32	Put	Bond Future	1630.0900	1551.1200	1.6301	1.5511	4,620
23/06/2026	R209 On 05-August-27			Bond Future	8.6418	8.5891	87.9095	88.1971	0
23/06/2026	R209 On 05-August-27	8.87	Call	Bond Future	3928.9300	4101.0900	3.9289	4.1011	0
23/06/2026	R209 On 05-August-27	8.87	Put	Bond Future	2698.0700	2582.5900	2.6981	2.5826	0
23/06/2026	R210 On 06-August-26			Bond Future	268.6712	268.6289	268.6712	268.6289	448
23/06/2026	R210 On 06-August-26	259.84	Call	Bond Future	8831.1500	8788.8800	8.8312	8.7889	0
23/06/2026	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
23/06/2026	R210 On 05-November-26			Bond Future	270.0900	270.0510	270.0900	270.0510	0
23/06/2026	R210 On 05-November-26	253.33	Call	Bond Future	16759.9600	16720.9600	16.7600	16.7210	0
23/06/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	R210 On 04-February-27			Bond Future	275.3303	275.2929	275.3303	275.2929	0
23/06/2026	R210 On 04-February-27	266.03	Call	Bond Future	9300.3000	9262.9100	9.3003	9.2629	0
23/06/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	R210 On 06-May-27			Bond Future	277.0136	276.9766	277.0136	276.9766	0
23/06/2026	R210 On 06-May-27	271.13	Call	Bond Future	5883.5600	5846.5500	5.8836	5.8466	0
23/06/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	R210 On 05-August-27			Bond Future	282.3207	282.2729	282.3207	282.2729	0
23/06/2026	R210 On 05-August-27	276.01	Call	Bond Future	6310.6500	6262.9000	6.3107	6.2629	0
23/06/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	R213 On 06-August-26			Bond Future	7.9649	7.9186	99.5079	99.6781	56,369
23/06/2026	R213 On 06-August-26	9.69	Call	Bond Future	6098.0500	6267.6600	6.0981	6.2677	0
23/06/2026	R213 On 06-August-26	9.69	Put	Bond Future	6.2800	5.6600	0.0063	0.0057	0
23/06/2026	R213 On 05-November-26			Bond Future	7.9971	7.9473	97.7852	97.9600	0
23/06/2026	R213 On 05-November-26	8.75	Call	Bond Future	3030.6500	3172.4300	3.0307	3.1724	0
23/06/2026	R213 On 05-November-26	8.75	Put	Bond Future	434.8400	401.7500	0.4348	0.4018	0
23/06/2026	R213 On 04-February-27			Bond Future	8.0188	7.9651	99.6596	99.8387	0
23/06/2026	R213 On 04-February-27	8.14	Call	Bond Future	1644.5900	1748.2800	1.6446	1.7483	0
23/06/2026	R213 On 04-February-27	8.14	Put	Bond Future	1241.8900	1166.5000	1.2419	1.1665	0
23/06/2026	R213 On 06-May-27			Bond Future	8.0345	7.9767	98.0190	98.2020	0
23/06/2026	R213 On 06-May-27	7.56	Call	Bond Future	832.1900	899.5800	0.8322	0.8996	0
23/06/2026	R213 On 06-May-27	7.56	Put	Bond Future	2345.4300	2229.8300	2.3454	2.2298	0
23/06/2026	R213 On 06-May-27	8.13	Call	Bond Future	1728.3100	1830.9800	1.7283	1.8310	2,830
23/06/2026	R213 On 06-May-27	8.13	Put	Bond Future	1427.3000	1346.9800	1.4273	1.3470	0
23/06/2026	R213 On 06-May-27	9.25	Call	Bond Future	4329.7700	4477.8400	4.3298	4.4778	0
23/06/2026	R213 On 06-May-27	9.25	Put	Bond Future	581.3200	546.4000	0.5813	0.5464	2,830
23/06/2026	R213 On 05-August-27			Bond Future	8.0663	8.0049	99.8739	100.0568	0
23/06/2026	R213 On 05-August-27	7.95	Call	Bond Future	1438.8800	1529.1200	1.4389	1.5291	1,200
23/06/2026	R213 On 05-August-27	7.95	Put	Bond Future	1785.8200	1693.2200	1.7858	1.6932	0
23/06/2026	R213 On 05-August-27	8.27	Call	Bond Future	2005.1100	2112.0300	2.0051	2.1120	0
23/06/2026	R213 On 05-August-27	8.27	Put	Bond Future	1400.6700	1324.7500	1.4007	1.3248	0
23/06/2026	R213 On 05-August-27	8.58	Call	Bond Future	2632.5100	2753.2700	2.6325	2.7533	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2026	R213 On 05-August-27	8.58	Put	Bond Future	1117.2600	1055.1800	1.1173	1.0552	1,200
23/06/2026	R214 On 06-August-26			Bond Future	8.9483	8.9233	83.2017	83.3747	24,985
23/06/2026	R214 On 06-August-26	11.97	Call	Bond Future	17576.0500	17749.0200	17.5761	17.7490	0
23/06/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.1700	0.1800	0.0002	0.0002	0
23/06/2026	R214 On 05-November-26			Bond Future	8.9901	8.9642	81.4330	81.6104	3,508
23/06/2026	R214 On 05-November-26	10.97	Call	Bond Future	12296.0300	12467.0900	12.2960	12.4671	0
23/06/2026	R214 On 05-November-26	10.97	Put	Bond Future	214.1100	207.7800	0.2141	0.2078	0
23/06/2026	R214 On 04-February-27			Bond Future	9.0284	9.0016	82.9940	83.1756	0
23/06/2026	R214 On 04-February-27	9.90	Call	Bond Future	6991.4800	7135.4900	6.9915	7.1355	0
23/06/2026	R214 On 04-February-27	9.90	Put	Bond Future	1388.9200	1351.4000	1.3889	1.3514	0
23/06/2026	R214 On 06-May-27			Bond Future	9.0640	9.0363	81.2874	81.4728	0
23/06/2026	R214 On 06-May-27	8.88	Call	Bond Future	2991.1700	3084.0200	2.9912	3.0840	0
23/06/2026	R214 On 06-May-27	8.88	Put	Bond Future	4234.3600	4141.8700	4.2344	4.1419	0
23/06/2026	R214 On 05-August-27			Bond Future	9.1068	9.0787	82.8254	83.0113	0
23/06/2026	R214 On 05-August-27	9.32	Call	Bond Future	4828.3300	4941.4500	4.8283	4.9415	0
23/06/2026	R214 On 05-August-27	9.32	Put	Bond Future	3437.3500	3364.6000	3.4374	3.3646	0
23/06/2026	R248 On 06-August-26			Bond Future	8.9766	8.9617	101.7708	101.9089	254,931
23/06/2026	R248 On 06-August-26	9.00	Call	Bond Future	2105.7300	2201.7800	2.1057	2.2018	0
23/06/2026	R248 On 06-August-26	9.00	Put	Bond Future	1888.0700	1846.0200	1.8881	1.8460	1,762
23/06/2026	R248 On 06-August-26	9.20	Call	Bond Future	3242.1300	3355.7200	3.2421	3.3557	0
23/06/2026	R248 On 06-August-26	9.20	Put	Bond Future	1198.1000	1173.5900	1.1981	1.1736	100
23/06/2026	R248 On 06-August-26	10.00	Call	Bond Future	9009.9300	9147.9900	9.0099	9.1480	0
23/06/2026	R248 On 06-August-26	10.00	Put	Bond Future	178.5600	178.5200	0.1786	0.1785	1,762
23/06/2026	R248 On 06-August-26	12.37	Call	Bond Future	24921.6200	25059.7300	24.9216	25.0597	0
23/06/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.0800	0.0900	0.0001	0.0001	0
23/06/2026	R248 On 05-November-26			Bond Future	9.0151	8.9997	99.2020	99.3441	37,075
23/06/2026	R248 On 05-November-26	11.31	Call	Bond Future	18190.6500	18330.7900	18.1907	18.3308	0
23/06/2026	R248 On 05-November-26	11.31	Put	Bond Future	213.4700	211.4500	0.2135	0.2115	0
23/06/2026	R248 On 04-February-27			Bond Future	9.0503	9.0343	101.1036	101.2494	0
23/06/2026	R248 On 04-February-27	10.11	Call	Bond Future	10580.1600	10703.4600	10.5802	10.7035	0
23/06/2026	R248 On 04-February-27	10.11	Put	Bond Future	1616.7800	1594.2800	1.6168	1.5943	0
23/06/2026	R248 On 06-May-27			Bond Future	9.0828	9.0663	98.6024	98.7515	260
23/06/2026	R248 On 06-May-27	9.05	Call	Bond Future	4744.7300	4829.6000	4.7447	4.8296	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2026	R248 On 06-May-27	9.05	Put	Bond Future	5042.1000	4977.8700	5.0421	4.9779	0
23/06/2026	R248 On 05-August-27			Bond Future	9.1216	9.1051	100.4678	100.6159	0
23/06/2026	R248 On 05-August-27	9.37	Call	Bond Future	6735.9200	6830.3200	6.7359	6.8303	0
23/06/2026	R248 On 05-August-27	9.37	Put	Bond Future	4548.4600	4494.6900	4.5485	4.4947	0
23/06/2026	R2R9 On 06-August-26			Bond Future	8.8513	8.8111	111.2877	111.6072	4,283
23/06/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98168.2300	98487.6800	98.1682	98.4877	0
23/06/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	R2R9 On 05-November-26			Bond Future	8.8962	8.8543	108.3532	108.6802	0
23/06/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97383.1300	97710.1700	97.3831	97.7102	0
23/06/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	R2R9 On 04-February-27			Bond Future	8.9361	8.8925	110.4304	110.7647	0
23/06/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8423.3300	8689.4700	8.4233	8.6895	0
23/06/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1445.4300	1377.2800	1.4454	1.3773	0
23/06/2026	R2R9 On 06-May-27			Bond Future	8.9769	8.9318	107.5695	107.9108	0
23/06/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3460.8500	3631.2200	3.4609	3.6312	0
23/06/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4576.8100	4405.9500	4.5768	4.4060	0
23/06/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	3895.1100	4077.0200	3.8951	4.0770	250
23/06/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4174.0300	4014.7100	4.1740	4.0147	0
23/06/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	7223.8000	7466.8700	7.2238	7.4669	0
23/06/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2382.1400	2283.9800	2.3821	2.2840	250
23/06/2026	R2R9 On 05-August-27			Bond Future	9.0263	8.9800	109.6037	109.9474	0
23/06/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	3660.9000	3827.8600	3.6609	3.8279	910
23/06/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5204.6500	5027.9300	5.2047	5.0279	0
23/06/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3961.4600	4136.0900	3.9615	4.1361	180
23/06/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	4902.8500	4733.8000	4.9029	4.7338	0
23/06/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	5480.2700	5687.1300	5.4803	5.6871	0
23/06/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3767.8800	3631.0600	3.7679	3.6311	0
23/06/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	6763.8000	6991.5900	6.7638	6.9916	0
23/06/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3120.5200	3004.6300	3.1205	3.0046	910
23/06/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	7515.4500	7753.5400	7.5155	7.7535	0
23/06/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2820.8500	2715.2600	2.8209	2.7153	180
23/06/2026	R4R2 On 06-August-26			Bond Future	9.0266	9.0017	112.7929	113.0139	5,078
23/06/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	99375.6600	99596.6000	99.3757	99.5966	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	R4R2 On 05-November-26			Bond Future	9.0725	9.0466	109.7600	109.9867	423
23/06/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	98537.4200	98764.1400	98.5374	98.7641	0
23/06/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2026	R4R2 On 04-February-27			Bond Future	9.1139	9.0870	111.8642	112.0963	0
23/06/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9855.8800	10045.1200	9.8559	10.0451	0
23/06/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1600.0500	1557.2600	1.6001	1.5573	0
23/06/2026	R4R2 On 06-May-27			Bond Future	9.1562	9.1284	108.9048	109.1418	0
23/06/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3938.2000	4058.7900	3.9382	4.0588	0
23/06/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5277.7900	5161.3600	5.2778	5.1614	0
23/06/2026	R4R2 On 05-August-27			Bond Future	9.2062	9.1779	110.9642	111.2016	0
23/06/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	6280.3500	6425.6500	6.2804	6.4257	0
23/06/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4347.5600	4255.4600	4.3476	4.2555	0
23/06/2026	RR87 On 06-August-26			Bond Future	7.2315	7.1880	100.8817	100.8971	0
23/06/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.1125	0.2088	0.0001	0.0002	0
23/06/2026	RR87 On 06-August-26	6.53	Put	Bond Future	248.2825	233.0388	0.2483	0.2330	0
23/06/2026	RR87 On 05-November-26			Bond Future	6.6325	6.4824	102.7346	102.7518	0
23/06/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0462	0.1270	0.0000	0.0001	0
23/06/2026	RR87 On 05-November-26	5.27	Put	Bond Future	156.3462	139.2370	0.1563	0.1392	0
23/06/2026	RR88 On 06-August-26			Bond Future	7.5962	7.5632	104.3775	104.4170	0
23/06/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0.2639	0.4297	0.0003	0.0004	0
23/06/2026	RR88 On 06-August-26	6.79	Put	Bond Future	969.5539	930.2597	0.9696	0.9303	0
23/06/2026	RR88 On 05-November-26			Bond Future	7.6095	7.5671	105.6553	105.6993	0
23/06/2026	RR88 On 05-November-26	6.71	Call	Bond Future	12.0238	14.6810	0.0120	0.0147	0
23/06/2026	RR88 On 05-November-26	6.71	Put	Bond Future	953.7538	912.3410	0.9538	0.9123	0
23/06/2026	RR88 On 04-February-27			Bond Future	7.5634	7.5071	103.8315	103.8787	0
23/06/2026	RR88 On 04-February-27	7.78	Call	Bond Future	430.0491	459.0423	0.4300	0.4590	0
23/06/2026	RR88 On 04-February-27	7.78	Put	Bond Future	248.7191	230.4823	0.2487	0.2305	0
23/06/2026	RR88 On 06-May-27			Bond Future	7.4842	7.4031	105.8241	105.8727	0
23/06/2026	RR88 On 06-May-27	7.89	Call	Bond Future	432.7352	464.3997	0.4327	0.4644	0
23/06/2026	RR88 On 06-May-27	7.89	Put	Bond Future	189.8152	172.8397	0.1898	0.1728	0
23/06/2026	RR88 On 05-August-27			Bond Future	7.3631	7.2367	102.5201	102.5658	0
23/06/2026	RR88 On 05-August-27	8.07	Call	Bond Future	365.1788	397.3032	0.3652	0.3973	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2026	RR88 On 05-August-27	8.07	Put	Bond Future	110.5388	96.9732	0.1105	0.0970	0
23/06/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/06/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0