



Johannesburg Stock Exchange
One Exchange Square, Gwen Lane, Sandown, South Africa
Private Bag X991174, Sandton 2146
T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
Registration Number: 2005/022939/06
VAT Number: 4080119391

INTEREST RATE 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
26/06/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	2029 On 06-August-26			Bond Future	151.3390	151.3670	151.3390	151.3670	8,413
26/06/2026	2029 On 06-August-26	144.10	Call	Bond Future	7238.9600	7266.9800	7.2390	7.2670	0
26/06/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2029 On 05-November-26			Bond Future	152.6536	152.6791	152.6536	152.6791	0
26/06/2026	2029 On 05-November-26	147.56	Call	Bond Future	5093.5500	5119.1300	5.0936	5.1191	0
26/06/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2029 On 04-February-27			Bond Future	155.6267	155.6405	155.6267	155.6405	0
26/06/2026	2029 On 04-February-27	149.72	Call	Bond Future	5906.6800	5920.5000	5.9067	5.9205	0
26/06/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2029 On 06-May-27			Bond Future	157.1174	157.1252	157.1174	157.1252	0
26/06/2026	2029 On 06-May-27	153.32	Call	Bond Future	3797.3900	3805.1500	3.7974	3.8052	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2029 On 05-August-27			Bond Future	160.1493	160.1372	160.1493	160.1372	0
26/06/2026	2029 On 05-August-27	156.72	Call	Bond Future	3429.2800	3417.2300	3.4293	3.4172	0
26/06/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2030 On 06-August-26			Bond Future	7.6340	7.6757	101.3532	101.2274	153,044
26/06/2026	2030 On 06-August-26	7.21	Call	Bond Future	96.0700	84.6400	0.0961	0.0846	1,000
26/06/2026	2030 On 06-August-26	7.21	Put	Bond Future	1385.4800	1499.8100	1.3855	1.4998	0
26/06/2026	2030 On 06-August-26	7.71	Call	Bond Future	668.6200	590.3700	0.6686	0.5904	1,000
26/06/2026	2030 On 06-August-26	7.71	Put	Bond Future	439.5500	487.0600	0.4396	0.4871	0
26/06/2026	2030 On 06-August-26	8.06	Call	Bond Future	1442.5600	1334.0600	1.4426	1.3341	0
26/06/2026	2030 On 06-August-26	8.06	Put	Bond Future	167.0300	184.2900	0.1670	0.1843	1,000
26/06/2026	2030 On 06-August-26	9.22	Call	Bond Future	4654.6300	4529.5100	4.6546	4.5295	0
26/06/2026	2030 On 06-August-26	9.22	Put	Bond Future	5.1300	5.7700	0.0051	0.0058	0
26/06/2026	2030 On 05-November-26			Bond Future	7.6380	7.6840	103.2161	103.0861	25,583
26/06/2026	2030 On 05-November-26	8.39	Call	Bond Future	2404.1300	2288.9300	2.4041	2.2889	0
26/06/2026	2030 On 05-November-26	8.39	Put	Bond Future	303.3900	318.2800	0.3034	0.3183	0
26/06/2026	2030 On 04-February-27			Bond Future	7.6183	7.6718	101.1946	101.0538	0
26/06/2026	2030 On 04-February-27	7.82	Call	Bond Future	1354.4100	1259.5100	1.3544	1.2595	0
26/06/2026	2030 On 04-February-27	7.82	Put	Bond Future	824.7800	870.7300	0.8248	0.8707	0
26/06/2026	2030 On 06-May-27			Bond Future	7.6075	7.6682	103.1409	102.9932	0
26/06/2026	2030 On 06-May-27	7.27	Call	Bond Future	680.4100	627.3200	0.6804	0.6273	0
26/06/2026	2030 On 06-May-27	7.27	Put	Bond Future	1506.6500	1601.2600	1.5067	1.6013	0
26/06/2026	2030 On 05-August-27			Bond Future	7.6102	7.6839	101.0978	100.9341	0
26/06/2026	2030 On 05-August-27	8.11	Call	Bond Future	1856.9900	1746.2000	1.8570	1.7462	0
26/06/2026	2030 On 05-August-27	8.11	Put	Bond Future	752.0300	804.9800	0.7520	0.8050	0
26/06/2026	2031 On 06-August-26			Bond Future	116.8735	117.0092	116.8735	117.0092	5,856
26/06/2026	2031 On 06-August-26	113.81	Call	Bond Future	3071.5800	3206.8300	3.0716	3.2068	0
26/06/2026	2031 On 06-August-26	113.81	Put	Bond Future	8.0800	7.6100	0.0081	0.0076	0
26/06/2026	2031 On 05-November-26			Bond Future	119.0499	119.1858	119.0499	119.1858	7,363
26/06/2026	2031 On 05-November-26	111.49	Call	Bond Future	7560.2200	7696.0100	7.5602	7.6960	0
26/06/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.3500	0.2100	0.0004	0.0002	0
26/06/2026	2031 On 04-February-27			Bond Future	118.8635	118.9926	118.8635	118.9926	0
26/06/2026	2031 On 04-February-27	116.18	Call	Bond Future	2936.2100	3032.8800	2.9362	3.0329	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2026	2031 On 04-February-27	116.18	Put	Bond Future	252.7500	220.3200	0.2528	0.2203	0
26/06/2026	2031 On 06-May-27			Bond Future	121.1767	121.3034	121.1767	121.3034	0
26/06/2026	2031 On 06-May-27	116.87	Call	Bond Future	4416.7100	4516.9300	4.4167	4.5169	0
26/06/2026	2031 On 06-May-27	116.87	Put	Bond Future	110.0200	83.5000	0.1100	0.0835	0
26/06/2026	2031 On 05-August-27			Bond Future	120.9493	121.0632	120.9493	121.0632	0
26/06/2026	2031 On 05-August-27	121.41	Call	Bond Future	1101.3100	1094.1200	1.1013	1.0941	0
26/06/2026	2031 On 05-August-27	121.41	Put	Bond Future	1562.0300	1440.9000	1.5620	1.4409	0
26/06/2026	2032 On 06-August-26			Bond Future	7.8947	7.9360	104.5958	104.4094	147,366
26/06/2026	2032 On 06-August-26	10.12	Call	Bond Future	9479.4800	9293.3200	9.4795	9.2933	0
26/06/2026	2032 On 06-August-26	10.12	Put	Bond Future	1.1000	1.3400	0.0011	0.0013	0
26/06/2026	2032 On 05-November-26			Bond Future	7.9157	7.9598	102.3587	102.1668	40,710
26/06/2026	2032 On 05-November-26	9.16	Call	Bond Future	5513.9600	5337.1200	5.5140	5.3371	0
26/06/2026	2032 On 05-November-26	9.16	Put	Bond Future	265.8300	280.8600	0.2658	0.2809	0
26/06/2026	2032 On 04-February-27			Bond Future	7.9243	7.9730	104.3286	104.1248	0
26/06/2026	2032 On 04-February-27	8.48	Call	Bond Future	3273.7900	3117.8900	3.2738	3.1179	0
26/06/2026	2032 On 04-February-27	8.48	Put	Bond Future	977.7700	1025.6900	0.9778	1.0257	0
26/06/2026	2032 On 06-May-27			Bond Future	7.9329	7.9857	102.1745	101.9626	0
26/06/2026	2032 On 06-May-27	7.80	Call	Bond Future	1673.7500	1593.5300	1.6738	1.5935	0
26/06/2026	2032 On 06-May-27	7.80	Put	Bond Future	2209.9100	2341.6000	2.2099	2.3416	0
26/06/2026	2032 On 05-August-27			Bond Future	7.9514	8.0111	104.1214	103.8922	0
26/06/2026	2032 On 05-August-27	8.42	Call	Bond Future	3214.7100	3064.9500	3.2147	3.0650	0
26/06/2026	2032 On 05-August-27	8.42	Put	Bond Future	1432.7200	1512.1400	1.4327	1.5121	0
26/06/2026	2033 On 06-August-26			Bond Future	147.8080	147.8394	147.8080	147.8394	21,915
26/06/2026	2033 On 06-August-26	134.25	Call	Bond Future	13558.0200	13589.4000	13.5580	13.5894	0
26/06/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2033 On 05-November-26			Bond Future	148.9533	148.9824	148.9533	148.9824	0
26/06/2026	2033 On 05-November-26	137.26	Call	Bond Future	11693.3400	11722.4300	11.6933	11.7224	0
26/06/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2033 On 04-February-27			Bond Future	151.8544	151.8720	151.8544	151.8720	0
26/06/2026	2033 On 04-February-27	142.71	Call	Bond Future	9144.3600	9162.0200	9.1444	9.1620	0
26/06/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2033 On 06-May-27			Bond Future	153.1660	153.1779	153.1660	153.1779	0
26/06/2026	2033 On 06-May-27	151.21	Call	Bond Future	1956.0200	1967.9000	1.9560	1.9679	0

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26/06/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2033 On 05-August-27			Bond Future	156.1218	156.1144	156.1218	156.1144	0
26/06/2026	2033 On 05-August-27	153.15	Call	Bond Future	2971.7700	2964.4100	2.9718	2.9644	0
26/06/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2037 On 06-August-26			Bond Future	8.4802	8.5111	100.4076	100.1958	251,442
26/06/2026	2037 On 06-August-26	9.30	Call	Bond Future	5567.4000	5373.3000	5.5674	5.3733	0
26/06/2026	2037 On 06-August-26	9.30	Put	Bond Future	150.7900	168.4300	0.1508	0.1684	8,000
26/06/2026	2037 On 06-August-26	10.02	Call	Bond Future	9874.8900	9666.0000	9.8749	9.6660	2,541
26/06/2026	2037 On 06-August-26	10.02	Put	Bond Future	20.0600	22.9100	0.0201	0.0229	0
26/06/2026	2037 On 06-August-26	10.70	Call	Bond Future	13794.7400	13582.9000	13.7947	13.5829	0
26/06/2026	2037 On 06-August-26	10.70	Put	Bond Future	2.3200	2.2200	0.0023	0.0022	2,541
26/06/2026	2037 On 06-August-26	11.30	Call	Bond Future	17075.2400	16863.5500	17.0752	16.8636	0
26/06/2026	2037 On 06-August-26	11.30	Put	Bond Future	0.1200	0.1700	0.0001	0.0002	2,541
26/06/2026	2037 On 06-August-26	11.71	Call	Bond Future	19220.6400	19008.9100	19.2206	19.0089	0
26/06/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
26/06/2026	2037 On 05-November-26			Bond Future	8.5120	8.5444	102.2532	102.0356	0
26/06/2026	2037 On 05-November-26	9.46	Call	Bond Future	6789.8200	6597.5300	6.7898	6.5975	4,490
26/06/2026	2037 On 05-November-26	9.46	Put	Bond Future	665.0600	690.3800	0.6651	0.6904	0
26/06/2026	2037 On 05-November-26	10.23	Call	Bond Future	10990.8100	10769.0200	10.9908	10.7690	0
26/06/2026	2037 On 05-November-26	10.23	Put	Bond Future	254.8500	250.6700	0.2549	0.2507	4,490
26/06/2026	2037 On 05-November-26	10.62	Call	Bond Future	13103.9800	12878.0400	13.1040	12.8780	0
26/06/2026	2037 On 05-November-26	10.62	Put	Bond Future	148.4300	140.1000	0.1484	0.1401	0
26/06/2026	2037 On 05-November-26	10.83	Call	Bond Future	14218.2900	14004.6300	14.2183	14.0046	0
26/06/2026	2037 On 05-November-26	10.83	Put	Bond Future	98.4400	102.3900	0.0984	0.1024	4,490
26/06/2026	2037 On 04-February-27			Bond Future	8.5369	8.5717	99.9627	99.7327	0
26/06/2026	2037 On 04-February-27	8.44	Call	Bond Future	2541.6400	2441.3000	2.5416	2.4413	4,490
26/06/2026	2037 On 04-February-27	8.44	Put	Bond Future	3185.4200	3315.0900	3.1854	3.3151	0
26/06/2026	2037 On 04-February-27	9.31	Call	Bond Future	6270.0100	6086.7500	6.2700	6.0868	0
26/06/2026	2037 On 04-February-27	9.31	Put	Bond Future	1323.9100	1370.6600	1.3239	1.3707	4,490
26/06/2026	2037 On 04-February-27	9.51	Call	Bond Future	7266.6900	7076.0400	7.2667	7.0760	0
26/06/2026	2037 On 04-February-27	9.51	Put	Bond Future	1094.1900	1133.5500	1.0942	1.1336	0
26/06/2026	2037 On 04-February-27	9.81	Call	Bond Future	8800.6600	8602.5900	8.8007	8.6026	0
26/06/2026	2037 On 04-February-27	9.81	Put	Bond Future	827.8700	859.8100	0.8279	0.8598	4,490
26/06/2026	2037 On 06-May-27			Bond Future	8.5677	8.6045	101.8852	101.6467	0

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26/06/2026	2037 On 06-May-27	8.58	Call	Bond Future	3364.0400	3237.9600	3.3640	3.2380	0
26/06/2026	2037 On 06-May-27	8.58	Put	Bond Future	3284.3500	3396.7700	3.2844	3.3968	0
26/06/2026	2037 On 05-August-27			Bond Future	8.6067	8.6470	99.5674	99.3114	0
26/06/2026	2037 On 05-August-27	9.05	Call	Bond Future	5362.0300	5197.2100	5.3620	5.1972	0
26/06/2026	2037 On 05-August-27	9.05	Put	Bond Future	2594.4000	2685.6400	2.5944	2.6856	0
26/06/2026	2038 On 06-August-26			Bond Future	163.0227	162.6027	163.0227	162.6027	4,204
26/06/2026	2038 On 06-August-26	144.72	Call	Bond Future	18302.7300	17882.7300	18.3027	17.8827	0
26/06/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2038 On 05-November-26			Bond Future	166.0584	165.6274	166.0584	165.6274	1,467
26/06/2026	2038 On 05-November-26	146.31	Call	Bond Future	19748.3800	19317.3700	19.7484	19.3174	0
26/06/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2038 On 04-February-27			Bond Future	167.0181	166.5657	167.0181	166.5657	0
26/06/2026	2038 On 04-February-27	153.83	Call	Bond Future	13188.0900	12735.6500	13.1881	12.7357	0
26/06/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2038 On 06-May-27			Bond Future	170.2686	169.8005	170.2686	169.8005	0
26/06/2026	2038 On 06-May-27	166.10	Call	Bond Future	4168.6100	3700.5000	4.1686	3.7005	0
26/06/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2038 On 05-August-27			Bond Future	171.2254	170.7268	171.2254	170.7268	0
26/06/2026	2038 On 05-August-27	169.13	Call	Bond Future	2095.3600	1596.8300	2.0954	1.5968	0
26/06/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2040 On 06-August-26			Bond Future	8.7924	8.8132	101.9078	101.7440	83,565
26/06/2026	2040 On 06-August-26	9.20	Call	Bond Future	3719.8900	3597.6700	3.7199	3.5977	0
26/06/2026	2040 On 06-August-26	9.20	Put	Bond Future	572.8700	614.4800	0.5729	0.6145	13,500
26/06/2026	2040 On 06-August-26	12.19	Call	Bond Future	22474.0000	22310.1800	22.4740	22.3102	0
26/06/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
26/06/2026	2040 On 05-November-26			Bond Future	8.8301	8.8518	103.7810	103.6122	0
26/06/2026	2040 On 05-November-26	9.91	Call	Bond Future	8641.7100	8488.5300	8.6417	8.4885	2,300
26/06/2026	2040 On 05-November-26	9.91	Put	Bond Future	701.5300	717.1700	0.7015	0.7172	0
26/06/2026	2040 On 05-November-26	10.67	Call	Bond Future	13299.0600	13107.7300	13.2991	13.1077	0
26/06/2026	2040 On 05-November-26	10.67	Put	Bond Future	291.5100	269.0000	0.2915	0.2690	2,300
26/06/2026	2040 On 05-November-26	11.06	Call	Bond Future	15607.9900	15444.3000	15.6080	15.4443	0
26/06/2026	2040 On 05-November-26	11.06	Put	Bond Future	152.5700	157.7000	0.1526	0.1577	0
26/06/2026	2040 On 05-November-26	11.27	Call	Bond Future	16835.1200	16681.5600	16.8351	16.6816	0

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26/06/2026	2040 On 05-November-26	11.27	Put	Bond Future	102.1700	117.4300	0.1022	0.1174	2,300
26/06/2026	2040 On 04-February-27			Bond Future	8.8622	8.8857	101.2694	101.0890	0
26/06/2026	2040 On 04-February-27	8.78	Call	Bond Future	3105.0300	3018.5400	3.1050	3.0185	2,300
26/06/2026	2040 On 04-February-27	8.78	Put	Bond Future	3738.7900	3832.7200	3.7388	3.8327	0
26/06/2026	2040 On 04-February-27	9.67	Call	Bond Future	7515.4700	7366.2400	7.5155	7.3662	0
26/06/2026	2040 On 04-February-27	9.67	Put	Bond Future	1570.8900	1602.0800	1.5709	1.6021	2,300
26/06/2026	2040 On 04-February-27	9.93	Call	Bond Future	8995.8000	8838.7400	8.9958	8.8387	0
26/06/2026	2040 On 04-February-27	9.93	Put	Bond Future	1242.7700	1266.1300	1.2428	1.2661	0
26/06/2026	2040 On 04-February-27	10.17	Call	Bond Future	10378.1000	10225.9400	10.3781	10.2259	0
26/06/2026	2040 On 04-February-27	10.17	Put	Bond Future	998.7500	1027.0100	0.9988	1.0270	2,300
26/06/2026	2040 On 06-May-27			Bond Future	8.8997	8.9245	103.2171	103.0291	0
26/06/2026	2040 On 06-May-27	8.88	Call	Bond Future	3911.2300	3812.1800	3.9112	3.8122	0
26/06/2026	2040 On 06-May-27	8.88	Put	Bond Future	4060.0800	4149.0700	4.0601	4.1491	0
26/06/2026	2040 On 05-August-27			Bond Future	8.9447	8.9723	100.6741	100.4692	0
26/06/2026	2040 On 05-August-27	9.33	Call	Bond Future	6121.4800	5991.5000	6.1215	5.9915	0
26/06/2026	2040 On 05-August-27	9.33	Put	Bond Future	3308.1600	3383.0600	3.3082	3.3831	0
26/06/2026	2043 On 06-August-26			Bond Future	125.1600	125.2917	125.1600	125.2917	3,416
26/06/2026	2043 On 06-August-26	110.88	Call	Bond Future	14280.6066	14412.2839	14.2806	14.4123	0
26/06/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.5966	0.5439	0.0006	0.0005	0
26/06/2026	2043 On 05-November-26			Bond Future	127.4907	127.6224	127.4907	127.6224	0
26/06/2026	2043 On 05-November-26	112.84	Call	Bond Future	14714.3745	14840.6205	14.7144	14.8406	0
26/06/2026	2043 On 05-November-26	112.84	Put	Bond Future	63.7245	58.2305	0.0637	0.0582	0
26/06/2026	2043 On 04-February-27			Bond Future	127.0229	127.1469	127.0229	127.1469	0
26/06/2026	2043 On 04-February-27	117.63	Call	Bond Future	10149.9957	10238.3288	10.1500	10.2383	0
26/06/2026	2043 On 04-February-27	117.63	Put	Bond Future	757.0857	721.4088	0.7571	0.7214	0
26/06/2026	2043 On 06-May-27			Bond Future	129.4948	129.6162	129.4948	129.6162	0
26/06/2026	2043 On 06-May-27	127.48	Call	Bond Future	5355.6045	5401.5679	5.3556	5.4016	0
26/06/2026	2043 On 06-May-27	127.48	Put	Bond Future	3340.7745	3265.3979	3.3408	3.2654	0
26/06/2026	2043 On 05-August-27			Bond Future	128.9712	129.0787	128.9712	129.0787	0
26/06/2026	2043 On 05-August-27	129.56	Call	Bond Future	4408.6908	4441.0595	4.4087	4.4411	0
26/06/2026	2043 On 05-August-27	129.56	Put	Bond Future	4997.4708	4922.3895	4.9975	4.9224	0
26/06/2026	2044 On 06-August-26			Bond Future	8.8961	8.9320	98.9964	98.6845	52,204
26/06/2026	2044 On 06-August-26	9.00	Call	Bond Future	2276.4400	2104.1900	2.2764	2.1042	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2026	2044 On 06-August-26	9.00	Put	Bond Future	1378.6000	1518.2800	1.3786	1.5183	7,000
26/06/2026	2044 On 06-August-26	9.25	Call	Bond Future	3747.9100	3517.4100	3.7479	3.5174	0
26/06/2026	2044 On 06-August-26	9.25	Put	Bond Future	739.3700	820.8000	0.7394	0.8208	7,000
26/06/2026	2044 On 06-August-26	9.75	Call	Bond Future	7232.2400	6944.9200	7.2322	6.9449	0
26/06/2026	2044 On 06-August-26	9.75	Put	Bond Future	203.0000	227.6100	0.2030	0.2276	14,500
26/06/2026	2044 On 06-August-26	12.42	Call	Bond Future	24666.8600	24354.9400	24.6669	24.3549	0
26/06/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
26/06/2026	2044 On 05-November-26			Bond Future	8.9320	8.9693	100.8161	100.4965	87,525
26/06/2026	2044 On 05-November-26	11.34	Call	Bond Future	17991.0500	17673.9700	17.9911	17.6740	0
26/06/2026	2044 On 05-November-26	11.34	Put	Bond Future	147.9800	150.4900	0.1480	0.1505	0
26/06/2026	2044 On 04-February-27			Bond Future	8.9630	9.0023	98.3727	98.0389	0
26/06/2026	2044 On 04-February-27	10.18	Call	Bond Future	10847.5100	10555.3200	10.8475	10.5553	0
26/06/2026	2044 On 04-February-27	10.18	Put	Bond Future	1243.6900	1285.3400	1.2437	1.2853	0
26/06/2026	2044 On 06-May-27			Bond Future	8.9986	9.0395	100.2647	99.9204	0
26/06/2026	2044 On 06-May-27	9.08	Call	Bond Future	4866.8500	4669.5000	4.8669	4.6695	0
26/06/2026	2044 On 06-May-27	9.08	Put	Bond Future	4184.0800	4330.9700	4.1841	4.3310	0
26/06/2026	2044 On 05-August-27			Bond Future	9.0406	9.0844	97.7907	97.4270	0
26/06/2026	2044 On 05-August-27	9.44	Call	Bond Future	6944.3500	6702.8300	6.9444	6.7028	0
26/06/2026	2044 On 05-August-27	9.44	Put	Bond Future	3700.1900	3822.3800	3.7002	3.8224	0
26/06/2026	2046 On 06-August-26			Bond Future	145.9367	146.7802	145.9367	146.7802	18,596
26/06/2026	2046 On 06-August-26	122.38	Call	Bond Future	23556.7000	24400.1800	23.5567	24.4002	0
26/06/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2046 On 05-November-26			Bond Future	146.2917	147.1480	146.2917	147.1480	0
26/06/2026	2046 On 05-November-26	125.48	Call	Bond Future	20811.6700	21668.0400	20.8117	21.6680	0
26/06/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2046 On 04-February-27			Bond Future	149.1410	150.0024	149.1410	150.0024	0
26/06/2026	2046 On 04-February-27	131.09	Call	Bond Future	18051.0400	18912.4400	18.0510	18.9124	0
26/06/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2046 On 06-May-27			Bond Future	149.6267	150.4986	149.6267	150.4986	0
26/06/2026	2046 On 06-May-27	148.99	Call	Bond Future	636.7100	1508.5800	0.6367	1.5086	0
26/06/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2046 On 05-August-27			Bond Future	152.5133	153.3829	152.5133	153.3829	0
26/06/2026	2046 On 05-August-27	149.17	Call	Bond Future	3343.2800	4212.9000	3.3433	4.2129	0
26/06/2026	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
26/06/2026	2050 On 06-August-26			Bond Future	149.4372	148.6603	149.4372	148.6603	18,177
26/06/2026	2050 On 06-August-26	123.27	Call	Bond Future	26167.2100	25390.3300	26.1672	25.3903	0
26/06/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2050 On 05-November-26			Bond Future	152.2197	151.4255	152.2197	151.4255	0
26/06/2026	2050 On 05-November-26	123.84	Call	Bond Future	28379.7300	27585.4700	28.3797	27.5855	0
26/06/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2050 On 04-February-27			Bond Future	152.6529	151.8313	152.6529	151.8313	0
26/06/2026	2050 On 04-February-27	132.39	Call	Bond Future	20262.8600	19441.2700	20.2629	19.4413	0
26/06/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2050 On 06-May-27			Bond Future	155.6237	154.7800	155.6237	154.7800	0
26/06/2026	2050 On 06-May-27	150.46	Call	Bond Future	5163.7000	4320.0200	5.1637	4.3200	0
26/06/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	2050 On 05-August-27			Bond Future	156.0337	155.1543	156.0337	155.1543	0
26/06/2026	2050 On 05-August-27	152.97	Call	Bond Future	3063.7000	2184.2500	3.0637	2.1843	0
26/06/2026	2050 On 05-August-27	152.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	AL37 On 06-August-26			Index Future	1308.1330	1306.0780	1308.1330	1,306.0780	0
26/06/2026	AL37 On 05-November-26			Index Future	1332.4330	1330.3150	1332.4330	1,330.3150	0
26/06/2026	AL37 On 04-February-27			Index Future	1358.0680	1355.8020	1358.0680	1,355.8020	0
26/06/2026	AL37 On 06-May-27			Index Future	1384.1930	1381.8280	1384.1930	1,381.8280	0
26/06/2026	AL37 On 05-August-27			Index Future	1410.3300	1407.7470	1410.3300	1,407.7470	0
26/06/2026	AL7T On 06-August-26			Index Future	1714.3970	1711.9540	1714.3970	1,711.9540	0
26/06/2026	AL7T On 05-November-26			Index Future	1746.2440	1743.7230	1746.2440	1,743.7230	0
26/06/2026	AL7T On 04-February-27			Index Future	1779.8400	1777.1300	1779.8400	1,777.1300	0
26/06/2026	AL7T On 06-May-27			Index Future	1814.0790	1811.2440	1814.0790	1,811.2440	0
26/06/2026	AL7T On 05-August-27			Index Future	1848.3340	1845.2180	1848.3340	1,845.2180	0
26/06/2026	ALBI On 06-August-26			Index Future	1447.0850	1444.4920	1447.0850	1,444.4920	73
26/06/2026	ALBI On 05-November-26			Index Future	1473.9670	1471.2970	1473.9670	1,471.2970	0
26/06/2026	ALBI On 04-February-27			Index Future	1502.3250	1499.4850	1502.3250	1,499.4850	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2026	ALBI On 06-May-27			Index Future	1531.2250	1528.2700	1531.2250	1,528.2700	0
26/06/2026	ALBI On 05-August-27			Index Future	1560.1390	1556.9360	1560.1390	1,556.9360	0
26/06/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/06/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/06/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/06/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	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
26/06/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	ES33 On 06-August-26			Bond Future	8.6499	8.6708	97.0426	96.9377	0
26/06/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15173.9600	15069.0500	15.1740	15.0691	0
26/06/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	ES33 On 05-November-26			Bond Future	8.6987	8.7210	95.0563	94.9476	0
26/06/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9727.9300	9619.1800	9.7279	9.6192	0
26/06/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	ES33 On 04-February-27			Bond Future	8.7419	8.7669	96.9081	96.7895	0
26/06/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4411.4900	4292.9500	4.4115	4.2930	0
26/06/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	ES33 On 06-May-27			Bond Future	8.7842	8.8113	94.9981	94.8734	0
26/06/2026	ES33 On 06-May-27	8.80	Call	Bond Future	72.8300	0.0000	0.0728	0.0000	0
26/06/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0.0000	51.9100	0.0000	0.0519	0
26/06/2026	ES33 On 05-August-27			Bond Future	8.8363	8.8676	96.8294	96.6900	0
26/06/2026	ES33 On 05-August-27	9.27	Call	Bond Future	1908.9700	1769.5400	1.9090	1.7695	0
26/06/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	ES42 On 06-August-26			Bond Future	9.2395	9.2552	96.4427	96.3195	0
26/06/2026	ES42 On 06-August-26	12.65	Call	Bond Future	21968.3400	21845.1400	21.9683	21.8451	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	ES42 On 05-November-26			Bond Future	9.2871	9.3036	93.9744	93.8470	0
26/06/2026	ES42 On 05-November-26	11.66	Call	Bond Future	16009.6000	15882.2300	16.0096	15.8822	0
26/06/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	ES42 On 04-February-27			Bond Future	9.3296	9.3476	95.8054	95.6679	0
26/06/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6945.5100	6808.0300	6.9455	6.8080	0
26/06/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	ES42 On 06-May-27			Bond Future	9.3745	9.3936	93.4052	93.2613	0
26/06/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	ES42 On 06-May-27	9.33	Put	Bond Future	337.1200	481.0900	0.3371	0.4811	0
26/06/2026	ES42 On 05-August-27			Bond Future	9.4249	9.4462	95.2046	95.0457	0
26/06/2026	ES42 On 05-August-27	9.84	Call	Bond Future	3022.6200	2863.6800	3.0226	2.8637	0
26/06/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	GOVI On 06-August-26			GOVI	1420.5830	1417.8860	1420.5830	1,417.8860	734
26/06/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2315830.0000	2288860.0000	231.5830	228.8860	0
26/06/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	GOVI On 05-November-26			GOVI	1446.9730	1444.1980	1446.9730	1,444.1980	2
26/06/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1699730.0000	1671980.0000	169.9730	167.1980	0
26/06/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	GOVI On 04-February-27			GOVI	1474.8110	1471.8670	1474.8110	1,471.8670	0
26/06/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1058110.0000	1028670.0000	105.8110	102.8670	0
26/06/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	GOVI On 06-May-27			GOVI	1503.1820	1500.1210	1503.1820	1,500.1210	0
26/06/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	761820.0000	731210.0000	76.1820	73.1210	0
26/06/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	GOVI On 05-August-27			GOVI	1531.5660	1528.2590	1531.5660	1,528.2590	0
26/06/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	665660.0000	632590.0000	66.5660	63.2590	0
26/06/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/06/2026	I258 On 06-August-26			Bond Future	135.9582	136.0620	135.9582	136.0620	0
26/06/2026	I258 On 06-August-26	112.95	Call	Bond Future	23008.5277	23112.2988	23.0085	23.1123	0
26/06/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.3177	0.2988	0.0003	0.0003	0
26/06/2026	I258 On 05-November-26			Bond Future	138.4900	138.5931	138.4900	138.5931	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2026	I258 On 05-November-26	114.95	Call	Bond Future	23609.3254	23707.5571	23.6093	23.7076	0
26/06/2026	I258 On 05-November-26	114.95	Put	Bond Future	69.3154	64.4371	0.0693	0.0644	0
26/06/2026	I258 On 04-February-27			Bond Future	138.2364	138.3305	138.2364	138.3305	0
26/06/2026	I258 On 04-February-27	118.90	Call	Bond Future	19894.0126	19964.1134	19.8940	19.9641	0
26/06/2026	I258 On 04-February-27	118.90	Put	Bond Future	557.6426	533.5734	0.5576	0.5336	0
26/06/2026	I258 On 06-May-27			Bond Future	140.9266	141.0168	140.9266	141.0168	0
26/06/2026	I258 On 06-May-27	134.78	Call	Bond Future	10257.4385	10275.0565	10.2574	10.2751	0
26/06/2026	I258 On 06-May-27	134.78	Put	Bond Future	4110.8385	4038.2965	4.1108	4.0383	0
26/06/2026	I258 On 05-August-27			Bond Future	140.6237	140.6980	140.6237	140.6980	0
26/06/2026	I258 On 05-August-27	138.93	Call	Bond Future	8419.2066	8423.5466	8.4192	8.4235	0
26/06/2026	I258 On 05-August-27	138.93	Put	Bond Future	6725.4966	6655.5566	6.7255	6.6556	0
26/06/2026	IGOV On 06-August-26			Index Future	456.8230	457.9550	456.8230	457.9550	250
26/06/2026	IGOV On 05-November-26			Index Future	465.4210	466.5650	465.4210	466.5650	8
26/06/2026	IGOV On 04-February-27			Index Future	474.4850	475.6140	474.4850	475.6140	0
26/06/2026	IGOV On 06-May-27			Index Future	483.7200	484.8520	483.7200	484.8520	0
26/06/2026	IGOV On 05-August-27			Index Future	492.9600	494.0520	492.9600	494.0520	0
26/06/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/06/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/06/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/06/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
26/06/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/06/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/06/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/06/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/06/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/06/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/06/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/06/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
26/06/2026	R033 On 06-August-26			Bond Future	7.9804	8.0165	113.8903	113.6957	9,289
26/06/2026	R033 On 06-August-26	10.25	Call	Bond Future	11436.8700	11242.4000	11.4369	11.2424	0
26/06/2026	R033 On 06-August-26	10.25	Put	Bond Future	0.8900	0.9900	0.0009	0.0010	0
26/06/2026	R033 On 05-November-26			Bond Future	8.0038	8.0422	110.9417	110.7413	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2026	R033 On 05-November-26	9.33	Call	Bond Future	6940.7100	6753.9100	6.9407	6.7539	0
26/06/2026	R033 On 05-November-26	9.33	Put	Bond Future	275.9300	289.4600	0.2759	0.2895	0
26/06/2026	R033 On 04-February-27			Bond Future	8.0163	8.0585	113.0769	112.8637	0
26/06/2026	R033 On 04-February-27	8.65	Call	Bond Future	4220.0400	4051.1300	4.2200	4.0511	0
26/06/2026	R033 On 04-February-27	8.65	Put	Bond Future	1074.0700	1118.3800	1.0741	1.1184	0
26/06/2026	R033 On 06-May-27			Bond Future	8.0291	8.0746	110.2084	109.9866	0
26/06/2026	R033 On 06-May-27	7.93	Call	Bond Future	2115.5600	2019.4000	2.1156	2.0194	0
26/06/2026	R033 On 06-May-27	7.93	Put	Bond Future	2600.5900	2726.2700	2.6006	2.7263	0
26/06/2026	R033 On 05-August-27			Bond Future	8.0510	8.1022	112.3079	112.0676	0
26/06/2026	R033 On 05-August-27	8.54	Call	Bond Future	3992.7800	3829.3300	3.9928	3.8293	0
26/06/2026	R033 On 05-August-27	8.54	Put	Bond Future	1723.5400	1800.4100	1.7235	1.8004	0
26/06/2026	R035 On 06-August-26			Bond Future	8.1857	8.2013	108.1513	108.0544	90,244
26/06/2026	R035 On 06-August-26	7.70	Call	Bond Future	210.9300	213.1000	0.2109	0.2131	4,876
26/06/2026	R035 On 06-August-26	7.70	Put	Bond Future	3293.5900	3392.6100	3.2936	3.3926	0
26/06/2026	R035 On 06-August-26	7.90	Call	Bond Future	471.5200	466.0700	0.4715	0.4661	0
26/06/2026	R035 On 06-August-26	7.90	Put	Bond Future	2270.8500	2362.2500	2.2709	2.3623	0
26/06/2026	R035 On 06-August-26	7.95	Call	Bond Future	565.1400	558.0600	0.5651	0.5581	4,876
26/06/2026	R035 On 06-August-26	7.95	Put	Bond Future	2046.7300	2136.5000	2.0467	2.1365	0
26/06/2026	R035 On 06-August-26	8.29	Call	Bond Future	1565.3300	1510.8200	1.5653	1.5108	1,000
26/06/2026	R035 On 06-August-26	8.29	Put	Bond Future	918.5200	960.8600	0.9185	0.9609	0
26/06/2026	R035 On 06-August-26	8.34	Call	Bond Future	1762.6900	1703.6300	1.7627	1.7036	0
26/06/2026	R035 On 06-August-26	8.34	Put	Bond Future	807.5700	845.3600	0.8076	0.8454	4,876
26/06/2026	R035 On 06-August-26	8.71	Call	Bond Future	3493.3900	3410.2400	3.4934	3.4102	350
26/06/2026	R035 On 06-August-26	8.71	Put	Bond Future	293.2100	306.9100	0.2932	0.3069	0
26/06/2026	R035 On 06-August-26	8.79	Call	Bond Future	3910.9100	3824.9400	3.9109	3.8249	1,000
26/06/2026	R035 On 06-August-26	8.79	Put	Bond Future	233.6400	244.5200	0.2336	0.2445	0
26/06/2026	R035 On 06-August-26	9.13	Call	Bond Future	5760.4800	5667.7300	5.7605	5.6677	200
26/06/2026	R035 On 06-August-26	9.13	Put	Bond Future	87.9300	92.0300	0.0879	0.0920	0
26/06/2026	R035 On 06-August-26	9.21	Call	Bond Future	6204.3100	6110.6900	6.2043	6.1107	0
26/06/2026	R035 On 06-August-26	9.21	Put	Bond Future	69.7800	73.0100	0.0698	0.0730	350
26/06/2026	R035 On 06-August-26	9.22	Call	Bond Future	6259.8700	6166.1700	6.2599	6.1662	250
26/06/2026	R035 On 06-August-26	9.22	Put	Bond Future	67.8000	70.9500	0.0678	0.0710	0
26/06/2026	R035 On 06-August-26	9.39	Call	Bond Future	7204.5600	7110.1600	7.2046	7.1102	0
26/06/2026	R035 On 06-August-26	9.39	Put	Bond Future	40.8400	43.2900	0.0408	0.0433	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
26/06/2026	R035 On 06-August-26	9.63	Call	Bond Future	8534.0700	8439.0200	8.5341	8.4390	0
26/06/2026	R035 On 06-August-26	9.63	Put	Bond Future	19.8900	21.6900	0.0199	0.0217	200
26/06/2026	R035 On 06-August-26	9.71	Call	Bond Future	8974.5300	8879.2900	8.9745	8.8793	0
26/06/2026	R035 On 06-August-26	9.71	Put	Bond Future	15.6600	17.2700	0.0157	0.0173	350
26/06/2026	R035 On 06-August-26	9.72	Call	Bond Future	9029.4800	8934.2000	9.0295	8.9342	0
26/06/2026	R035 On 06-August-26	9.72	Put	Bond Future	15.2100	16.7800	0.0152	0.0168	250
26/06/2026	R035 On 06-August-26	10.13	Call	Bond Future	11254.2700	11156.7400	11.2543	11.1567	0
26/06/2026	R035 On 06-August-26	10.13	Put	Bond Future	4.5800	3.9000	0.0046	0.0039	200
26/06/2026	R035 On 06-August-26	10.22	Call	Bond Future	11734.7000	11637.1000	11.7347	11.6371	0
26/06/2026	R035 On 06-August-26	10.22	Put	Bond Future	3.5400	2.7900	0.0035	0.0028	250
26/06/2026	R035 On 06-August-26	11.06	Call	Bond Future	16070.5700	15973.7400	16.0706	15.9737	0
26/06/2026	R035 On 06-August-26	11.06	Put	Bond Future	0.0500	0.0700	0.0001	0.0001	0
26/06/2026	R035 On 05-November-26			Bond Future	8.2148	8.2314	105.6374	105.5366	29,643
26/06/2026	R035 On 05-November-26	7.97	Call	Bond Future	1334.0900	1312.5000	1.3341	1.3125	600
26/06/2026	R035 On 05-November-26	7.97	Put	Bond Future	2837.8800	2917.0100	2.8379	2.9170	0
26/06/2026	R035 On 05-November-26	8.47	Call	Bond Future	2981.7100	2903.4300	2.9817	2.9034	0
26/06/2026	R035 On 05-November-26	8.47	Put	Bond Future	1443.6200	1466.0600	1.4436	1.4661	600
26/06/2026	R035 On 05-November-26	8.80	Call	Bond Future	4402.2500	4311.6300	4.4023	4.3116	200
26/06/2026	R035 On 05-November-26	8.80	Put	Bond Future	918.2300	928.3300	0.9182	0.9283	0
26/06/2026	R035 On 05-November-26	8.97	Call	Bond Future	5197.8700	5103.0800	5.1979	5.1031	0
26/06/2026	R035 On 05-November-26	8.97	Put	Bond Future	730.0100	735.9400	0.7300	0.7359	600
26/06/2026	R035 On 05-November-26	9.30	Call	Bond Future	6812.1200	6714.6200	6.8121	6.7146	0
26/06/2026	R035 On 05-November-26	9.30	Put	Bond Future	469.7800	473.0000	0.4698	0.4730	200
26/06/2026	R035 On 05-November-26	9.80	Call	Bond Future	9339.2800	9239.6600	9.3393	9.2397	0
26/06/2026	R035 On 05-November-26	9.80	Put	Bond Future	243.2000	244.3000	0.2432	0.2443	200
26/06/2026	R035 On 05-November-26	10.03	Call	Bond Future	10510.5300	10397.7900	10.5105	10.3978	0
26/06/2026	R035 On 05-November-26	10.03	Put	Bond Future	181.6600	169.6400	0.1817	0.1696	0
26/06/2026	R035 On 04-February-27			Bond Future	8.2362	8.2549	107.6702	107.5591	0
26/06/2026	R035 On 04-February-27	7.70	Call	Bond Future	1157.6600	1148.8100	1.1577	1.1488	3,000
26/06/2026	R035 On 04-February-27	7.70	Put	Bond Future	4406.3500	4508.6300	4.4064	4.5086	0
26/06/2026	R035 On 04-February-27	8.20	Call	Bond Future	2402.0800	2348.7000	2.4021	2.3487	3,000
26/06/2026	R035 On 04-February-27	8.20	Put	Bond Future	2617.1800	2674.9300	2.6172	2.6749	0
26/06/2026	R035 On 04-February-27	8.43	Call	Bond Future	3193.9800	3120.8600	3.1940	3.1209	1,050
26/06/2026	R035 On 04-February-27	8.43	Put	Bond Future	2050.6200	2088.6300	2.0506	2.0886	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2026	R035 On 04-February-27	8.85	Call	Bond Future	4897.1700	4802.6200	4.8972	4.8026	0
26/06/2026	R035 On 04-February-27	8.85	Put	Bond Future	1331.4300	1348.0100	1.3314	1.3480	3,000
26/06/2026	R035 On 04-February-27	8.93	Call	Bond Future	5247.9300	5150.6400	5.2479	5.1506	0
26/06/2026	R035 On 04-February-27	8.93	Put	Bond Future	1229.1500	1242.9900	1.2292	1.2430	1,050
26/06/2026	R035 On 04-February-27	9.02	Call	Bond Future	5649.2200	5549.8000	5.6492	5.5498	0
26/06/2026	R035 On 04-February-27	9.02	Put	Bond Future	1123.9300	1135.6400	1.1239	1.1356	0
26/06/2026	R035 On 04-February-27	9.43	Call	Bond Future	7545.2600	7441.7900	7.5453	7.4418	0
26/06/2026	R035 On 04-February-27	9.43	Put	Bond Future	754.0800	761.7400	0.7541	0.7617	1,050
26/06/2026	R035 On 06-May-27			Bond Future	8.2541	8.2744	105.2360	105.1184	0
26/06/2026	R035 On 06-May-27	8.25	Call	Bond Future	2861.6200	2798.5600	2.8616	2.7986	0
26/06/2026	R035 On 06-May-27	8.25	Put	Bond Future	2885.4600	2939.9400	2.8855	2.9399	0
26/06/2026	R035 On 05-August-27			Bond Future	8.2796	8.3032	107.2416	107.1082	0
26/06/2026	R035 On 05-August-27	8.72	Call	Bond Future	4668.6700	4575.9400	4.6687	4.5759	0
26/06/2026	R035 On 05-August-27	8.72	Put	Bond Future	2217.7800	2258.4100	2.2178	2.2584	0
26/06/2026	R038 On 06-August-26			Bond Future	8.6061	8.6268	120.4313	120.2638	2,342
26/06/2026	R038 On 06-August-26	11.77	Call	Bond Future	22074.3700	21906.9600	22.0744	21.9070	0
26/06/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
26/06/2026	R038 On 05-November-26			Bond Future	8.6448	8.6667	117.1617	116.9889	2,582
26/06/2026	R038 On 05-November-26	10.72	Call	Bond Future	15130.4500	14962.7400	15.1305	14.9627	0
26/06/2026	R038 On 05-November-26	10.72	Put	Bond Future	174.7100	179.7500	0.1747	0.1798	0
26/06/2026	R038 On 04-February-27			Bond Future	8.6769	8.7008	119.4167	119.2311	0
26/06/2026	R038 On 04-February-27	9.60	Call	Bond Future	8265.5200	8108.2800	8.2655	8.1083	0
26/06/2026	R038 On 04-February-27	9.60	Put	Bond Future	1374.2000	1402.5900	1.3742	1.4026	0
26/06/2026	R038 On 06-May-27			Bond Future	8.7102	8.7356	116.2288	116.0349	0
26/06/2026	R038 On 06-May-27	8.71	Call	Bond Future	3945.2200	3841.2700	3.9452	3.8413	0
26/06/2026	R038 On 06-May-27	8.71	Put	Bond Future	3946.9000	4036.8600	3.9469	4.0369	0
26/06/2026	R038 On 05-August-27			Bond Future	8.7507	8.7791	118.4429	118.2302	0
26/06/2026	R038 On 05-August-27	9.15	Call	Bond Future	6157.4600	6015.8700	6.1575	6.0159	0
26/06/2026	R038 On 05-August-27	9.15	Put	Bond Future	3215.5900	3286.7000	3.2156	3.2867	0
26/06/2026	R053 On 06-August-26			Bond Future	8.7819	8.8025	133.3247	133.0635	52,439
26/06/2026	R053 On 06-August-26	8.10	Call	Bond Future	222.2800	229.3700	0.2223	0.2294	530
26/06/2026	R053 On 06-August-26	8.10	Put	Bond Future	9398.7100	9667.0800	9.3987	9.6671	0
26/06/2026	R053 On 06-August-26	8.60	Call	Bond Future	1507.3100	1450.8700	1.5073	1.4509	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2026	R053 On 06-August-26	8.60	Put	Bond Future	3854.3200	4059.1600	3.8543	4.0592	0
26/06/2026	R053 On 06-August-26	9.10	Call	Bond Future	5103.0200	4910.6400	5.1030	4.9106	530
26/06/2026	R053 On 06-August-26	9.10	Put	Bond Future	1162.8400	1231.7400	1.1628	1.2317	530
26/06/2026	R053 On 06-August-26	9.60	Call	Bond Future	10058.0900	9815.4600	10.0581	9.8155	0
26/06/2026	R053 On 06-August-26	9.60	Put	Bond Future	320.4300	339.0800	0.3204	0.3391	530
26/06/2026	R053 On 06-August-26	12.28	Call	Bond Future	34213.4800	33952.2200	34.2135	33.9522	0
26/06/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	0
26/06/2026	R053 On 05-November-26			Bond Future	8.8133	8.8346	129.9141	129.6453	4,511
26/06/2026	R053 On 05-November-26	11.21	Call	Bond Future	25347.9100	25099.9400	25.3479	25.0999	0
26/06/2026	R053 On 05-November-26	11.21	Put	Bond Future	209.5700	230.3400	0.2096	0.2303	0
26/06/2026	R053 On 04-February-27			Bond Future	8.8397	8.8625	132.4144	132.1300	0
26/06/2026	R053 On 04-February-27	9.99	Call	Bond Future	15045.9700	14777.6600	15.0460	14.7777	0
26/06/2026	R053 On 04-February-27	9.99	Put	Bond Future	1904.8300	1920.8900	1.9048	1.9209	0
26/06/2026	R053 On 06-May-27			Bond Future	8.8666	8.8904	129.0983	128.8032	0
26/06/2026	R053 On 06-May-27	8.92	Call	Bond Future	6870.8900	6687.3400	6.8709	6.6873	0
26/06/2026	R053 On 06-May-27	8.92	Put	Bond Future	6211.0000	6322.5800	6.2110	6.3226	0
26/06/2026	R053 On 05-August-27			Bond Future	8.8980	8.9238	131.5578	131.2402	0
26/06/2026	R053 On 05-August-27	9.28	Call	Bond Future	9980.0500	9749.1200	9.9801	9.7491	0
26/06/2026	R053 On 05-August-27	9.28	Put	Bond Future	5420.1700	5506.8400	5.4202	5.5068	0
26/06/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
26/06/2026	R186 On 06-August-26	8.57	Call	Bond Future	36.0400	36.4800	0.0360	0.0365	0
26/06/2026	R186 On 06-August-26	8.57	Put	Bond Future	36.0400	36.4800	0.0360	0.0365	0
26/06/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
26/06/2026	R186 On 05-November-26	8.12	Call	Bond Future	32.0300	32.1500	0.0320	0.0322	0
26/06/2026	R186 On 05-November-26	8.12	Put	Bond Future	32.0300	32.1500	0.0320	0.0322	0
26/06/2026	R202 On 06-August-26			Bond Future	302.3270	302.6891	302.3270	302.6891	1,245
26/06/2026	R202 On 06-August-26	278.86	Call	Bond Future	23466.9500	23829.0700	23.4670	23.8291	0
26/06/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	R202 On 05-November-26			Bond Future	307.9563	308.3192	307.9563	308.3192	0
26/06/2026	R202 On 05-November-26	280.46	Call	Bond Future	27496.2700	27859.1900	27.4963	27.8592	0
26/06/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	R202 On 04-February-27			Bond Future	308.3596	308.7053	308.3596	308.7053	0
26/06/2026	R202 On 04-February-27	294.73	Call	Bond Future	13629.6200	13975.2600	13.6296	13.9753	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	R202 On 06-May-27			Bond Future	314.3611	314.7007	314.3611	314.7007	0
26/06/2026	R202 On 06-May-27	306.99	Call	Bond Future	7371.0700	7710.6900	7.3711	7.7107	0
26/06/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	R202 On 05-August-27			Bond Future	314.6970	315.0039	314.6970	315.0039	0
26/06/2026	R202 On 05-August-27	312.97	Call	Bond Future	1726.9800	2033.9200	1.7270	2.0339	0
26/06/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	R209 On 06-August-26			Bond Future	8.3418	8.3624	88.6108	88.4880	37,886
26/06/2026	R209 On 06-August-26	11.39	Call	Bond Future	15944.2900	15821.5900	15.9443	15.8216	0
26/06/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	0
26/06/2026	R209 On 05-November-26			Bond Future	8.3712	8.3928	87.0882	86.9615	7,242
26/06/2026	R209 On 05-November-26	10.32	Call	Bond Future	10653.3300	10529.1900	10.6533	10.5292	0
26/06/2026	R209 On 05-November-26	10.32	Put	Bond Future	152.1700	154.7400	0.1522	0.1547	0
26/06/2026	R209 On 04-February-27			Bond Future	8.3934	8.4171	88.7643	88.6281	0
26/06/2026	R209 On 04-February-27	8.03	Call	Bond Future	1501.5100	1480.3000	1.5015	1.4803	3,237
26/06/2026	R209 On 04-February-27	8.03	Put	Bond Future	3621.0100	3735.9800	3.6210	3.7360	0
26/06/2026	R209 On 04-February-27	8.96	Call	Bond Future	4568.3800	4481.5600	4.5684	4.4816	0
26/06/2026	R209 On 04-February-27	8.96	Put	Bond Future	1389.3700	1438.7300	1.3894	1.4387	3,237
26/06/2026	R209 On 04-February-27	9.28	Call	Bond Future	5927.2200	5829.8400	5.9272	5.8298	0
26/06/2026	R209 On 04-February-27	9.28	Put	Bond Future	1018.0000	1056.8000	1.0180	1.0568	0
26/06/2026	R209 On 06-May-27			Bond Future	8.4164	8.4417	87.3195	87.1771	0
26/06/2026	R209 On 06-May-27	8.25	Call	Bond Future	2362.0900	2336.5200	2.3621	2.3365	4,620
26/06/2026	R209 On 06-May-27	8.25	Put	Bond Future	3306.7100	3423.5500	3.3067	3.4236	0
26/06/2026	R209 On 06-May-27	8.41	Call	Bond Future	2834.5300	2783.5000	2.8345	2.7835	0
26/06/2026	R209 On 06-May-27	8.41	Put	Bond Future	2870.4700	2961.8500	2.8705	2.9619	0
26/06/2026	R209 On 06-May-27	9.32	Call	Bond Future	6238.6200	6140.3000	6.2386	6.1403	0
26/06/2026	R209 On 06-May-27	9.32	Put	Bond Future	1325.9400	1370.0300	1.3259	1.3700	4,620
26/06/2026	R209 On 05-August-27			Bond Future	8.4461	8.4744	88.9836	88.8272	0
26/06/2026	R209 On 05-August-27	8.87	Call	Bond Future	4557.9400	4471.2900	4.5579	4.4713	0
26/06/2026	R209 On 05-August-27	8.87	Put	Bond Future	2252.9800	2322.6800	2.2530	2.3227	0
26/06/2026	R210 On 06-August-26			Bond Future	268.8436	268.8244	268.8436	268.8244	570
26/06/2026	R210 On 06-August-26	259.84	Call	Bond Future	9003.6000	8984.4000	9.0036	8.9844	0
26/06/2026	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
26/06/2026	R210 On 05-November-26			Bond Future	270.2685	270.2437	270.2685	270.2437	0
26/06/2026	R210 On 05-November-26	253.33	Call	Bond Future	16938.4700	16913.7000	16.9385	16.9137	0
26/06/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	R210 On 04-February-27			Bond Future	275.5325	275.4855	275.5325	275.4855	0
26/06/2026	R210 On 04-February-27	266.03	Call	Bond Future	9502.4800	9455.5200	9.5025	9.4555	0
26/06/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	R210 On 06-May-27			Bond Future	277.2309	277.1719	277.2309	277.1719	0
26/06/2026	R210 On 06-May-27	271.13	Call	Bond Future	6100.9000	6041.8900	6.1009	6.0419	0
26/06/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	R210 On 05-August-27			Bond Future	282.5799	282.4845	282.5799	282.4845	0
26/06/2026	R210 On 05-August-27	276.01	Call	Bond Future	6569.9300	6474.5000	6.5699	6.4745	0
26/06/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	R213 On 06-August-26			Bond Future	7.7723	7.8188	100.2185	100.0463	55,986
26/06/2026	R213 On 06-August-26	9.69	Call	Bond Future	6805.1500	6632.8200	6.8052	6.6328	0
26/06/2026	R213 On 06-August-26	9.69	Put	Bond Future	2.8400	2.6300	0.0028	0.0026	0
26/06/2026	R213 On 05-November-26			Bond Future	7.7914	7.8415	98.5098	98.3326	0
26/06/2026	R213 On 05-November-26	8.75	Call	Bond Future	3622.5100	3464.7900	3.6225	3.4648	0
26/06/2026	R213 On 05-November-26	8.75	Put	Bond Future	302.1200	321.6000	0.3021	0.3216	0
26/06/2026	R213 On 04-February-27			Bond Future	7.7960	7.8521	100.4054	100.2168	0
26/06/2026	R213 On 04-February-27	8.14	Call	Bond Future	2093.6300	1962.7700	2.0936	1.9628	0
26/06/2026	R213 On 04-February-27	8.14	Put	Bond Future	945.1300	1002.8100	0.9451	1.0028	0
26/06/2026	R213 On 06-May-27			Bond Future	7.7937	7.8553	98.7833	98.5871	0
26/06/2026	R213 On 06-May-27	7.56	Call	Bond Future	1112.9500	1041.5100	1.1130	1.0415	0
26/06/2026	R213 On 06-May-27	7.56	Put	Bond Future	1861.9000	1986.6200	1.8619	1.9866	0
26/06/2026	R213 On 06-May-27	8.13	Call	Bond Future	2173.8900	2045.4400	2.1739	2.0454	2,830
26/06/2026	R213 On 06-May-27	8.13	Put	Bond Future	1108.5900	1176.3000	1.1086	1.1763	0
26/06/2026	R213 On 06-May-27	9.25	Call	Bond Future	4951.6800	4785.1000	4.9517	4.7851	0
26/06/2026	R213 On 06-May-27	9.25	Put	Bond Future	438.9400	468.5200	0.4389	0.4685	2,830
26/06/2026	R213 On 05-August-27			Bond Future	7.8015	7.8723	100.6663	100.4537	0
26/06/2026	R213 On 05-August-27	7.95	Call	Bond Future	1841.4400	1726.2100	1.8414	1.7262	1,200
26/06/2026	R213 On 05-August-27	7.95	Put	Bond Future	1396.0100	1493.3600	1.3960	1.4934	0
26/06/2026	R213 On 05-August-27	8.27	Call	Bond Future	2484.1400	2344.2800	2.4841	2.3443	0
26/06/2026	R213 On 05-August-27	8.27	Put	Bond Future	1087.3300	1160.0500	1.0873	1.1601	0
26/06/2026	R213 On 05-August-27	8.58	Call	Bond Future	3169.2600	3014.4900	3.1693	3.0145	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2026	R213 On 05-August-27	8.58	Put	Bond Future	861.6400	919.4500	0.8616	0.9195	1,200
26/06/2026	R214 On 06-August-26			Bond Future	8.8343	8.8499	83.9950	83.8858	24,485
26/06/2026	R214 On 06-August-26	11.97	Call	Bond Future	18369.2000	18260.0600	18.3692	18.2601	0
26/06/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	0
26/06/2026	R214 On 05-November-26			Bond Future	8.8726	8.8889	82.2418	82.1290	4,153
26/06/2026	R214 On 05-November-26	10.97	Call	Bond Future	13076.6000	12949.4200	13.0766	12.9494	0
26/06/2026	R214 On 05-November-26	10.97	Put	Bond Future	185.9300	171.5500	0.1859	0.1716	0
26/06/2026	R214 On 04-February-27			Bond Future	8.9064	8.9241	83.8244	83.7028	0
26/06/2026	R214 On 04-February-27	9.90	Call	Bond Future	7632.5700	7523.6700	7.6326	7.5237	0
26/06/2026	R214 On 04-February-27	9.90	Put	Bond Future	1199.6900	1212.3400	1.1997	1.2123	0
26/06/2026	R214 On 06-May-27			Bond Future	8.9378	8.9566	82.1372	82.0099	0
26/06/2026	R214 On 06-May-27	8.88	Call	Bond Future	3382.2100	3328.6100	3.3822	3.3286	0
26/06/2026	R214 On 06-May-27	8.88	Put	Bond Future	3775.6400	3849.3500	3.7756	3.8494	0
26/06/2026	R214 On 05-August-27			Bond Future	8.9750	8.9959	83.7027	83.5624	0
26/06/2026	R214 On 05-August-27	9.32	Call	Bond Future	5344.1700	5254.9300	5.3442	5.2549	0
26/06/2026	R214 On 05-August-27	9.32	Put	Bond Future	3075.9600	3127.0000	3.0760	3.1270	0
26/06/2026	R248 On 06-August-26			Bond Future	8.8527	8.8835	102.9333	102.6426	255,376
26/06/2026	R248 On 06-August-26	9.00	Call	Bond Future	2723.1500	2550.2700	2.7232	2.5503	0
26/06/2026	R248 On 06-August-26	9.00	Put	Bond Future	1342.9500	1460.8000	1.3430	1.4608	1,762
26/06/2026	R248 On 06-August-26	9.20	Call	Bond Future	4020.3100	3805.7000	4.0203	3.8057	0
26/06/2026	R248 On 06-August-26	9.20	Put	Bond Future	813.7400	889.8600	0.8137	0.8899	100
26/06/2026	R248 On 06-August-26	10.00	Call	Bond Future	10099.0200	9818.6600	10.0990	9.8187	0
26/06/2026	R248 On 06-August-26	10.00	Put	Bond Future	105.1100	115.4800	0.1051	0.1155	1,762
26/06/2026	R248 On 06-August-26	12.37	Call	Bond Future	26084.1000	25793.3800	26.0841	25.7934	0
26/06/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
26/06/2026	R248 On 05-November-26			Bond Future	8.8877	8.9195	100.3869	100.0889	38,165
26/06/2026	R248 On 05-November-26	11.31	Call	Bond Future	19322.4200	19036.0400	19.3224	19.0360	0
26/06/2026	R248 On 05-November-26	11.31	Put	Bond Future	160.3000	171.9600	0.1603	0.1720	0
26/06/2026	R248 On 04-February-27			Bond Future	8.9185	8.9520	102.3188	102.0069	0
26/06/2026	R248 On 04-February-27	10.11	Call	Bond Future	11562.9000	11286.3100	11.5629	11.2863	0
26/06/2026	R248 On 04-February-27	10.11	Put	Bond Future	1384.3500	1419.6200	1.3844	1.4196	0
26/06/2026	R248 On 06-May-27			Bond Future	8.9469	8.9818	99.8451	99.5231	260
26/06/2026	R248 On 06-May-27	9.05	Call	Bond Future	5414.0100	5217.2600	5.4140	5.2173	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2026	R248 On 06-May-27	9.05	Put	Bond Future	4468.6800	4593.8700	4.4687	4.5939	0
26/06/2026	R248 On 05-August-27			Bond Future	8.9802	9.0176	101.7478	101.4068	0
26/06/2026	R248 On 05-August-27	9.37	Call	Bond Future	7523.5200	7288.3400	7.5235	7.2883	0
26/06/2026	R248 On 05-August-27	9.37	Put	Bond Future	4056.0400	4161.8000	4.0560	4.1618	0
26/06/2026	R2R9 On 06-August-26			Bond Future	8.7012	8.7169	112.4854	112.3596	4,283
26/06/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	99365.9200	99240.0800	99.3659	99.2401	0
26/06/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	R2R9 On 05-November-26			Bond Future	8.7407	8.7572	109.5740	109.4437	210
26/06/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	98603.9400	98473.6200	98.6039	98.4736	0
26/06/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	R2R9 On 04-February-27			Bond Future	8.7740	8.7922	111.6829	111.5412	0
26/06/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9414.6400	9284.2500	9.4146	9.2843	0
26/06/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1184.2900	1195.5800	1.1843	1.1956	0
26/06/2026	R2R9 On 06-May-27			Bond Future	8.8084	8.8279	108.8507	108.7018	0
26/06/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	4092.3100	4010.4900	4.0923	4.0105	0
26/06/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	3927.1100	3994.1900	3.9271	3.9942	0
26/06/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	4572.9900	4482.4000	4.5730	4.4824	250
26/06/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	3570.7500	3629.0600	3.5708	3.6291	0
26/06/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	8139.7500	8011.4800	8.1398	8.0115	0
26/06/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2016.9300	2037.5600	2.0169	2.0376	250
26/06/2026	R2R9 On 05-August-27			Bond Future	8.8496	8.8716	110.9244	110.7585	0
26/06/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	4299.8000	4210.1100	4.2998	4.2101	910
26/06/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	4522.9100	4599.0900	4.5229	4.5991	0
26/06/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	4630.6600	4536.0300	4.6307	4.5360	180
26/06/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	4251.4100	4322.6500	4.2514	4.3227	0
26/06/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	6277.7100	6161.4800	6.2777	6.1615	0
26/06/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3244.6800	3294.3200	3.2447	3.2943	0
26/06/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	7646.2700	7514.3300	7.6463	7.5143	0
26/06/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	2682.3500	2716.2800	2.6824	2.7163	910
26/06/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	8433.4900	8300.1600	8.4335	8.3002	0
26/06/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2418.2500	2450.7900	2.4183	2.4508	180
26/06/2026	R4R2 On 06-August-26			Bond Future	8.8919	8.9126	113.9943	113.8081	5,083
26/06/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	100576.9800	100390.7800	100.5770	100.3908	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	R4R2 On 05-November-26			Bond Future	8.9333	8.9550	110.9846	110.7928	813
26/06/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	99762.0200	99570.2000	99.7620	99.5702	0
26/06/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2026	R4R2 On 04-February-27			Bond Future	8.9693	8.9927	113.1206	112.9161	0
26/06/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	10864.0300	10674.2000	10.8640	10.6742	0
26/06/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1351.7900	1366.4600	1.3518	1.3665	0
26/06/2026	R4R2 On 06-May-27			Bond Future	9.0063	9.0310	110.1900	109.9770	0
26/06/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4575.1900	4452.3400	4.5752	4.4523	0
26/06/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4629.5100	4719.7100	4.6295	4.7197	0
26/06/2026	R4R2 On 05-August-27			Bond Future	9.0494	9.0765	112.2891	112.0578	0
26/06/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	7086.6000	6921.4000	7.0866	6.9214	0
26/06/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	3828.9100	3894.9900	3.8289	3.8950	0
26/06/2026	RR87 On 06-August-26			Bond Future	7.2246	7.2216	100.8842	100.8852	0
26/06/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.0688	0.1016	0.0001	0.0001	0
26/06/2026	RR87 On 06-August-26	6.53	Put	Bond Future	245.7988	244.7816	0.2458	0.2448	0
26/06/2026	RR87 On 05-November-26			Bond Future	6.6015	6.6094	102.7382	102.7373	0
26/06/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0509	0.0501	0.0001	0.0001	0
26/06/2026	RR87 On 05-November-26	5.27	Put	Bond Future	152.8009	153.7001	0.1528	0.1537	0
26/06/2026	RR88 On 06-August-26			Bond Future	7.5828	7.5828	104.3935	104.3935	0
26/06/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0.2086	0.2425	0.0002	0.0002	0
26/06/2026	RR88 On 06-August-26	6.79	Put	Bond Future	953.4586	953.4925	0.9535	0.9535	0
26/06/2026	RR88 On 05-November-26			Bond Future	7.5919	7.5938	105.6736	105.6716	0
26/06/2026	RR88 On 05-November-26	6.71	Call	Bond Future	13.8264	12.4156	0.0138	0.0124	0
26/06/2026	RR88 On 05-November-26	6.71	Put	Bond Future	937.2264	937.8056	0.9372	0.9378	0
26/06/2026	RR88 On 04-February-27			Bond Future	7.5311	7.5437	103.8586	103.8480	0
26/06/2026	RR88 On 04-February-27	7.78	Call	Bond Future	434.6037	438.4024	0.4346	0.4384	0
26/06/2026	RR88 On 04-February-27	7.78	Put	Bond Future	226.2037	240.5424	0.2262	0.2405	0
26/06/2026	RR88 On 06-May-27			Bond Future	7.4308	7.4558	105.8561	105.8411	0
26/06/2026	RR88 On 06-May-27	7.89	Call	Bond Future	439.4881	442.6508	0.4395	0.4427	0
26/06/2026	RR88 On 06-May-27	7.89	Put	Bond Future	164.5481	182.7108	0.1645	0.1827	0
26/06/2026	RR88 On 05-August-27			Bond Future	7.2332	7.3125	102.5670	102.5383	0
26/06/2026	RR88 On 05-August-27	8.07	Call	Bond Future	381.3951	377.3101	0.3814	0.3773	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2026	RR88 On 05-August-27	8.07	Put	Bond Future	79.8051	104.4001	0.0798	0.1044	0
26/06/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/06/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0