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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
29/06/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	2029 On 06-August-26			Bond Future	151.4587	151.3390	151.4587	151.3390	8,413
29/06/2026	2029 On 06-August-26	144.10	Call	Bond Future	7358.6700	7238.9600	7.3587	7.2390	0
29/06/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2029 On 05-November-26			Bond Future	152.7751	152.6536	152.7751	152.6536	0
29/06/2026	2029 On 05-November-26	147.56	Call	Bond Future	5215.0900	5093.5500	5.2151	5.0936	0
29/06/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2029 On 04-February-27			Bond Future	155.7503	155.6267	155.7503	155.6267	0
29/06/2026	2029 On 04-February-27	149.72	Call	Bond Future	6030.3100	5906.6800	6.0303	5.9067	0
29/06/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2029 On 06-May-27			Bond Future	157.2433	157.1174	157.2433	157.1174	0
29/06/2026	2029 On 06-May-27	153.32	Call	Bond Future	3923.3100	3797.3900	3.9233	3.7974	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2029 On 05-August-27			Bond Future	160.2780	160.1493	160.2780	160.1493	0
29/06/2026	2029 On 05-August-27	156.72	Call	Bond Future	3557.9500	3429.2800	3.5580	3.4293	0
29/06/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2030 On 06-August-26			Bond Future	7.6647	7.6340	101.2605	101.3532	153,044
29/06/2026	2030 On 06-August-26	7.21	Call	Bond Future	73.1900	96.0700	0.0732	0.0961	1,000
29/06/2026	2030 On 06-August-26	7.21	Put	Bond Future	1455.2700	1385.4800	1.4553	1.3855	0
29/06/2026	2030 On 06-August-26	7.71	Call	Bond Future	596.8600	668.6200	0.5969	0.6686	1,000
29/06/2026	2030 On 06-August-26	7.71	Put	Bond Future	460.4600	439.5500	0.4605	0.4396	0
29/06/2026	2030 On 06-August-26	8.06	Call	Bond Future	1352.6400	1442.5600	1.3526	1.4426	0
29/06/2026	2030 On 06-August-26	8.06	Put	Bond Future	169.7800	167.0300	0.1698	0.1670	1,000
29/06/2026	2030 On 06-August-26	9.22	Call	Bond Future	4561.1400	4654.6300	4.5611	4.6546	0
29/06/2026	2030 On 06-August-26	9.22	Put	Bond Future	4.3100	5.1300	0.0043	0.0051	0
29/06/2026	2030 On 05-November-26			Bond Future	7.6714	7.6380	103.1215	103.2161	25,583
29/06/2026	2030 On 05-November-26	8.39	Call	Bond Future	2320.6600	2404.1300	2.3207	2.4041	0
29/06/2026	2030 On 05-November-26	8.39	Put	Bond Future	314.5500	303.3900	0.3146	0.3034	0
29/06/2026	2030 On 04-February-27			Bond Future	7.6550	7.6183	101.0980	101.1946	0
29/06/2026	2030 On 04-February-27	7.82	Call	Bond Future	1291.5800	1354.4100	1.2916	1.3544	0
29/06/2026	2030 On 04-February-27	7.82	Put	Bond Future	858.6000	824.7800	0.8586	0.8248	0
29/06/2026	2030 On 06-May-27			Bond Future	7.6480	7.6075	103.0424	103.1409	0
29/06/2026	2030 On 06-May-27	7.27	Call	Bond Future	638.9600	680.4100	0.6390	0.6804	0
29/06/2026	2030 On 06-May-27	7.27	Put	Bond Future	1563.6600	1506.6500	1.5637	1.5067	0
29/06/2026	2030 On 05-August-27			Bond Future	7.6552	7.6102	100.9977	101.0978	0
29/06/2026	2030 On 05-August-27	8.11	Call	Bond Future	1788.5800	1856.9900	1.7886	1.8570	0
29/06/2026	2030 On 05-August-27	8.11	Put	Bond Future	783.7700	752.0300	0.7838	0.7520	0
29/06/2026	2031 On 06-August-26			Bond Future	116.9059	116.8735	116.9059	116.8735	5,873
29/06/2026	2031 On 06-August-26	113.81	Call	Bond Future	3101.6500	3071.5800	3.1017	3.0716	0
29/06/2026	2031 On 06-August-26	113.81	Put	Bond Future	5.7500	8.0800	0.0058	0.0081	0
29/06/2026	2031 On 05-November-26			Bond Future	119.0826	119.0499	119.0826	119.0499	7,363
29/06/2026	2031 On 05-November-26	111.49	Call	Bond Future	7592.8500	7560.2200	7.5929	7.5602	0
29/06/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.2800	0.3500	0.0003	0.0004	0
29/06/2026	2031 On 04-February-27			Bond Future	118.8964	118.8635	118.8964	118.8635	0
29/06/2026	2031 On 04-February-27	116.18	Call	Bond Future	2959.0000	2936.2100	2.9590	2.9362	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2026	2031 On 04-February-27	116.18	Put	Bond Future	242.6300	252.7500	0.2426	0.2528	0
29/06/2026	2031 On 06-May-27			Bond Future	121.2103	121.1767	121.2103	121.1767	0
29/06/2026	2031 On 06-May-27	116.87	Call	Bond Future	4445.6000	4416.7100	4.4456	4.4167	0
29/06/2026	2031 On 06-May-27	116.87	Put	Bond Future	105.3200	110.0200	0.1053	0.1100	0
29/06/2026	2031 On 05-August-27			Bond Future	120.9833	120.9493	120.9833	120.9493	0
29/06/2026	2031 On 05-August-27	121.41	Call	Bond Future	1111.8300	1101.3100	1.1118	1.1013	0
29/06/2026	2031 On 05-August-27	121.41	Put	Bond Future	1538.5300	1562.0300	1.5385	1.5620	0
29/06/2026	2032 On 06-August-26			Bond Future	7.9302	7.8947	104.4353	104.5958	147,566
29/06/2026	2032 On 06-August-26	10.12	Call	Bond Future	9318.7300	9479.4800	9.3187	9.4795	0
29/06/2026	2032 On 06-August-26	10.12	Put	Bond Future	0.8300	1.1000	0.0008	0.0011	0
29/06/2026	2032 On 05-November-26			Bond Future	7.9533	7.9157	102.1950	102.3587	40,710
29/06/2026	2032 On 05-November-26	9.16	Call	Bond Future	5359.2100	5513.9600	5.3592	5.5140	0
29/06/2026	2032 On 05-November-26	9.16	Put	Bond Future	274.8100	265.8300	0.2748	0.2658	0
29/06/2026	2032 On 04-February-27			Bond Future	7.9642	7.9243	104.1616	104.3286	0
29/06/2026	2032 On 04-February-27	8.48	Call	Bond Future	3147.5000	3273.7900	3.1475	3.2738	0
29/06/2026	2032 On 04-February-27	8.48	Put	Bond Future	1018.5100	977.7700	1.0185	0.9778	0
29/06/2026	2032 On 06-May-27			Bond Future	7.9753	7.9329	102.0044	102.1745	0
29/06/2026	2032 On 06-May-27	7.80	Call	Bond Future	1586.6300	1673.7500	1.5866	1.6738	0
29/06/2026	2032 On 06-May-27	7.80	Put	Bond Future	2292.9800	2209.9100	2.2930	2.2099	0
29/06/2026	2032 On 05-August-27			Bond Future	7.9965	7.9514	103.9481	104.1214	0
29/06/2026	2032 On 05-August-27	8.42	Call	Bond Future	3097.6300	3214.7100	3.0976	3.2147	0
29/06/2026	2032 On 05-August-27	8.42	Put	Bond Future	1488.9100	1432.7200	1.4889	1.4327	0
29/06/2026	2033 On 06-August-26			Bond Future	147.8492	147.8080	147.8492	147.8080	21,915
29/06/2026	2033 On 06-August-26	134.25	Call	Bond Future	13599.2100	13558.0200	13.5992	13.5580	0
29/06/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2033 On 05-November-26			Bond Future	148.9950	148.9533	148.9950	148.9533	0
29/06/2026	2033 On 05-November-26	137.26	Call	Bond Future	11735.0400	11693.3400	11.7350	11.6933	0
29/06/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2033 On 04-February-27			Bond Future	151.8966	151.8544	151.8966	151.8544	0
29/06/2026	2033 On 04-February-27	142.71	Call	Bond Future	9186.5700	9144.3600	9.1866	9.1444	0
29/06/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2033 On 06-May-27			Bond Future	153.2089	153.1660	153.2089	153.1660	0
29/06/2026	2033 On 06-May-27	151.21	Call	Bond Future	1998.9000	1956.0200	1.9989	1.9560	0

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29/06/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2033 On 05-August-27			Bond Future	156.1658	156.1218	156.1658	156.1218	0
29/06/2026	2033 On 05-August-27	153.15	Call	Bond Future	3015.8100	2971.7700	3.0158	2.9718	0
29/06/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2037 On 06-August-26			Bond Future	8.5153	8.4802	100.1675	100.4076	251,742
29/06/2026	2037 On 06-August-26	9.30	Call	Bond Future	5324.2700	5567.4000	5.3243	5.5674	0
29/06/2026	2037 On 06-August-26	9.30	Put	Bond Future	147.6900	150.7900	0.1477	0.1508	8,000
29/06/2026	2037 On 06-August-26	10.02	Call	Bond Future	9632.3600	9874.8900	9.6324	9.8749	2,541
29/06/2026	2037 On 06-August-26	10.02	Put	Bond Future	17.5600	20.0600	0.0176	0.0201	0
29/06/2026	2037 On 06-August-26	10.70	Call	Bond Future	13554.1700	13794.7400	13.5542	13.7947	0
29/06/2026	2037 On 06-August-26	10.70	Put	Bond Future	1.7800	2.3200	0.0018	0.0023	2,541
29/06/2026	2037 On 06-August-26	11.30	Call	Bond Future	16835.1700	17075.2400	16.8352	17.0752	0
29/06/2026	2037 On 06-August-26	11.30	Put	Bond Future	0.0800	0.1200	0.0001	0.0001	2,541
29/06/2026	2037 On 06-August-26	11.71	Call	Bond Future	18980.6100	19220.6400	18.9806	19.2206	0
29/06/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
29/06/2026	2037 On 05-November-26			Bond Future	8.5484	8.5120	102.0084	102.2532	0
29/06/2026	2037 On 05-November-26	9.46	Call	Bond Future	6567.6500	6789.8200	6.5677	6.7898	4,490
29/06/2026	2037 On 05-November-26	9.46	Put	Bond Future	687.6400	665.0600	0.6876	0.6651	0
29/06/2026	2037 On 05-November-26	10.23	Call	Bond Future	10751.2300	10990.8100	10.7512	10.9908	0
29/06/2026	2037 On 05-November-26	10.23	Put	Bond Future	260.0200	254.8500	0.2600	0.2549	4,490
29/06/2026	2037 On 05-November-26	10.62	Call	Bond Future	12861.1700	13103.9800	12.8612	13.1040	0
29/06/2026	2037 On 05-November-26	10.62	Put	Bond Future	150.3700	148.4300	0.1504	0.1484	0
29/06/2026	2037 On 05-November-26	10.83	Call	Bond Future	13974.4900	14218.2900	13.9745	14.2183	0
29/06/2026	2037 On 05-November-26	10.83	Put	Bond Future	99.3900	98.4400	0.0994	0.0984	4,490
29/06/2026	2037 On 04-February-27			Bond Future	8.5747	8.5369	99.7130	99.9627	0
29/06/2026	2037 On 04-February-27	8.44	Call	Bond Future	2404.9000	2541.6400	2.4049	2.5416	4,490
29/06/2026	2037 On 04-February-27	8.44	Put	Bond Future	3298.3400	3185.4200	3.2983	3.1854	0
29/06/2026	2037 On 04-February-27	9.31	Call	Bond Future	6067.2600	6270.0100	6.0673	6.2700	0
29/06/2026	2037 On 04-February-27	9.31	Put	Bond Future	1370.8200	1323.9100	1.3708	1.3239	4,490
29/06/2026	2037 On 04-February-27	9.51	Call	Bond Future	7054.6800	7266.6900	7.0547	7.2667	0
29/06/2026	2037 On 04-February-27	9.51	Put	Bond Future	1131.8400	1094.1900	1.1318	1.0942	0
29/06/2026	2037 On 04-February-27	9.81	Call	Bond Future	8577.9100	8800.6600	8.5779	8.8007	0
29/06/2026	2037 On 04-February-27	9.81	Put	Bond Future	854.7800	827.8700	0.8548	0.8279	4,490
29/06/2026	2037 On 06-May-27			Bond Future	8.6070	8.5677	101.6308	101.8852	0

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29/06/2026	2037 On 06-May-27	8.58	Call	Bond Future	3217.3700	3364.0400	3.2174	3.3640	0
29/06/2026	2037 On 06-May-27	8.58	Put	Bond Future	3392.1000	3284.3500	3.3921	3.2844	0
29/06/2026	2037 On 05-August-27			Bond Future	8.6475	8.6067	99.3084	99.5674	0
29/06/2026	2037 On 05-August-27	9.05	Call	Bond Future	5185.9000	5362.0300	5.1859	5.3620	0
29/06/2026	2037 On 05-August-27	9.05	Put	Bond Future	2677.3100	2594.4000	2.6773	2.5944	0
29/06/2026	2038 On 06-August-26			Bond Future	162.9079	163.0227	162.9079	163.0227	4,204
29/06/2026	2038 On 06-August-26	144.72	Call	Bond Future	18187.8500	18302.7300	18.1879	18.3027	0
29/06/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2038 On 05-November-26			Bond Future	165.9409	166.0584	165.9409	166.0584	1,467
29/06/2026	2038 On 05-November-26	146.31	Call	Bond Future	19630.8700	19748.3800	19.6309	19.7484	0
29/06/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2038 On 04-February-27			Bond Future	166.8979	167.0181	166.8979	167.0181	0
29/06/2026	2038 On 04-February-27	153.83	Call	Bond Future	13067.9000	13188.0900	13.0679	13.1881	0
29/06/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2038 On 06-May-27			Bond Future	170.1462	170.2686	170.1462	170.2686	0
29/06/2026	2038 On 06-May-27	166.10	Call	Bond Future	4046.2100	4168.6100	4.0462	4.1686	0
29/06/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2038 On 05-August-27			Bond Future	171.1004	171.2254	171.1004	171.2254	0
29/06/2026	2038 On 05-August-27	169.13	Call	Bond Future	1970.3600	2095.3600	1.9704	2.0954	0
29/06/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2040 On 06-August-26			Bond Future	8.8223	8.7924	101.6723	101.9078	83,596
29/06/2026	2040 On 06-August-26	9.20	Call	Bond Future	3489.3000	3719.8900	3.4893	3.7199	0
29/06/2026	2040 On 06-August-26	9.20	Put	Bond Future	577.8200	572.8700	0.5778	0.5729	13,500
29/06/2026	2040 On 06-August-26	12.19	Call	Bond Future	22238.4600	22474.0000	22.2385	22.4740	0
29/06/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
29/06/2026	2040 On 05-November-26			Bond Future	8.8610	8.8301	103.5409	103.7810	0
29/06/2026	2040 On 05-November-26	9.91	Call	Bond Future	8416.0400	8641.7100	8.4160	8.6417	2,300
29/06/2026	2040 On 05-November-26	9.91	Put	Bond Future	715.9500	701.5300	0.7160	0.7015	0
29/06/2026	2040 On 05-November-26	10.67	Call	Bond Future	13060.9200	13299.0600	13.0609	13.2991	0
29/06/2026	2040 On 05-November-26	10.67	Put	Bond Future	293.4600	291.5100	0.2935	0.2915	2,300
29/06/2026	2040 On 05-November-26	11.06	Call	Bond Future	15367.8900	15607.9900	15.3679	15.6080	0
29/06/2026	2040 On 05-November-26	11.06	Put	Bond Future	152.5600	152.5700	0.1526	0.1526	0
29/06/2026	2040 On 05-November-26	11.27	Call	Bond Future	16594.6200	16835.1200	16.5946	16.8351	0

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29/06/2026	2040 On 05-November-26	11.27	Put	Bond Future	101.7600	102.1700	0.1018	0.1022	2,300
29/06/2026	2040 On 04-February-27			Bond Future	8.8942	8.8622	101.0245	101.2694	0
29/06/2026	2040 On 04-February-27	8.78	Call	Bond Future	2964.2100	3105.0300	2.9642	3.1050	2,300
29/06/2026	2040 On 04-February-27	8.78	Put	Bond Future	3842.9200	3738.7900	3.8429	3.7388	0
29/06/2026	2040 On 04-February-27	9.67	Call	Bond Future	7311.6600	7515.4700	7.3117	7.5155	0
29/06/2026	2040 On 04-February-27	9.67	Put	Bond Future	1612.0300	1570.8900	1.6120	1.5709	2,300
29/06/2026	2040 On 04-February-27	9.93	Call	Bond Future	8781.4200	8995.8000	8.7814	8.9958	0
29/06/2026	2040 On 04-February-27	9.93	Put	Bond Future	1273.3400	1242.7700	1.2733	1.2428	0
29/06/2026	2040 On 04-February-27	10.17	Call	Bond Future	10156.2000	10378.1000	10.1562	10.3781	0
29/06/2026	2040 On 04-February-27	10.17	Put	Bond Future	1021.8000	998.7500	1.0218	0.9988	2,300
29/06/2026	2040 On 06-May-27			Bond Future	8.9327	8.8997	102.9675	103.2171	0
29/06/2026	2040 On 06-May-27	8.88	Call	Bond Future	3765.3000	3911.2300	3.7653	3.9112	0
29/06/2026	2040 On 06-May-27	8.88	Put	Bond Future	4163.7600	4060.0800	4.1638	4.0601	0
29/06/2026	2040 On 05-August-27			Bond Future	8.9789	8.9447	100.4199	100.6741	0
29/06/2026	2040 On 05-August-27	9.33	Call	Bond Future	5948.6700	6121.4800	5.9487	6.1215	0
29/06/2026	2040 On 05-August-27	9.33	Put	Bond Future	3389.5200	3308.1600	3.3895	3.3082	0
29/06/2026	2043 On 06-August-26			Bond Future	125.1963	125.1600	125.1963	125.1600	3,416
29/06/2026	2043 On 06-August-26	110.88	Call	Bond Future	14316.6117	14280.6066	14.3166	14.2806	0
29/06/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.3417	0.5966	0.0003	0.0006	0
29/06/2026	2043 On 05-November-26			Bond Future	127.5273	127.4907	127.5273	127.4907	0
29/06/2026	2043 On 05-November-26	112.84	Call	Bond Future	14745.7593	14714.3745	14.7458	14.7144	0
29/06/2026	2043 On 05-November-26	112.84	Put	Bond Future	58.4793	63.7245	0.0585	0.0637	0
29/06/2026	2043 On 04-February-27			Bond Future	127.0598	127.0229	127.0598	127.0229	0
29/06/2026	2043 On 04-February-27	117.63	Call	Bond Future	10166.5898	10149.9957	10.1666	10.1500	0
29/06/2026	2043 On 04-February-27	117.63	Put	Bond Future	736.7998	757.0857	0.7368	0.7571	0
29/06/2026	2043 On 06-May-27			Bond Future	129.5326	129.4948	129.5326	129.4948	0
29/06/2026	2043 On 06-May-27	127.48	Call	Bond Future	5357.8574	5355.6045	5.3579	5.3556	0
29/06/2026	2043 On 06-May-27	127.48	Put	Bond Future	3305.2774	3340.7745	3.3053	3.3408	0
29/06/2026	2043 On 05-August-27			Bond Future	129.0092	128.9712	129.0092	128.9712	0
29/06/2026	2043 On 05-August-27	129.56	Call	Bond Future	4410.2584	4408.6908	4.4103	4.4087	0
29/06/2026	2043 On 05-August-27	129.56	Put	Bond Future	4961.0184	4997.4708	4.9610	4.9975	0
29/06/2026	2044 On 06-August-26			Bond Future	8.9310	8.8961	98.6932	98.9964	52,204
29/06/2026	2044 On 06-August-26	9.00	Call	Bond Future	2035.9900	2276.4400	2.0360	2.2764	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2026	2044 On 06-August-26	9.00	Put	Bond Future	1441.4200	1378.6000	1.4414	1.3786	7,000
29/06/2026	2044 On 06-August-26	9.25	Call	Bond Future	3465.9100	3747.9100	3.4659	3.7479	0
29/06/2026	2044 On 06-August-26	9.25	Put	Bond Future	760.6400	739.3700	0.7606	0.7394	7,000
29/06/2026	2044 On 06-August-26	9.75	Call	Bond Future	6923.7600	7232.2400	6.9238	7.2322	0
29/06/2026	2044 On 06-August-26	9.75	Put	Bond Future	197.7900	203.0000	0.1978	0.2030	14,500
29/06/2026	2044 On 06-August-26	12.42	Call	Bond Future	24363.5900	24666.8600	24.3636	24.6669	0
29/06/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
29/06/2026	2044 On 05-November-26			Bond Future	8.9680	8.9320	100.5069	100.8161	87,525
29/06/2026	2044 On 05-November-26	11.34	Call	Bond Future	17682.8800	17991.0500	17.6829	17.9911	0
29/06/2026	2044 On 05-November-26	11.34	Put	Bond Future	148.9500	147.9800	0.1490	0.1480	0
29/06/2026	2044 On 04-February-27			Bond Future	9.0001	8.9630	98.0574	98.3727	0
29/06/2026	2044 On 04-February-27	10.18	Call	Bond Future	10568.9900	10847.5100	10.5690	10.8475	0
29/06/2026	2044 On 04-February-27	10.18	Put	Bond Future	1280.4500	1243.6900	1.2805	1.2437	0
29/06/2026	2044 On 06-May-27			Bond Future	9.0368	8.9986	99.9434	100.2647	0
29/06/2026	2044 On 06-May-27	9.08	Call	Bond Future	4671.5200	4866.8500	4.6715	4.8669	0
29/06/2026	2044 On 06-May-27	9.08	Put	Bond Future	4310.0000	4184.0800	4.3100	4.1841	0
29/06/2026	2044 On 05-August-27			Bond Future	9.0800	9.0406	97.4634	97.7907	0
29/06/2026	2044 On 05-August-27	9.44	Call	Bond Future	6722.8400	6944.3500	6.7228	6.9444	0
29/06/2026	2044 On 05-August-27	9.44	Put	Bond Future	3805.9400	3700.1900	3.8059	3.7002	0
29/06/2026	2046 On 06-August-26			Bond Future	145.9780	145.9367	145.9780	145.9367	18,596
29/06/2026	2046 On 06-August-26	122.38	Call	Bond Future	23597.9600	23556.7000	23.5980	23.5567	0
29/06/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2046 On 05-November-26			Bond Future	146.3334	146.2917	146.3334	146.2917	0
29/06/2026	2046 On 05-November-26	125.48	Call	Bond Future	20853.3700	20811.6700	20.8534	20.8117	0
29/06/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2046 On 04-February-27			Bond Future	149.1834	149.1410	149.1834	149.1410	0
29/06/2026	2046 On 04-February-27	131.09	Call	Bond Future	18093.3700	18051.0400	18.0934	18.0510	0
29/06/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2046 On 06-May-27			Bond Future	149.6693	149.6267	149.6693	149.6267	0
29/06/2026	2046 On 06-May-27	148.99	Call	Bond Future	679.3000	636.7100	0.6793	0.6367	0
29/06/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2046 On 05-August-27			Bond Future	152.5572	152.5133	152.5572	152.5133	0
29/06/2026	2046 On 05-August-27	149.17	Call	Bond Future	3387.1500	3343.2800	3.3872	3.3433	0
29/06/2026	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
29/06/2026	2050 On 06-August-26			Bond Future	148.3368	149.4372	148.3368	149.4372	18,177
29/06/2026	2050 On 06-August-26	123.27	Call	Bond Future	25066.7600	26167.2100	25.0668	26.1672	0
29/06/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2050 On 05-November-26			Bond Future	151.0986	152.2197	151.0986	152.2197	0
29/06/2026	2050 On 05-November-26	123.84	Call	Bond Future	27258.6400	28379.7300	27.2586	28.3797	0
29/06/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2050 On 04-February-27			Bond Future	151.5094	152.6529	151.5094	152.6529	0
29/06/2026	2050 On 04-February-27	132.39	Call	Bond Future	19119.4100	20262.8600	19.1194	20.2629	0
29/06/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2050 On 06-May-27			Bond Future	154.4581	155.6237	154.4581	155.6237	0
29/06/2026	2050 On 06-May-27	150.46	Call	Bond Future	3998.1300	5163.7000	3.9981	5.1637	0
29/06/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	2050 On 05-August-27			Bond Future	154.8453	156.0337	154.8453	156.0337	0
29/06/2026	2050 On 05-August-27	152.97	Call	Bond Future	1875.3000	3063.7000	1.8753	3.0637	0
29/06/2026	2050 On 05-August-27	152.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	AL37 On 06-August-26			Index Future	1306.5470	1308.1330	1306.5470	1,308.1330	0
29/06/2026	AL37 On 05-November-26			Index Future	1330.8080	1332.4330	1330.8080	1,332.4330	0
29/06/2026	AL37 On 04-February-27			Index Future	1356.4040	1358.0680	1356.4040	1,358.0680	0
29/06/2026	AL37 On 06-May-27			Index Future	1382.4990	1384.1930	1382.4990	1,384.1930	0
29/06/2026	AL37 On 05-August-27			Index Future	1408.6120	1410.3300	1408.6120	1,410.3300	0
29/06/2026	AL7T On 06-August-26			Index Future	1710.7040	1714.3970	1710.7040	1,714.3970	0
29/06/2026	AL7T On 05-November-26			Index Future	1742.4700	1746.2440	1742.4700	1,746.2440	0
29/06/2026	AL7T On 04-February-27			Index Future	1775.9840	1779.8400	1775.9840	1,779.8400	0
29/06/2026	AL7T On 06-May-27			Index Future	1810.1500	1814.0790	1810.1500	1,814.0790	0
29/06/2026	AL7T On 05-August-27			Index Future	1844.3410	1848.3340	1844.3410	1,848.3340	0
29/06/2026	ALBI On 06-August-26			Index Future	1444.1060	1447.0850	1444.1060	1,447.0850	73
29/06/2026	ALBI On 05-November-26			Index Future	1470.9210	1473.9670	1470.9210	1,473.9670	0
29/06/2026	ALBI On 04-February-27			Index Future	1499.2120	1502.3250	1499.2120	1,502.3250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2026	ALBI On 06-May-27			Index Future	1528.0540	1531.2250	1528.0540	1,531.2250	0
29/06/2026	ALBI On 05-August-27			Index Future	1556.9170	1560.1390	1556.9170	1,560.1390	0
29/06/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/06/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/06/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/06/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	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
29/06/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	ES33 On 06-August-26			Bond Future	8.6851	8.6499	96.8664	97.0426	0
29/06/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14997.7600	15173.9600	14.9978	15.1740	0
29/06/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	ES33 On 05-November-26			Bond Future	8.7356	8.6987	94.8766	95.0563	0
29/06/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9548.2000	9727.9300	9.5482	9.7279	0
29/06/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	ES33 On 04-February-27			Bond Future	8.7806	8.7419	96.7247	96.9081	0
29/06/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4228.0900	4411.4900	4.2281	4.4115	0
29/06/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	ES33 On 06-May-27			Bond Future	8.8248	8.7842	94.8112	94.9981	0
29/06/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	72.8300	0.0000	0.0728	0
29/06/2026	ES33 On 06-May-27	8.80	Put	Bond Future	114.1100	0.0000	0.1141	0.0000	0
29/06/2026	ES33 On 05-August-27			Bond Future	8.8790	8.8363	96.6390	96.8294	0
29/06/2026	ES33 On 05-August-27	9.27	Call	Bond Future	1718.6100	1908.9700	1.7186	1.9090	0
29/06/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	ES42 On 06-August-26			Bond Future	9.2643	9.2395	96.2488	96.4427	0
29/06/2026	ES42 On 06-August-26	12.65	Call	Bond Future	21774.4500	21968.3400	21.7745	21.9683	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	ES42 On 05-November-26			Bond Future	9.3127	9.2871	93.7767	93.9744	0
29/06/2026	ES42 On 05-November-26	11.66	Call	Bond Future	15811.8900	16009.6000	15.8119	16.0096	0
29/06/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	ES42 On 04-February-27			Bond Future	9.3560	9.3296	95.6037	95.8054	0
29/06/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6743.7800	6945.5100	6.7438	6.9455	0
29/06/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	ES42 On 06-May-27			Bond Future	9.4018	9.3745	93.1997	93.4052	0
29/06/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	ES42 On 06-May-27	9.33	Put	Bond Future	542.6400	337.1200	0.5426	0.3371	0
29/06/2026	ES42 On 05-August-27			Bond Future	9.4530	9.4249	94.9954	95.2046	0
29/06/2026	ES42 On 05-August-27	9.84	Call	Bond Future	2813.3400	3022.6200	2.8133	3.0226	0
29/06/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	GOVI On 06-August-26			GOVI	1417.5170	1420.5830	1417.5170	1,420.5830	734
29/06/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2285170.0000	2315830.0000	228.5170	231.5830	0
29/06/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	GOVI On 05-November-26			GOVI	1443.8380	1446.9730	1443.8380	1,446.9730	2
29/06/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1668380.0000	1699730.0000	166.8380	169.9730	0
29/06/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	GOVI On 04-February-27			GOVI	1471.6080	1474.8110	1471.6080	1,474.8110	0
29/06/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1026080.0000	1058110.0000	102.6080	105.8110	0
29/06/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	GOVI On 06-May-27			GOVI	1499.9190	1503.1820	1499.9190	1,503.1820	0
29/06/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	729190.0000	761820.0000	72.9190	76.1820	0
29/06/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	GOVI On 05-August-27			GOVI	1528.2510	1531.5660	1528.2510	1,531.5660	0
29/06/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	632510.0000	665660.0000	63.2510	66.5660	0
29/06/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/06/2026	I258 On 06-August-26			Bond Future	136.3472	135.9582	136.3472	135.9582	0
29/06/2026	I258 On 06-August-26	112.95	Call	Bond Future	23397.3281	23008.5277	23.3973	23.0085	0
29/06/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.1381	0.3177	0.0001	0.0003	0
29/06/2026	I258 On 05-November-26			Bond Future	138.8860	138.4900	138.8860	138.4900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2026	I258 On 05-November-26	114.95	Call	Bond Future	23994.4787	23609.3254	23.9945	23.6093	0
29/06/2026	I258 On 05-November-26	114.95	Put	Bond Future	58.4787	69.3154	0.0585	0.0693	0
29/06/2026	I258 On 04-February-27			Bond Future	138.6395	138.2364	138.6395	138.2364	0
29/06/2026	I258 On 04-February-27	118.90	Call	Bond Future	20252.2739	19894.0126	20.2523	19.8940	0
29/06/2026	I258 On 04-February-27	118.90	Put	Bond Future	512.7839	557.6426	0.5128	0.5576	0
29/06/2026	I258 On 06-May-27			Bond Future	141.3377	140.9266	141.3377	140.9266	0
29/06/2026	I258 On 06-May-27	134.78	Call	Bond Future	10502.4184	10257.4385	10.5024	10.2574	0
29/06/2026	I258 On 06-May-27	134.78	Put	Bond Future	3944.7484	4110.8385	3.9447	4.1108	0
29/06/2026	I258 On 05-August-27			Bond Future	141.0425	140.6237	141.0425	140.6237	0
29/06/2026	I258 On 05-August-27	138.93	Call	Bond Future	8628.7357	8419.2066	8.6287	8.4192	0
29/06/2026	I258 On 05-August-27	138.93	Put	Bond Future	6516.2657	6725.4966	6.5163	6.7255	0
29/06/2026	IGOV On 06-August-26			Index Future	456.3220	456.8230	456.3220	456.8230	250
29/06/2026	IGOV On 05-November-26			Index Future	464.9070	465.4210	464.9070	465.4210	8
29/06/2026	IGOV On 04-February-27			Index Future	473.9590	474.4850	473.9590	474.4850	0
29/06/2026	IGOV On 06-May-27			Index Future	483.1840	483.7200	483.1840	483.7200	0
29/06/2026	IGOV On 05-August-27			Index Future	492.4170	492.9600	492.4170	492.9600	0
29/06/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/06/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/06/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/06/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/06/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/06/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/06/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/06/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/06/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/06/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/06/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/06/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
29/06/2026	R033 On 06-August-26			Bond Future	8.0158	7.9804	113.6992	113.8903	9,289
29/06/2026	R033 On 06-August-26	10.25	Call	Bond Future	11245.5700	11436.8700	11.2456	11.4369	0
29/06/2026	R033 On 06-August-26	10.25	Put	Bond Future	0.6600	0.8900	0.0007	0.0009	0
29/06/2026	R033 On 05-November-26			Bond Future	8.0412	8.0038	110.7468	110.9417	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2026	R033 On 05-November-26	9.33	Call	Bond Future	6754.7700	6940.7100	6.7548	6.9407	0
29/06/2026	R033 On 05-November-26	9.33	Put	Bond Future	284.8400	275.9300	0.2848	0.2759	0
29/06/2026	R033 On 04-February-27			Bond Future	8.0556	8.0163	112.8781	113.0769	0
29/06/2026	R033 On 04-February-27	8.65	Call	Bond Future	4065.3100	4220.0400	4.0653	4.2200	0
29/06/2026	R033 On 04-February-27	8.65	Put	Bond Future	1118.1800	1074.0700	1.1182	1.0741	0
29/06/2026	R033 On 06-May-27			Bond Future	8.0706	8.0291	110.0058	110.2084	0
29/06/2026	R033 On 06-May-27	7.93	Call	Bond Future	2008.9800	2115.5600	2.0090	2.1156	0
29/06/2026	R033 On 06-May-27	7.93	Put	Bond Future	2696.6100	2600.5900	2.6966	2.6006	0
29/06/2026	R033 On 05-August-27			Bond Future	8.0949	8.0510	112.1017	112.3079	0
29/06/2026	R033 On 05-August-27	8.54	Call	Bond Future	3851.8900	3992.7800	3.8519	3.9928	0
29/06/2026	R033 On 05-August-27	8.54	Put	Bond Future	1788.8700	1723.5400	1.7889	1.7235	0
29/06/2026	R035 On 06-August-26			Bond Future	8.2210	8.1857	107.9319	108.1513	90,244
29/06/2026	R035 On 06-August-26	7.70	Call	Bond Future	159.1200	210.9300	0.1591	0.2109	4,876
29/06/2026	R035 On 06-August-26	7.70	Put	Bond Future	3461.2100	3293.5900	3.4612	3.2936	0
29/06/2026	R035 On 06-August-26	7.90	Call	Bond Future	381.2800	471.5200	0.3813	0.4715	0
29/06/2026	R035 On 06-August-26	7.90	Put	Bond Future	2400.0400	2270.8500	2.4000	2.2709	0
29/06/2026	R035 On 06-August-26	7.95	Call	Bond Future	464.0300	565.1400	0.4640	0.5651	4,876
29/06/2026	R035 On 06-August-26	7.95	Put	Bond Future	2165.0500	2046.7300	2.1651	2.0467	0
29/06/2026	R035 On 06-August-26	8.29	Call	Bond Future	1394.2600	1565.3300	1.3943	1.5653	1,000
29/06/2026	R035 On 06-August-26	8.29	Put	Bond Future	966.8800	918.5200	0.9669	0.9185	0
29/06/2026	R035 On 06-August-26	8.34	Call	Bond Future	1583.6700	1762.6900	1.5837	1.7627	0
29/06/2026	R035 On 06-August-26	8.34	Put	Bond Future	847.9800	807.5700	0.8480	0.8076	4,876
29/06/2026	R035 On 06-August-26	8.71	Call	Bond Future	3279.2800	3493.3900	3.2793	3.4934	350
29/06/2026	R035 On 06-August-26	8.71	Put	Bond Future	298.5300	293.2100	0.2985	0.2932	0
29/06/2026	R035 On 06-August-26	8.79	Call	Bond Future	3693.5400	3910.9100	3.6935	3.9109	1,000
29/06/2026	R035 On 06-August-26	8.79	Put	Bond Future	235.7000	233.6400	0.2357	0.2336	0
29/06/2026	R035 On 06-August-26	9.13	Call	Bond Future	5537.8200	5760.4800	5.5378	5.7605	200
29/06/2026	R035 On 06-August-26	9.13	Put	Bond Future	84.7000	87.9300	0.0847	0.0879	0
29/06/2026	R035 On 06-August-26	9.21	Call	Bond Future	5981.5100	6204.3100	5.9815	6.2043	0
29/06/2026	R035 On 06-August-26	9.21	Put	Bond Future	66.4100	69.7800	0.0664	0.0698	350
29/06/2026	R035 On 06-August-26	9.22	Call	Bond Future	6037.0600	6259.8700	6.0371	6.2599	250
29/06/2026	R035 On 06-August-26	9.22	Put	Bond Future	64.4200	67.8000	0.0644	0.0678	0
29/06/2026	R035 On 06-August-26	9.39	Call	Bond Future	6982.0400	7204.5600	6.9820	7.2046	0
29/06/2026	R035 On 06-August-26	9.39	Put	Bond Future	37.7500	40.8400	0.0378	0.0408	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
29/06/2026	R035 On 06-August-26	9.63	Call	Bond Future	8312.3900	8534.0700	8.3124	8.5341	0
29/06/2026	R035 On 06-August-26	9.63	Put	Bond Future	17.6400	19.8900	0.0176	0.0199	200
29/06/2026	R035 On 06-August-26	9.71	Call	Bond Future	8753.1400	8974.5300	8.7531	8.9745	0
29/06/2026	R035 On 06-August-26	9.71	Put	Bond Future	13.7000	15.6600	0.0137	0.0157	350
29/06/2026	R035 On 06-August-26	9.72	Call	Bond Future	8808.1200	9029.4800	8.8081	9.0295	0
29/06/2026	R035 On 06-August-26	9.72	Put	Bond Future	13.2800	15.2100	0.0133	0.0152	250
29/06/2026	R035 On 06-August-26	10.13	Call	Bond Future	11033.9700	11254.2700	11.0340	11.2543	0
29/06/2026	R035 On 06-August-26	10.13	Put	Bond Future	3.7100	4.5800	0.0037	0.0046	200
29/06/2026	R035 On 06-August-26	10.22	Call	Bond Future	11514.5500	11734.7000	11.5146	11.7347	0
29/06/2026	R035 On 06-August-26	10.22	Put	Bond Future	2.8200	3.5400	0.0028	0.0035	250
29/06/2026	R035 On 06-August-26	11.06	Call	Bond Future	15851.1200	16070.5700	15.8511	16.0706	0
29/06/2026	R035 On 06-August-26	11.06	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	0
29/06/2026	R035 On 05-November-26			Bond Future	8.2516	8.2148	105.4137	105.6374	29,643
29/06/2026	R035 On 05-November-26	7.97	Call	Bond Future	1227.1100	1334.0900	1.2271	1.3341	600
29/06/2026	R035 On 05-November-26	7.97	Put	Bond Future	2954.6100	2837.8800	2.9546	2.8379	0
29/06/2026	R035 On 05-November-26	8.47	Call	Bond Future	2820.5300	2981.7100	2.8205	2.9817	0
29/06/2026	R035 On 05-November-26	8.47	Put	Bond Future	1506.1500	1443.6200	1.5062	1.4436	600
29/06/2026	R035 On 05-November-26	8.80	Call	Bond Future	4216.3000	4402.2500	4.2163	4.4023	200
29/06/2026	R035 On 05-November-26	8.80	Put	Bond Future	955.9900	918.2300	0.9560	0.9182	0
29/06/2026	R035 On 05-November-26	8.97	Call	Bond Future	5002.7300	5197.8700	5.0027	5.1979	0
29/06/2026	R035 On 05-November-26	8.97	Put	Bond Future	758.5800	730.0100	0.7586	0.7300	600
29/06/2026	R035 On 05-November-26	9.30	Call	Bond Future	6604.4900	6812.1200	6.6045	6.8121	0
29/06/2026	R035 On 05-November-26	9.30	Put	Bond Future	485.8600	469.7800	0.4859	0.4698	200
29/06/2026	R035 On 05-November-26	9.80	Call	Bond Future	9121.6900	9339.2800	9.1217	9.3393	0
29/06/2026	R035 On 05-November-26	9.80	Put	Bond Future	249.3200	243.2000	0.2493	0.2432	200
29/06/2026	R035 On 05-November-26	10.03	Call	Bond Future	10290.5300	10510.5300	10.2905	10.5105	0
29/06/2026	R035 On 05-November-26	10.03	Put	Bond Future	185.3700	181.6600	0.1854	0.1817	0
29/06/2026	R035 On 04-February-27			Bond Future	8.2746	8.2362	107.4420	107.6702	0
29/06/2026	R035 On 04-February-27	7.70	Call	Bond Future	1074.8800	1157.6600	1.0749	1.1577	3,000
29/06/2026	R035 On 04-February-27	7.70	Put	Bond Future	4551.7200	4406.3500	4.5517	4.4064	0
29/06/2026	R035 On 04-February-27	8.20	Call	Bond Future	2273.2500	2402.0800	2.2733	2.4021	3,000
29/06/2026	R035 On 04-February-27	8.20	Put	Bond Future	2716.5000	2617.1800	2.7165	2.6172	0
29/06/2026	R035 On 04-February-27	8.43	Call	Bond Future	3045.5500	3193.9800	3.0456	3.1940	1,050
29/06/2026	R035 On 04-February-27	8.43	Put	Bond Future	2130.3400	2050.6200	2.1303	2.0506	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2026	R035 On 04-February-27	8.85	Call	Bond Future	4720.3200	4897.1700	4.7203	4.8972	0
29/06/2026	R035 On 04-February-27	8.85	Put	Bond Future	1382.7300	1331.4300	1.3827	1.3314	3,000
29/06/2026	R035 On 04-February-27	8.93	Call	Bond Future	5066.7800	5247.9300	5.0668	5.2479	0
29/06/2026	R035 On 04-February-27	8.93	Put	Bond Future	1276.1500	1229.1500	1.2762	1.2292	1,050
29/06/2026	R035 On 04-February-27	9.02	Call	Bond Future	5463.6300	5649.2200	5.4636	5.6492	0
29/06/2026	R035 On 04-February-27	9.02	Put	Bond Future	1166.4900	1123.9300	1.1665	1.1239	0
29/06/2026	R035 On 04-February-27	9.43	Call	Bond Future	7343.9200	7545.2600	7.3439	7.5453	0
29/06/2026	R035 On 04-February-27	9.43	Put	Bond Future	780.8900	754.0800	0.7809	0.7541	1,050
29/06/2026	R035 On 06-May-27			Bond Future	8.2943	8.2541	105.0034	105.2360	0
29/06/2026	R035 On 06-May-27	8.25	Call	Bond Future	2730.2500	2861.6200	2.7303	2.8616	0
29/06/2026	R035 On 06-May-27	8.25	Put	Bond Future	2986.6200	2885.4600	2.9866	2.8855	0
29/06/2026	R035 On 05-August-27			Bond Future	8.3215	8.2796	107.0048	107.2416	0
29/06/2026	R035 On 05-August-27	8.72	Call	Bond Future	4508.6800	4668.6700	4.5087	4.6687	0
29/06/2026	R035 On 05-August-27	8.72	Put	Bond Future	2294.5400	2217.7800	2.2945	2.2178	0
29/06/2026	R038 On 06-August-26			Bond Future	8.6462	8.6061	120.1077	120.4313	2,342
29/06/2026	R038 On 06-August-26	11.77	Call	Bond Future	21750.7600	22074.3700	21.7508	22.0744	0
29/06/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
29/06/2026	R038 On 05-November-26			Bond Future	8.6865	8.6448	116.8319	117.1617	2,582
29/06/2026	R038 On 05-November-26	10.72	Call	Bond Future	14805.0500	15130.4500	14.8051	15.1305	0
29/06/2026	R038 On 05-November-26	10.72	Put	Bond Future	179.0600	174.7100	0.1791	0.1747	0
29/06/2026	R038 On 04-February-27			Bond Future	8.7202	8.6769	119.0804	119.4167	0
29/06/2026	R038 On 04-February-27	9.60	Call	Bond Future	7986.3700	8265.5200	7.9864	8.2655	0
29/06/2026	R038 On 04-February-27	9.60	Put	Bond Future	1431.3800	1374.2000	1.4314	1.3742	0
29/06/2026	R038 On 06-May-27			Bond Future	8.7551	8.7102	115.8860	116.2288	0
29/06/2026	R038 On 06-May-27	8.71	Call	Bond Future	3751.5600	3945.2200	3.7516	3.9452	0
29/06/2026	R038 On 06-May-27	8.71	Put	Bond Future	4096.0100	3946.9000	4.0960	3.9469	0
29/06/2026	R038 On 05-August-27			Bond Future	8.7973	8.7507	118.0939	118.4429	0
29/06/2026	R038 On 05-August-27	9.15	Call	Bond Future	5926.4900	6157.4600	5.9265	6.1575	0
29/06/2026	R038 On 05-August-27	9.15	Put	Bond Future	3333.6400	3215.5900	3.3336	3.2156	0
29/06/2026	R053 On 06-August-26			Bond Future	8.8220	8.7819	132.8168	133.3247	52,439
29/06/2026	R053 On 06-August-26	8.10	Call	Bond Future	155.2000	222.2800	0.1552	0.2223	530
29/06/2026	R053 On 06-August-26	8.10	Put	Bond Future	9839.5500	9398.7100	9.8396	9.3987	0
29/06/2026	R053 On 06-August-26	8.60	Call	Bond Future	1246.7400	1507.3100	1.2467	1.5073	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2026	R053 On 06-August-26	8.60	Put	Bond Future	4101.6700	3854.3200	4.1017	3.8543	0
29/06/2026	R053 On 06-August-26	9.10	Call	Bond Future	4651.6700	5103.0200	4.6517	5.1030	530
29/06/2026	R053 On 06-August-26	9.10	Put	Bond Future	1219.4100	1162.8400	1.2194	1.1628	530
29/06/2026	R053 On 06-August-26	9.60	Call	Bond Future	9549.6500	10058.0900	9.5497	10.0581	0
29/06/2026	R053 On 06-August-26	9.60	Put	Bond Future	319.9100	320.4300	0.3199	0.3204	530
29/06/2026	R053 On 06-August-26	12.28	Call	Bond Future	33705.5500	34213.4800	33.7056	34.2135	0
29/06/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
29/06/2026	R053 On 05-November-26			Bond Future	8.8545	8.8133	129.3966	129.9141	4,511
29/06/2026	R053 On 05-November-26	11.21	Call	Bond Future	24834.3400	25347.9100	24.8343	25.3479	0
29/06/2026	R053 On 05-November-26	11.21	Put	Bond Future	213.5200	209.5700	0.2135	0.2096	0
29/06/2026	R053 On 04-February-27			Bond Future	8.8820	8.8397	131.8867	132.4144	0
29/06/2026	R053 On 04-February-27	9.99	Call	Bond Future	14589.1200	15045.9700	14.5891	15.0460	0
29/06/2026	R053 On 04-February-27	9.99	Put	Bond Future	1975.6900	1904.8300	1.9757	1.9048	0
29/06/2026	R053 On 06-May-27			Bond Future	8.9101	8.8666	128.5606	129.0983	0
29/06/2026	R053 On 06-May-27	8.92	Call	Bond Future	6552.0700	6870.8900	6.5521	6.8709	0
29/06/2026	R053 On 06-May-27	8.92	Put	Bond Future	6429.9400	6211.0000	6.4299	6.2110	0
29/06/2026	R053 On 05-August-27			Bond Future	8.9426	8.8980	131.0100	131.5578	0
29/06/2026	R053 On 05-August-27	9.28	Call	Bond Future	9614.2600	9980.0500	9.6143	9.9801	0
29/06/2026	R053 On 05-August-27	9.28	Put	Bond Future	5602.2100	5420.1700	5.6022	5.4202	0
29/06/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
29/06/2026	R186 On 06-August-26	8.57	Call	Bond Future	34.7000	36.0400	0.0347	0.0360	0
29/06/2026	R186 On 06-August-26	8.57	Put	Bond Future	34.7000	36.0400	0.0347	0.0360	0
29/06/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
29/06/2026	R186 On 05-November-26	8.12	Call	Bond Future	31.6600	32.0300	0.0317	0.0320	0
29/06/2026	R186 On 05-November-26	8.12	Put	Bond Future	31.6600	32.0300	0.0317	0.0320	0
29/06/2026	R202 On 06-August-26			Bond Future	302.4118	302.3270	302.4118	302.3270	1,245
29/06/2026	R202 On 06-August-26	278.86	Call	Bond Future	23551.8000	23466.9500	23.5518	23.4670	0
29/06/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	R202 On 05-November-26			Bond Future	308.0420	307.9563	308.0420	307.9563	0
29/06/2026	R202 On 05-November-26	280.46	Call	Bond Future	27581.9700	27496.2700	27.5820	27.4963	0
29/06/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	R202 On 04-February-27			Bond Future	308.4460	308.3596	308.4460	308.3596	0
29/06/2026	R202 On 04-February-27	294.73	Call	Bond Future	13716.0100	13629.6200	13.7160	13.6296	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	R202 On 06-May-27			Bond Future	314.4493	314.3611	314.4493	314.3611	0
29/06/2026	R202 On 06-May-27	306.99	Call	Bond Future	7459.2700	7371.0700	7.4593	7.3711	0
29/06/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	R202 On 05-August-27			Bond Future	314.7869	314.6970	314.7869	314.6970	0
29/06/2026	R202 On 05-August-27	312.97	Call	Bond Future	1816.9000	1726.9800	1.8169	1.7270	0
29/06/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	R209 On 06-August-26			Bond Future	8.3769	8.3418	88.4018	88.6108	37,886
29/06/2026	R209 On 06-August-26	11.39	Call	Bond Future	15735.3500	15944.2900	15.7354	15.9443	0
29/06/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
29/06/2026	R209 On 05-November-26			Bond Future	8.4076	8.3712	86.8753	87.0882	7,242
29/06/2026	R209 On 05-November-26	10.32	Call	Bond Future	10442.8700	10653.3300	10.4429	10.6533	0
29/06/2026	R209 On 05-November-26	10.32	Put	Bond Future	154.6800	152.1700	0.1547	0.1522	0
29/06/2026	R209 On 04-February-27			Bond Future	8.4313	8.3934	88.5470	88.7643	0
29/06/2026	R209 On 04-February-27	8.03	Call	Bond Future	1406.2600	1501.5100	1.4063	1.5015	3,237
29/06/2026	R209 On 04-February-27	8.03	Put	Bond Future	3743.0100	3621.0100	3.7430	3.6210	0
29/06/2026	R209 On 04-February-27	8.96	Call	Bond Future	4402.1400	4568.3800	4.4021	4.5684	0
29/06/2026	R209 On 04-February-27	8.96	Put	Bond Future	1440.3800	1389.3700	1.4404	1.3894	3,237
29/06/2026	R209 On 04-February-27	9.28	Call	Bond Future	5745.9500	5927.2200	5.7460	5.9272	0
29/06/2026	R209 On 04-February-27	9.28	Put	Bond Future	1053.9800	1018.0000	1.0540	1.0180	0
29/06/2026	R209 On 06-May-27			Bond Future	8.4557	8.4164	87.0981	87.3195	0
29/06/2026	R209 On 06-May-27	8.25	Call	Bond Future	2247.8400	2362.0900	2.2478	2.3621	4,620
29/06/2026	R209 On 06-May-27	8.25	Put	Bond Future	3413.8300	3306.7100	3.4138	3.3067	0
29/06/2026	R209 On 06-May-27	8.41	Call	Bond Future	2708.4200	2834.5300	2.7084	2.8345	0
29/06/2026	R209 On 06-May-27	8.41	Put	Bond Future	2965.7300	2870.4700	2.9657	2.8705	0
29/06/2026	R209 On 06-May-27	9.32	Call	Bond Future	6061.7400	6238.6200	6.0617	6.2386	0
29/06/2026	R209 On 06-May-27	9.32	Put	Bond Future	1370.4300	1325.9400	1.3704	1.3259	4,620
29/06/2026	R209 On 05-August-27			Bond Future	8.4869	8.4461	88.7581	88.9836	0
29/06/2026	R209 On 05-August-27	8.87	Call	Bond Future	4405.7100	4557.9400	4.4057	4.5579	0
29/06/2026	R209 On 05-August-27	8.87	Put	Bond Future	2326.1900	2252.9800	2.3262	2.2530	0
29/06/2026	R210 On 06-August-26			Bond Future	269.0711	268.8436	269.0711	268.8436	570
29/06/2026	R210 On 06-August-26	259.84	Call	Bond Future	9231.0500	9003.6000	9.2311	9.0036	0
29/06/2026	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
29/06/2026	R210 On 05-November-26			Bond Future	270.4994	270.2685	270.4994	270.2685	0
29/06/2026	R210 On 05-November-26	253.33	Call	Bond Future	17169.4400	16938.4700	17.1694	16.9385	0
29/06/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	R210 On 04-February-27			Bond Future	275.7675	275.5325	275.7675	275.5325	0
29/06/2026	R210 On 04-February-27	266.03	Call	Bond Future	9737.5000	9502.4800	9.7375	9.5025	0
29/06/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	R210 On 06-May-27			Bond Future	277.4701	277.2309	277.4701	277.2309	0
29/06/2026	R210 On 06-May-27	271.13	Call	Bond Future	6340.1400	6100.9000	6.3401	6.1009	0
29/06/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	R210 On 05-August-27			Bond Future	282.8244	282.5799	282.8244	282.5799	0
29/06/2026	R210 On 05-August-27	276.01	Call	Bond Future	6814.3700	6569.9300	6.8144	6.5699	0
29/06/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	R213 On 06-August-26			Bond Future	7.8029	7.7723	100.1053	100.2185	55,986
29/06/2026	R213 On 06-August-26	9.69	Call	Bond Future	6691.3700	6805.1500	6.6914	6.8052	0
29/06/2026	R213 On 06-August-26	9.69	Put	Bond Future	2.2500	2.8400	0.0023	0.0028	0
29/06/2026	R213 On 05-November-26			Bond Future	7.8240	7.7914	98.3942	98.5098	0
29/06/2026	R213 On 05-November-26	8.75	Call	Bond Future	3516.1500	3622.5100	3.5162	3.6225	0
29/06/2026	R213 On 05-November-26	8.75	Put	Bond Future	311.2700	302.1200	0.3113	0.3021	0
29/06/2026	R213 On 04-February-27			Bond Future	7.8310	7.7960	100.2875	100.4054	0
29/06/2026	R213 On 04-February-27	8.14	Call	Bond Future	2010.5700	2093.6300	2.0106	2.0936	0
29/06/2026	R213 On 04-February-27	8.14	Put	Bond Future	979.9700	945.1300	0.9800	0.9451	0
29/06/2026	R213 On 06-May-27			Bond Future	7.8314	7.7937	98.6631	98.7833	0
29/06/2026	R213 On 06-May-27	7.56	Call	Bond Future	1055.7700	1112.9500	1.0558	1.1130	0
29/06/2026	R213 On 06-May-27	7.56	Put	Bond Future	1924.8700	1861.9000	1.9249	1.8619	0
29/06/2026	R213 On 06-May-27	8.13	Call	Bond Future	2093.5100	2173.8900	2.0935	2.1739	2,830
29/06/2026	R213 On 06-May-27	8.13	Put	Bond Future	1148.3600	1108.5900	1.1484	1.1086	0
29/06/2026	R213 On 06-May-27	9.25	Call	Bond Future	4845.8700	4951.6800	4.8459	4.9517	0
29/06/2026	R213 On 06-May-27	9.25	Put	Bond Future	453.2800	438.9400	0.4533	0.4389	2,830
29/06/2026	R213 On 05-August-27			Bond Future	7.8422	7.8015	100.5441	100.6663	0
29/06/2026	R213 On 05-August-27	7.95	Call	Bond Future	1768.7700	1841.4400	1.7688	1.8414	1,200
29/06/2026	R213 On 05-August-27	7.95	Put	Bond Future	1445.5700	1396.0100	1.4456	1.3960	0
29/06/2026	R213 On 05-August-27	8.27	Call	Bond Future	2400.9500	2484.1400	2.4010	2.4841	0
29/06/2026	R213 On 05-August-27	8.27	Put	Bond Future	1126.3700	1087.3300	1.1264	1.0873	0
29/06/2026	R213 On 05-August-27	8.58	Call	Bond Future	3077.8000	3169.2600	3.0778	3.1693	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2026	R213 On 05-August-27	8.58	Put	Bond Future	892.4100	861.6400	0.8924	0.8616	1,200
29/06/2026	R214 On 06-August-26			Bond Future	8.8592	8.8343	83.8210	83.9950	24,485
29/06/2026	R214 On 06-August-26	11.97	Call	Bond Future	18195.2000	18369.2000	18.1952	18.3692	0
29/06/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
29/06/2026	R214 On 05-November-26			Bond Future	8.8983	8.8726	82.0643	82.2418	4,153
29/06/2026	R214 On 05-November-26	10.97	Call	Bond Future	12897.7000	13076.6000	12.8977	13.0766	0
29/06/2026	R214 On 05-November-26	10.97	Put	Bond Future	184.4800	185.9300	0.1845	0.1859	0
29/06/2026	R214 On 04-February-27			Bond Future	8.9328	8.9064	83.6434	83.8244	0
29/06/2026	R214 On 04-February-27	9.90	Call	Bond Future	7472.9300	7632.5700	7.4729	7.6326	0
29/06/2026	R214 On 04-February-27	9.90	Put	Bond Future	1221.0200	1199.6900	1.2210	1.1997	0
29/06/2026	R214 On 06-May-27			Bond Future	8.9651	8.9378	81.9527	82.1372	0
29/06/2026	R214 On 06-May-27	8.88	Call	Bond Future	3272.9000	3382.2100	3.2729	3.3822	0
29/06/2026	R214 On 06-May-27	8.88	Put	Bond Future	3850.8100	3775.6400	3.8508	3.7756	0
29/06/2026	R214 On 05-August-27			Bond Future	9.0031	8.9750	83.5149	83.7027	0
29/06/2026	R214 On 05-August-27	9.32	Call	Bond Future	5215.1200	5344.1700	5.2151	5.3442	0
29/06/2026	R214 On 05-August-27	9.32	Put	Bond Future	3134.7200	3075.9600	3.1347	3.0760	0
29/06/2026	R248 On 06-August-26			Bond Future	8.8878	8.8527	102.6024	102.9333	255,376
29/06/2026	R248 On 06-August-26	9.00	Call	Bond Future	2451.1600	2723.1500	2.4512	2.7232	0
29/06/2026	R248 On 06-August-26	9.00	Put	Bond Future	1401.8700	1342.9500	1.4019	1.3430	1,762
29/06/2026	R248 On 06-August-26	9.20	Call	Bond Future	3713.7100	4020.3100	3.7137	4.0203	0
29/06/2026	R248 On 06-August-26	9.20	Put	Bond Future	838.0500	813.7400	0.8381	0.8137	100
29/06/2026	R248 On 06-August-26	10.00	Call	Bond Future	9761.5400	10099.0200	9.7615	10.0990	0
29/06/2026	R248 On 06-August-26	10.00	Put	Bond Future	98.5400	105.1100	0.0985	0.1051	1,762
29/06/2026	R248 On 06-August-26	12.37	Call	Bond Future	25753.1800	26084.1000	25.7532	26.0841	0
29/06/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
29/06/2026	R248 On 05-November-26			Bond Future	8.9237	8.8877	100.0496	100.3869	38,165
29/06/2026	R248 On 05-November-26	11.31	Call	Bond Future	18986.2500	19322.4200	18.9863	19.3224	0
29/06/2026	R248 On 05-November-26	11.31	Put	Bond Future	161.4200	160.3000	0.1614	0.1603	0
29/06/2026	R248 On 04-February-27			Bond Future	8.9555	8.9185	101.9748	102.3188	0
29/06/2026	R248 On 04-February-27	10.11	Call	Bond Future	11260.2300	11562.9000	11.2602	11.5629	0
29/06/2026	R248 On 04-February-27	10.11	Put	Bond Future	1425.6700	1384.3500	1.4257	1.3844	0
29/06/2026	R248 On 06-May-27			Bond Future	8.9849	8.9469	99.4946	99.8451	260
29/06/2026	R248 On 06-May-27	9.05	Call	Bond Future	5197.9000	5414.0100	5.1979	5.4140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2026	R248 On 06-May-27	9.05	Put	Bond Future	4603.0800	4468.6800	4.6031	4.4687	0
29/06/2026	R248 On 05-August-27			Bond Future	9.0194	8.9802	101.3907	101.7478	0
29/06/2026	R248 On 05-August-27	9.37	Call	Bond Future	7282.0800	7523.5200	7.2821	7.5235	0
29/06/2026	R248 On 05-August-27	9.37	Put	Bond Future	4171.6400	4056.0400	4.1716	4.0560	0
29/06/2026	R2R9 On 06-August-26			Bond Future	8.7464	8.7012	112.1229	112.4854	4,283
29/06/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	99003.3600	99365.9200	99.0034	99.3659	0
29/06/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	R2R9 On 05-November-26			Bond Future	8.7875	8.7407	109.2045	109.5740	210
29/06/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	98234.4200	98603.9400	98.2344	98.6039	0
29/06/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	R2R9 On 04-February-27			Bond Future	8.8225	8.7740	111.3062	111.6829	0
29/06/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9093.0900	9414.6400	9.0931	9.4146	0
29/06/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1239.4800	1184.2900	1.2395	1.1843	0
29/06/2026	R2R9 On 06-May-27			Bond Future	8.8586	8.8084	108.4667	108.8507	0
29/06/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3874.4900	4092.3100	3.8745	4.0923	0
29/06/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4093.3000	3927.1100	4.0933	3.9271	0
29/06/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	4342.3200	4572.9900	4.3423	4.5730	250
29/06/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	3724.0900	3570.7500	3.7241	3.5708	0
29/06/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	7844.1700	8139.7500	7.8442	8.1398	0
29/06/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2105.3600	2016.9300	2.1054	2.0169	250
29/06/2026	R2R9 On 05-August-27			Bond Future	8.9016	8.8496	110.5332	110.9244	0
29/06/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	4086.0500	4299.8000	4.0861	4.2998	910
29/06/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	4700.3300	4522.9100	4.7003	4.5229	0
29/06/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	4408.2400	4630.6600	4.4082	4.6307	180
29/06/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	4420.1600	4251.4100	4.4202	4.2514	0
29/06/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	6019.6000	6277.7100	6.0196	6.2777	0
29/06/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3377.7400	3244.6800	3.3777	3.2447	0
29/06/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	7365.7100	7646.2700	7.3657	7.6463	0
29/06/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	2792.9600	2682.3500	2.7930	2.6824	910
29/06/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	8142.0400	8433.4900	8.1420	8.4335	0
29/06/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2517.9700	2418.2500	2.5180	2.4183	180
29/06/2026	R4R2 On 06-August-26			Bond Future	8.9218	8.8919	113.7260	113.9943	5,083
29/06/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	100308.6900	100576.9800	100.3087	100.5770	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	R4R2 On 05-November-26			Bond Future	8.9642	8.9333	110.7111	110.9846	813
29/06/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	99488.4900	99762.0200	99.4885	99.7620	0
29/06/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/06/2026	R4R2 On 04-February-27			Bond Future	9.0012	8.9693	112.8417	113.1206	0
29/06/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	10616.7000	10864.0300	10.6167	10.8640	0
29/06/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1383.4300	1351.7900	1.3834	1.3518	0
29/06/2026	R4R2 On 06-May-27			Bond Future	9.0392	9.0063	109.9056	110.1900	0
29/06/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4407.0000	4575.1900	4.4070	4.5752	0
29/06/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4745.7200	4629.5100	4.7457	4.6295	0
29/06/2026	R4R2 On 05-August-27			Bond Future	9.0834	9.0494	111.9995	112.2891	0
29/06/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	6889.1700	7086.6000	6.8892	7.0866	0
29/06/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	3921.0400	3828.9100	3.9210	3.8289	0
29/06/2026	RR87 On 06-August-26			Bond Future	7.2124	7.2246	100.8885	100.8842	0
29/06/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.0546	0.0688	0.0001	0.0001	0
29/06/2026	RR87 On 06-August-26	6.53	Put	Bond Future	241.4746	245.7988	0.2415	0.2458	0
29/06/2026	RR87 On 05-November-26			Bond Future	6.5655	6.6015	102.7423	102.7382	0
29/06/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0580	0.0509	0.0001	0.0001	0
29/06/2026	RR87 On 05-November-26	5.27	Put	Bond Future	148.6780	152.8009	0.1487	0.1528	0
29/06/2026	RR88 On 06-August-26			Bond Future	7.4898	7.5828	104.5048	104.3935	0
29/06/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0.4402	0.2086	0.0004	0.0002	0
29/06/2026	RR88 On 06-August-26	6.79	Put	Bond Future	842.4202	953.4586	0.8424	0.9535	0
29/06/2026	RR88 On 05-November-26			Bond Future	7.4771	7.5919	105.7931	105.6736	0
29/06/2026	RR88 On 05-November-26	6.71	Call	Bond Future	21.1034	13.8264	0.0211	0.0138	0
29/06/2026	RR88 On 05-November-26	6.71	Put	Bond Future	824.9434	937.2264	0.8249	0.9372	0
29/06/2026	RR88 On 04-February-27			Bond Future	7.3817	7.5311	103.9840	103.8586	0
29/06/2026	RR88 On 04-February-27	7.78	Call	Bond Future	512.1423	434.6037	0.5121	0.4346	0
29/06/2026	RR88 On 04-February-27	7.78	Put	Bond Future	178.2723	226.2037	0.1783	0.2262	0
29/06/2026	RR88 On 06-May-27			Bond Future	7.2179	7.4308	105.9840	105.8561	0
29/06/2026	RR88 On 06-May-27	7.89	Call	Bond Future	526.0621	439.4881	0.5261	0.4395	0
29/06/2026	RR88 On 06-May-27	7.89	Put	Bond Future	123.2121	164.5481	0.1232	0.1645	0
29/06/2026	RR88 On 05-August-27			Bond Future	6.8725	7.2332	102.6976	102.5670	0
29/06/2026	RR88 On 05-August-27	8.07	Call	Bond Future	481.9673	381.3951	0.4820	0.3814	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2026	RR88 On 05-August-27	8.07	Put	Bond Future	49.8173	79.8051	0.0498	0.0798	0
29/06/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/06/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0