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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
30/06/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	2029 On 06-August-26			Bond Future	151.7377	151.4587	151.7377	151.4587	8,413
30/06/2026	2029 On 06-August-26	144.10	Call	Bond Future	7637.7000	7358.6700	7.6377	7.3587	0
30/06/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2029 On 05-November-26			Bond Future	153.0589	152.7751	153.0589	152.7751	0
30/06/2026	2029 On 05-November-26	147.56	Call	Bond Future	5498.9300	5215.0900	5.4989	5.2151	0
30/06/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2029 On 04-February-27			Bond Future	156.0394	155.7503	156.0394	155.7503	0
30/06/2026	2029 On 04-February-27	149.72	Call	Bond Future	6319.4400	6030.3100	6.3194	6.0303	0
30/06/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2029 On 06-May-27			Bond Future	157.5379	157.2433	157.5379	157.2433	0
30/06/2026	2029 On 06-May-27	153.32	Call	Bond Future	4217.8500	3923.3100	4.2179	3.9233	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2029 On 05-August-27			Bond Future	160.5785	160.2780	160.5785	160.2780	0
30/06/2026	2029 On 05-August-27	156.72	Call	Bond Future	3858.5000	3557.9500	3.8585	3.5580	0
30/06/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2030 On 06-August-26			Bond Future	7.7524	7.6647	100.9966	101.2605	173,277
30/06/2026	2030 On 06-August-26	7.21	Call	Bond Future	43.3600	73.1900	0.0434	0.0732	1,000
30/06/2026	2030 On 06-August-26	7.21	Put	Bond Future	1689.3600	1455.2700	1.6894	1.4553	0
30/06/2026	2030 On 06-August-26	7.71	Call	Bond Future	456.9400	596.8600	0.4569	0.5969	1,000
30/06/2026	2030 On 06-August-26	7.71	Put	Bond Future	584.4600	460.4600	0.5845	0.4605	0
30/06/2026	2030 On 06-August-26	8.06	Call	Bond Future	1143.8100	1352.6400	1.1438	1.3526	0
30/06/2026	2030 On 06-August-26	8.06	Put	Bond Future	224.8700	169.7800	0.2249	0.1698	1,000
30/06/2026	2030 On 06-August-26	9.22	Call	Bond Future	4298.7900	4561.1400	4.2988	4.5611	0
30/06/2026	2030 On 06-August-26	9.22	Put	Bond Future	5.8800	4.3100	0.0059	0.0043	0
30/06/2026	2030 On 05-November-26			Bond Future	7.7668	7.6714	102.8525	103.1215	25,583
30/06/2026	2030 On 05-November-26	8.39	Call	Bond Future	2109.8200	2320.6600	2.1098	2.3207	0
30/06/2026	2030 On 05-November-26	8.39	Put	Bond Future	372.7400	314.5500	0.3727	0.3146	0
30/06/2026	2030 On 04-February-27			Bond Future	7.7595	7.6550	100.8236	101.0980	0
30/06/2026	2030 On 04-February-27	7.82	Call	Bond Future	1138.4000	1291.5800	1.1384	1.2916	0
30/06/2026	2030 On 04-February-27	7.82	Put	Bond Future	979.8100	858.6000	0.9798	0.8586	0
30/06/2026	2030 On 06-May-27			Bond Future	7.7631	7.6480	102.7628	103.0424	0
30/06/2026	2030 On 06-May-27	7.27	Call	Bond Future	540.8300	638.9600	0.5408	0.6390	0
30/06/2026	2030 On 06-May-27	7.27	Put	Bond Future	1745.1700	1563.6600	1.7452	1.5637	0
30/06/2026	2030 On 05-August-27			Bond Future	7.7835	7.6552	100.7129	100.9977	0
30/06/2026	2030 On 05-August-27	8.11	Call	Bond Future	1611.4700	1788.5800	1.6115	1.7886	0
30/06/2026	2030 On 05-August-27	8.11	Put	Bond Future	891.4100	783.7700	0.8914	0.7838	0
30/06/2026	2031 On 06-August-26			Bond Future	117.2787	116.9059	117.2787	116.9059	5,873
30/06/2026	2031 On 06-August-26	113.81	Call	Bond Future	3471.0200	3101.6500	3.4710	3.1017	0
30/06/2026	2031 On 06-August-26	113.81	Put	Bond Future	2.2900	5.7500	0.0023	0.0058	0
30/06/2026	2031 On 05-November-26			Bond Future	119.4620	119.0826	119.4620	119.0826	7,363
30/06/2026	2031 On 05-November-26	111.49	Call	Bond Future	7972.1800	7592.8500	7.9722	7.5929	0
30/06/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.1400	0.2800	0.0001	0.0003	0
30/06/2026	2031 On 04-February-27			Bond Future	119.2827	118.8964	119.2827	118.8964	0
30/06/2026	2031 On 04-February-27	116.18	Call	Bond Future	3287.7700	2959.0000	3.2878	2.9590	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2026	2031 On 04-February-27	116.18	Put	Bond Future	185.0300	242.6300	0.1850	0.2426	0
30/06/2026	2031 On 06-May-27			Bond Future	121.6043	121.2103	121.6043	121.2103	0
30/06/2026	2031 On 06-May-27	116.87	Call	Bond Future	4812.7600	4445.6000	4.8128	4.4456	0
30/06/2026	2031 On 06-May-27	116.87	Put	Bond Future	78.4800	105.3200	0.0785	0.1053	0
30/06/2026	2031 On 05-August-27			Bond Future	121.3844	120.9833	121.3844	120.9833	0
30/06/2026	2031 On 05-August-27	121.41	Call	Bond Future	1301.9600	1111.8300	1.3020	1.1118	0
30/06/2026	2031 On 05-August-27	121.41	Put	Bond Future	1327.5600	1538.5300	1.3276	1.5385	0
30/06/2026	2032 On 06-August-26			Bond Future	8.0169	7.9302	104.0448	104.4353	147,816
30/06/2026	2032 On 06-August-26	10.12	Call	Bond Future	8928.5300	9318.7300	8.9285	9.3187	0
30/06/2026	2032 On 06-August-26	10.12	Put	Bond Future	1.1100	0.8300	0.0011	0.0008	0
30/06/2026	2032 On 05-November-26			Bond Future	8.0450	7.9533	101.7971	102.1950	40,710
30/06/2026	2032 On 05-November-26	9.16	Call	Bond Future	5009.0600	5359.2100	5.0091	5.3592	0
30/06/2026	2032 On 05-November-26	9.16	Put	Bond Future	322.5600	274.8100	0.3226	0.2748	0
30/06/2026	2032 On 04-February-27			Bond Future	8.0615	7.9642	103.7558	104.1616	0
30/06/2026	2032 On 04-February-27	8.48	Call	Bond Future	2873.2700	3147.5000	2.8733	3.1475	0
30/06/2026	2032 On 04-February-27	8.48	Put	Bond Future	1150.0500	1018.5100	1.1501	1.0185	0
30/06/2026	2032 On 06-May-27			Bond Future	8.0787	7.9753	101.5908	102.0044	0
30/06/2026	2032 On 06-May-27	7.80	Call	Bond Future	1404.2000	1586.6300	1.4042	1.5866	0
30/06/2026	2032 On 06-May-27	7.80	Put	Bond Future	2524.0900	2292.9800	2.5241	2.2930	0
30/06/2026	2032 On 05-August-27			Bond Future	8.1066	7.9965	103.5269	103.9481	0
30/06/2026	2032 On 05-August-27	8.42	Call	Bond Future	2837.8600	3097.6300	2.8379	3.0976	0
30/06/2026	2032 On 05-August-27	8.42	Put	Bond Future	1650.3400	1488.9100	1.6503	1.4889	0
30/06/2026	2033 On 06-August-26			Bond Future	147.9355	147.8492	147.9355	147.8492	21,915
30/06/2026	2033 On 06-August-26	134.25	Call	Bond Future	13685.5300	13599.2100	13.6855	13.5992	0
30/06/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2033 On 05-November-26			Bond Future	149.0825	148.9950	149.0825	148.9950	0
30/06/2026	2033 On 05-November-26	137.26	Call	Bond Future	11822.4900	11735.0400	11.8225	11.7350	0
30/06/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2033 On 04-February-27			Bond Future	151.9855	151.8966	151.9855	151.8966	0
30/06/2026	2033 On 04-February-27	142.71	Call	Bond Future	9275.5100	9186.5700	9.2755	9.1866	0
30/06/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2033 On 06-May-27			Bond Future	153.2993	153.2089	153.2993	153.2089	0
30/06/2026	2033 On 06-May-27	151.21	Call	Bond Future	2089.3400	1998.9000	2.0893	1.9989	0

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30/06/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2033 On 05-August-27			Bond Future	156.2584	156.1658	156.2584	156.1658	0
30/06/2026	2033 On 05-August-27	153.15	Call	Bond Future	3108.3600	3015.8100	3.1084	3.0158	0
30/06/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2037 On 06-August-26			Bond Future	8.5808	8.5153	99.7210	100.1675	251,986
30/06/2026	2037 On 06-August-26	9.30	Call	Bond Future	4909.6200	5324.2700	4.9096	5.3243	0
30/06/2026	2037 On 06-August-26	9.30	Put	Bond Future	179.5900	147.6900	0.1796	0.1477	8,000
30/06/2026	2037 On 06-August-26	10.02	Call	Bond Future	9189.4400	9632.3600	9.1894	9.6324	2,541
30/06/2026	2037 On 06-August-26	10.02	Put	Bond Future	21.1900	17.5600	0.0212	0.0176	0
30/06/2026	2037 On 06-August-26	10.70	Call	Bond Future	13107.9500	13554.1700	13.1080	13.5542	0
30/06/2026	2037 On 06-August-26	10.70	Put	Bond Future	2.1100	1.7800	0.0021	0.0018	2,541
30/06/2026	2037 On 06-August-26	11.30	Call	Bond Future	16388.6300	16835.1700	16.3886	16.8352	0
30/06/2026	2037 On 06-August-26	11.30	Put	Bond Future	0.0900	0.0800	0.0001	0.0001	2,541
30/06/2026	2037 On 06-August-26	11.71	Call	Bond Future	18534.0600	18980.6100	18.5341	18.9806	0
30/06/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
30/06/2026	2037 On 05-November-26			Bond Future	8.6164	8.5484	101.5534	102.0084	0
30/06/2026	2037 On 05-November-26	9.46	Call	Bond Future	6190.9700	6567.6500	6.1910	6.5677	4,490
30/06/2026	2037 On 05-November-26	9.46	Put	Bond Future	765.9800	687.6400	0.7660	0.6876	0
30/06/2026	2037 On 05-November-26	10.23	Call	Bond Future	10326.6100	10751.2300	10.3266	10.7512	0
30/06/2026	2037 On 05-November-26	10.23	Put	Bond Future	290.4200	260.0200	0.2904	0.2600	4,490
30/06/2026	2037 On 05-November-26	10.62	Call	Bond Future	12424.1200	12861.1700	12.4241	12.8612	0
30/06/2026	2037 On 05-November-26	10.62	Put	Bond Future	168.3400	150.3700	0.1683	0.1504	0
30/06/2026	2037 On 05-November-26	10.83	Call	Bond Future	13531.9000	13974.4900	13.5319	13.9745	0
30/06/2026	2037 On 05-November-26	10.83	Put	Bond Future	111.8200	99.3900	0.1118	0.0994	4,490
30/06/2026	2037 On 04-February-27			Bond Future	8.6453	8.5747	99.2490	99.7130	0
30/06/2026	2037 On 04-February-27	8.44	Call	Bond Future	2189.4100	2404.9000	2.1894	2.4049	4,490
30/06/2026	2037 On 04-February-27	8.44	Put	Bond Future	3546.8100	3298.3400	3.5468	3.2983	0
30/06/2026	2037 On 04-February-27	9.31	Call	Bond Future	5724.1200	6067.2600	5.7241	6.0673	0
30/06/2026	2037 On 04-February-27	9.31	Put	Bond Future	1491.6400	1370.8200	1.4916	1.3708	4,490
30/06/2026	2037 On 04-February-27	9.51	Call	Bond Future	6691.8900	7054.6800	6.6919	7.0547	0
30/06/2026	2037 On 04-February-27	9.51	Put	Bond Future	1233.0100	1131.8400	1.2330	1.1318	0
30/06/2026	2037 On 04-February-27	9.81	Call	Bond Future	8191.4000	8577.9100	8.1914	8.5779	0
30/06/2026	2037 On 04-February-27	9.81	Put	Bond Future	932.2300	854.7800	0.9322	0.8548	4,490
30/06/2026	2037 On 06-May-27			Bond Future	8.6803	8.6070	101.1579	101.6308	0

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30/06/2026	2037 On 06-May-27	8.58	Call	Bond Future	2977.3400	3217.3700	2.9773	3.2174	0
30/06/2026	2037 On 06-May-27	8.58	Put	Bond Future	3624.9200	3392.1000	3.6249	3.3921	0
30/06/2026	2037 On 05-August-27			Bond Future	8.7238	8.6475	98.8267	99.3084	0
30/06/2026	2037 On 05-August-27	9.05	Call	Bond Future	4886.0900	5185.9000	4.8861	5.1859	0
30/06/2026	2037 On 05-August-27	9.05	Put	Bond Future	2859.1800	2677.3100	2.8592	2.6773	0
30/06/2026	2038 On 06-August-26			Bond Future	162.4707	162.9079	162.4707	162.9079	4,204
30/06/2026	2038 On 06-August-26	144.72	Call	Bond Future	17750.6800	18187.8500	17.7507	18.1879	0
30/06/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2038 On 05-November-26			Bond Future	165.4953	165.9409	165.4953	165.9409	1,467
30/06/2026	2038 On 05-November-26	146.31	Call	Bond Future	19185.2700	19630.8700	19.1853	19.6309	0
30/06/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2038 On 04-February-27			Bond Future	166.4431	166.8979	166.4431	166.8979	0
30/06/2026	2038 On 04-February-27	153.83	Call	Bond Future	12613.0600	13067.9000	12.6131	13.0679	0
30/06/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2038 On 06-May-27			Bond Future	169.6826	170.1462	169.6826	170.1462	0
30/06/2026	2038 On 06-May-27	166.10	Call	Bond Future	3582.6100	4046.2100	3.5826	4.0462	0
30/06/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2038 On 05-August-27			Bond Future	170.6275	171.1004	170.6275	171.1004	0
30/06/2026	2038 On 05-August-27	169.13	Call	Bond Future	1497.4800	1970.3600	1.4975	1.9704	0
30/06/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2040 On 06-August-26			Bond Future	8.8775	8.8223	101.2390	101.6723	83,596
30/06/2026	2040 On 06-August-26	9.20	Call	Bond Future	3145.9900	3489.3000	3.1460	3.4893	0
30/06/2026	2040 On 06-August-26	9.20	Put	Bond Future	667.8000	577.8200	0.6678	0.5778	13,500
30/06/2026	2040 On 06-August-26	12.19	Call	Bond Future	21805.1700	22238.4600	21.8052	22.2385	0
30/06/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
30/06/2026	2040 On 05-November-26			Bond Future	8.9180	8.8610	103.0994	103.5409	0
30/06/2026	2040 On 05-November-26	9.91	Call	Bond Future	8039.0700	8416.0400	8.0391	8.4160	2,300
30/06/2026	2040 On 05-November-26	9.91	Put	Bond Future	780.4800	715.9500	0.7805	0.7160	0
30/06/2026	2040 On 05-November-26	10.67	Call	Bond Future	12645.7800	13060.9200	12.6458	13.0609	0
30/06/2026	2040 On 05-November-26	10.67	Put	Bond Future	319.8200	293.4600	0.3198	0.2935	2,300
30/06/2026	2040 On 05-November-26	11.06	Call	Bond Future	14940.9300	15367.8900	14.9409	15.3679	0
30/06/2026	2040 On 05-November-26	11.06	Put	Bond Future	167.1000	152.5600	0.1671	0.1526	0
30/06/2026	2040 On 05-November-26	11.27	Call	Bond Future	16163.2000	16594.6200	16.1632	16.5946	0

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30/06/2026	2040 On 05-November-26	11.27	Put	Bond Future	111.8400	101.7600	0.1118	0.1018	2,300
30/06/2026	2040 On 04-February-27			Bond Future	8.9532	8.8942	100.5743	101.0245	0
30/06/2026	2040 On 04-February-27	8.78	Call	Bond Future	2747.3800	2964.2100	2.7474	2.9642	2,300
30/06/2026	2040 On 04-February-27	8.78	Put	Bond Future	4076.2600	3842.9200	4.0763	3.8429	0
30/06/2026	2040 On 04-February-27	9.67	Call	Bond Future	6974.0600	7311.6600	6.9741	7.3117	0
30/06/2026	2040 On 04-February-27	9.67	Put	Bond Future	1724.6000	1612.0300	1.7246	1.6120	2,300
30/06/2026	2040 On 04-February-27	9.93	Call	Bond Future	8421.2100	8781.4200	8.4212	8.7814	0
30/06/2026	2040 On 04-February-27	9.93	Put	Bond Future	1363.3000	1273.3400	1.3633	1.2733	0
30/06/2026	2040 On 04-February-27	10.17	Call	Bond Future	9778.9500	10156.2000	9.7790	10.1562	0
30/06/2026	2040 On 04-February-27	10.17	Put	Bond Future	1094.7200	1021.8000	1.0947	1.0218	2,300
30/06/2026	2040 On 06-May-27			Bond Future	8.9937	8.9327	102.5087	102.9675	0
30/06/2026	2040 On 06-May-27	8.88	Call	Bond Future	3532.3300	3765.3000	3.5323	3.7653	0
30/06/2026	2040 On 06-May-27	8.88	Put	Bond Future	4389.5900	4163.7600	4.3896	4.1638	0
30/06/2026	2040 On 05-August-27			Bond Future	9.0421	8.9789	99.9526	100.4199	0
30/06/2026	2040 On 05-August-27	9.33	Call	Bond Future	5661.2600	5948.6700	5.6613	5.9487	0
30/06/2026	2040 On 05-August-27	9.33	Put	Bond Future	3569.4500	3389.5200	3.5695	3.3895	0
30/06/2026	2043 On 06-August-26			Bond Future	125.2325	125.1963	125.2325	125.1963	3,416
30/06/2026	2043 On 06-August-26	110.88	Call	Bond Future	14352.8127	14316.6117	14.3528	14.3166	0
30/06/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.2727	0.3417	0.0003	0.0003	0
30/06/2026	2043 On 05-November-26			Bond Future	127.5640	127.5273	127.5640	127.5273	0
30/06/2026	2043 On 05-November-26	112.84	Call	Bond Future	14780.2652	14745.7593	14.7803	14.7458	0
30/06/2026	2043 On 05-November-26	112.84	Put	Bond Future	56.3052	58.4793	0.0563	0.0585	0
30/06/2026	2043 On 04-February-27			Bond Future	127.0965	127.0598	127.0965	127.0598	0
30/06/2026	2043 On 04-February-27	117.63	Call	Bond Future	10193.0825	10166.5898	10.1931	10.1666	0
30/06/2026	2043 On 04-February-27	117.63	Put	Bond Future	726.5625	736.7998	0.7266	0.7368	0
30/06/2026	2043 On 06-May-27			Bond Future	129.5700	129.5326	129.5700	129.5326	0
30/06/2026	2043 On 06-May-27	127.48	Call	Bond Future	5373.3561	5357.8574	5.3734	5.3579	0
30/06/2026	2043 On 06-May-27	127.48	Put	Bond Future	3283.3361	3305.2774	3.2833	3.3053	0
30/06/2026	2043 On 05-August-27			Bond Future	129.0471	129.0092	129.0471	129.0092	0
30/06/2026	2043 On 05-August-27	129.56	Call	Bond Future	4423.3595	4410.2584	4.4234	4.4103	0
30/06/2026	2043 On 05-August-27	129.56	Put	Bond Future	4936.2895	4961.0184	4.9363	4.9610	0
30/06/2026	2044 On 06-August-26			Bond Future	8.9812	8.9310	98.2605	98.6932	52,204
30/06/2026	2044 On 06-August-26	9.00	Call	Bond Future	1778.0300	2035.9900	1.7780	2.0360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2026	2044 On 06-August-26	9.00	Put	Bond Future	1616.1500	1441.4200	1.6162	1.4414	7,000
30/06/2026	2044 On 06-August-26	9.25	Call	Bond Future	3134.5600	3465.9100	3.1346	3.4659	0
30/06/2026	2044 On 06-August-26	9.25	Put	Bond Future	861.9800	760.6400	0.8620	0.7606	7,000
30/06/2026	2044 On 06-August-26	9.75	Call	Bond Future	6518.4000	6923.7600	6.5184	6.9238	0
30/06/2026	2044 On 06-August-26	9.75	Put	Bond Future	225.1200	197.7900	0.2251	0.1978	14,500
30/06/2026	2044 On 06-August-26	12.42	Call	Bond Future	23930.9000	24363.5900	23.9309	24.3636	0
30/06/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
30/06/2026	2044 On 05-November-26			Bond Future	9.0197	8.9680	100.0661	100.5069	87,525
30/06/2026	2044 On 05-November-26	11.34	Call	Bond Future	17254.1500	17682.8800	17.2542	17.6829	0
30/06/2026	2044 On 05-November-26	11.34	Put	Bond Future	161.0900	148.9500	0.1611	0.1490	0
30/06/2026	2044 On 04-February-27			Bond Future	9.0533	9.0001	97.6079	98.0574	0
30/06/2026	2044 On 04-February-27	10.18	Call	Bond Future	10198.5500	10568.9900	10.1986	10.5690	0
30/06/2026	2044 On 04-February-27	10.18	Put	Bond Future	1359.5200	1280.4500	1.3595	1.2805	0
30/06/2026	2044 On 06-May-27			Bond Future	9.0916	9.0368	99.4853	99.9434	0
30/06/2026	2044 On 06-May-27	9.08	Call	Bond Future	4422.7900	4671.5200	4.4228	4.6715	0
30/06/2026	2044 On 06-May-27	9.08	Put	Bond Future	4519.4200	4310.0000	4.5194	4.3100	0
30/06/2026	2044 On 05-August-27			Bond Future	9.1365	9.0800	96.9967	97.4634	0
30/06/2026	2044 On 05-August-27	9.44	Call	Bond Future	6432.5700	6722.8400	6.4326	6.7228	0
30/06/2026	2044 On 05-August-27	9.44	Put	Bond Future	3982.3400	3805.9400	3.9823	3.8059	0
30/06/2026	2046 On 06-August-26			Bond Future	146.2330	145.9780	146.2330	145.9780	18,596
30/06/2026	2046 On 06-August-26	122.38	Call	Bond Future	23852.9600	23597.9600	23.8530	23.5980	0
30/06/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2046 On 05-November-26			Bond Future	146.5929	146.3334	146.5929	146.3334	0
30/06/2026	2046 On 05-November-26	125.48	Call	Bond Future	21112.8600	20853.3700	21.1129	20.8534	0
30/06/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2046 On 04-February-27			Bond Future	149.4477	149.1834	149.4477	149.1834	0
30/06/2026	2046 On 04-February-27	131.09	Call	Bond Future	18357.6800	18093.3700	18.3577	18.0934	0
30/06/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2046 On 06-May-27			Bond Future	149.9385	149.6693	149.9385	149.6693	0
30/06/2026	2046 On 06-May-27	148.99	Call	Bond Future	948.4900	679.3000	0.9485	0.6793	0
30/06/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2046 On 05-August-27			Bond Future	152.8318	152.5572	152.8318	152.5572	0
30/06/2026	2046 On 05-August-27	149.17	Call	Bond Future	3661.7900	3387.1500	3.6618	3.3872	0
30/06/2026	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
30/06/2026	2050 On 06-August-26			Bond Future	148.5048	148.3368	148.5048	148.3368	18,177
30/06/2026	2050 On 06-August-26	123.27	Call	Bond Future	25234.8100	25066.7600	25.2348	25.0668	0
30/06/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2050 On 05-November-26			Bond Future	151.2694	151.0986	151.2694	151.0986	0
30/06/2026	2050 On 05-November-26	123.84	Call	Bond Future	27429.3700	27258.6400	27.4294	27.2586	0
30/06/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2050 On 04-February-27			Bond Future	151.6832	151.5094	151.6832	151.5094	0
30/06/2026	2050 On 04-February-27	132.39	Call	Bond Future	19293.1800	19119.4100	19.2932	19.1194	0
30/06/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2050 On 06-May-27			Bond Future	154.6354	154.4581	154.6354	154.4581	0
30/06/2026	2050 On 06-May-27	150.46	Call	Bond Future	4175.4300	3998.1300	4.1754	3.9981	0
30/06/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	2050 On 05-August-27			Bond Future	155.0259	154.8453	155.0259	154.8453	0
30/06/2026	2050 On 05-August-27	152.97	Call	Bond Future	2055.8800	1875.3000	2.0559	1.8753	0
30/06/2026	2050 On 05-August-27	152.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	AL37 On 06-August-26			Index Future	1302.2310	1306.5470	1302.2310	1,306.5470	0
30/06/2026	AL37 On 05-November-26			Index Future	1326.4090	1330.8080	1326.4090	1,330.8080	0
30/06/2026	AL37 On 04-February-27			Index Future	1351.9180	1356.4040	1351.9180	1,356.4040	0
30/06/2026	AL37 On 06-May-27			Index Future	1377.9270	1382.4990	1377.9270	1,382.4990	0
30/06/2026	AL37 On 05-August-27			Index Future	1403.9560	1408.6120	1403.9560	1,408.6120	0
30/06/2026	AL7T On 06-August-26			Index Future	1703.5430	1710.7040	1703.5430	1,710.7040	0
30/06/2026	AL7T On 05-November-26			Index Future	1735.1720	1742.4700	1735.1720	1,742.4700	0
30/06/2026	AL7T On 04-February-27			Index Future	1768.5420	1775.9840	1768.5420	1,775.9840	0
30/06/2026	AL7T On 06-May-27			Index Future	1802.5660	1810.1500	1802.5660	1,810.1500	0
30/06/2026	AL7T On 05-August-27			Index Future	1836.6170	1844.3410	1836.6170	1,844.3410	0
30/06/2026	ALBI On 06-August-26			Index Future	1438.4780	1444.1060	1438.4780	1,444.1060	73
30/06/2026	ALBI On 05-November-26			Index Future	1465.1850	1470.9210	1465.1850	1,470.9210	0
30/06/2026	ALBI On 04-February-27			Index Future	1493.3630	1499.2120	1493.3630	1,499.2120	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2026	ALBI On 06-May-27			Index Future	1522.0940	1528.0540	1522.0940	1,528.0540	0
30/06/2026	ALBI On 05-August-27			Index Future	1550.8460	1556.9170	1550.8460	1,556.9170	0
30/06/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/06/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/06/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/06/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	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
30/06/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	ES33 On 06-August-26			Bond Future	8.7508	8.6851	96.5378	96.8664	0
30/06/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14669.1900	14997.7600	14.6692	14.9978	0
30/06/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	ES33 On 05-November-26			Bond Future	8.8044	8.7356	94.5417	94.8766	0
30/06/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9213.2900	9548.2000	9.2133	9.5482	0
30/06/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	ES33 On 04-February-27			Bond Future	8.8529	8.7806	96.3830	96.7247	0
30/06/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3886.4600	4228.0900	3.8865	4.2281	0
30/06/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	ES33 On 06-May-27			Bond Future	8.9008	8.8248	94.4630	94.8112	0
30/06/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	ES33 On 06-May-27	8.80	Put	Bond Future	462.3100	114.1100	0.4623	0.1141	0
30/06/2026	ES33 On 05-August-27			Bond Future	8.9590	8.8790	96.2843	96.6390	0
30/06/2026	ES33 On 05-August-27	9.27	Call	Bond Future	1363.8800	1718.6100	1.3639	1.7186	0
30/06/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	ES42 On 06-August-26			Bond Future	9.3093	9.2643	95.8979	96.2488	0
30/06/2026	ES42 On 06-August-26	12.65	Call	Bond Future	21423.5500	21774.4500	21.4236	21.7745	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	ES42 On 05-November-26			Bond Future	9.3591	9.3127	93.4191	93.7767	0
30/06/2026	ES42 On 05-November-26	11.66	Call	Bond Future	15454.2800	15811.8900	15.4543	15.8119	0
30/06/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	ES42 On 04-February-27			Bond Future	9.4040	9.3560	95.2389	95.6037	0
30/06/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6379.0000	6743.7800	6.3790	6.7438	0
30/06/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	ES42 On 06-May-27			Bond Future	9.4513	9.4018	92.8278	93.1997	0
30/06/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	ES42 On 06-May-27	9.33	Put	Bond Future	914.5300	542.6400	0.9145	0.5426	0
30/06/2026	ES42 On 05-August-27			Bond Future	9.5041	9.4530	94.6165	94.9954	0
30/06/2026	ES42 On 05-August-27	9.84	Call	Bond Future	2434.5000	2813.3400	2.4345	2.8133	0
30/06/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	GOVI On 06-August-26			GOVI	1411.8670	1417.5170	1411.8670	1,417.5170	736
30/06/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2228670.0000	2285170.0000	222.8670	228.5170	0
30/06/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	GOVI On 05-November-26			GOVI	1438.0800	1443.8380	1438.0800	1,443.8380	2
30/06/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1610800.0000	1668380.0000	161.0800	166.8380	0
30/06/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	GOVI On 04-February-27			GOVI	1465.7370	1471.6080	1465.7370	1,471.6080	0
30/06/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	967370.0000	1026080.0000	96.7370	102.6080	0
30/06/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	GOVI On 06-May-27			GOVI	1493.9360	1499.9190	1493.9360	1,499.9190	0
30/06/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	669360.0000	729190.0000	66.9360	72.9190	0
30/06/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	GOVI On 05-August-27			GOVI	1522.1570	1528.2510	1522.1570	1,528.2510	0
30/06/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	571570.0000	632510.0000	57.1570	63.2510	0
30/06/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
30/06/2026	I258 On 06-August-26			Bond Future	136.3859	136.3472	136.3859	136.3472	0
30/06/2026	I258 On 06-August-26	112.95	Call	Bond Future	23435.9577	23397.3281	23.4360	23.3973	0
30/06/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.1077	0.1381	0.0001	0.0001	0
30/06/2026	I258 On 05-November-26			Bond Future	138.9249	138.8860	138.9249	138.8860	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2026	I258 On 05-November-26	114.95	Call	Bond Future	24031.2874	23994.4787	24.0313	23.9945	0
30/06/2026	I258 On 05-November-26	114.95	Put	Bond Future	56.3674	58.4787	0.0564	0.0585	0
30/06/2026	I258 On 04-February-27			Bond Future	138.6787	138.6395	138.6787	138.6395	0
30/06/2026	I258 On 04-February-27	118.90	Call	Bond Future	20283.8560	20252.2739	20.2839	20.2523	0
30/06/2026	I258 On 04-February-27	118.90	Put	Bond Future	505.2060	512.7839	0.5052	0.5128	0
30/06/2026	I258 On 06-May-27			Bond Future	141.3778	141.3377	141.3778	141.3377	0
30/06/2026	I258 On 06-May-27	134.78	Call	Bond Future	10519.4463	10502.4184	10.5194	10.5024	0
30/06/2026	I258 On 06-May-27	134.78	Put	Bond Future	3921.6763	3944.7484	3.9217	3.9447	0
30/06/2026	I258 On 05-August-27			Bond Future	141.0827	141.0425	141.0827	141.0425	0
30/06/2026	I258 On 05-August-27	138.93	Call	Bond Future	8642.4377	8628.7357	8.6424	8.6287	0
30/06/2026	I258 On 05-August-27	138.93	Put	Bond Future	6489.7377	6516.2657	6.4897	6.5163	0
30/06/2026	IGOV On 06-August-26			Index Future	456.5850	456.3220	456.5850	456.3220	250
30/06/2026	IGOV On 05-November-26			Index Future	465.1750	464.9070	465.1750	464.9070	8
30/06/2026	IGOV On 04-February-27			Index Future	474.2310	473.9590	474.2310	473.9590	0
30/06/2026	IGOV On 06-May-27			Index Future	483.4620	483.1840	483.4620	483.1840	0
30/06/2026	IGOV On 05-August-27			Index Future	492.7000	492.4170	492.7000	492.4170	0
30/06/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
30/06/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
30/06/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
30/06/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
30/06/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
30/06/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
30/06/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
30/06/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
30/06/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
30/06/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
30/06/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
30/06/2026	R033 On 06-August-26			Bond Future	8.1074	8.0158	113.2069	113.6992	9,289
30/06/2026	R033 On 06-August-26	10.25	Call	Bond Future	10753.5400	11245.5700	10.7535	11.2456	0
30/06/2026	R033 On 06-August-26	10.25	Put	Bond Future	0.9100	0.6600	0.0009	0.0007	0
30/06/2026	R033 On 05-November-26			Bond Future	8.1376	8.0412	110.2452	110.7468	0
30/06/2026	R033 On 05-November-26	9.33	Call	Bond Future	6306.6500	6754.7700	6.3067	6.7548	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2026	R033 On 05-November-26	9.33	Put	Bond Future	338.3500	284.8400	0.3384	0.2848	0
30/06/2026	R033 On 04-February-27			Bond Future	8.1573	8.0556	112.3666	112.8781	0
30/06/2026	R033 On 04-February-27	8.65	Call	Bond Future	3708.0400	4065.3100	3.7080	4.0653	0
30/06/2026	R033 On 04-February-27	8.65	Put	Bond Future	1272.3900	1118.1800	1.2724	1.1182	0
30/06/2026	R033 On 06-May-27			Bond Future	8.1780	8.0706	109.4846	110.0058	0
30/06/2026	R033 On 06-May-27	7.93	Call	Bond Future	1772.7700	2008.9800	1.7728	2.0090	0
30/06/2026	R033 On 06-May-27	7.93	Put	Bond Future	2981.6600	2696.6100	2.9817	2.6966	0
30/06/2026	R033 On 05-August-27			Bond Future	8.2084	8.0949	111.5707	112.1017	0
30/06/2026	R033 On 05-August-27	8.54	Call	Bond Future	3521.1900	3851.8900	3.5212	3.8519	0
30/06/2026	R033 On 05-August-27	8.54	Put	Bond Future	1989.1900	1788.8700	1.9892	1.7889	0
30/06/2026	R035 On 06-August-26			Bond Future	8.2919	8.2210	107.4927	107.9319	90,244
30/06/2026	R035 On 06-August-26	7.70	Call	Bond Future	107.3900	159.1200	0.1074	0.1591	4,876
30/06/2026	R035 On 06-August-26	7.70	Put	Bond Future	3848.5900	3461.2100	3.8486	3.4612	0
30/06/2026	R035 On 06-August-26	7.90	Call	Bond Future	277.2300	381.2800	0.2772	0.3813	0
30/06/2026	R035 On 06-August-26	7.90	Put	Bond Future	2735.1000	2400.0400	2.7351	2.4000	0
30/06/2026	R035 On 06-August-26	7.95	Call	Bond Future	343.3900	464.0300	0.3434	0.4640	4,876
30/06/2026	R035 On 06-August-26	7.95	Put	Bond Future	2483.5200	2165.0500	2.4835	2.1651	0
30/06/2026	R035 On 06-August-26	8.29	Call	Bond Future	1144.4900	1394.2600	1.1445	1.3943	1,000
30/06/2026	R035 On 06-August-26	8.29	Put	Bond Future	1156.2200	966.8800	1.1562	0.9669	0
30/06/2026	R035 On 06-August-26	8.34	Call	Bond Future	1315.8100	1583.6700	1.3158	1.5837	0
30/06/2026	R035 On 06-August-26	8.34	Put	Bond Future	1019.2300	847.9800	1.0192	0.8480	4,876
30/06/2026	R035 On 06-August-26	8.71	Call	Bond Future	2910.8800	3279.2800	2.9109	3.2793	350
30/06/2026	R035 On 06-August-26	8.71	Put	Bond Future	369.2400	298.5300	0.3692	0.2985	0
30/06/2026	R035 On 06-August-26	8.79	Call	Bond Future	3311.3800	3693.5400	3.3114	3.6935	1,000
30/06/2026	R035 On 06-August-26	8.79	Put	Bond Future	292.6500	235.7000	0.2927	0.2357	0
30/06/2026	R035 On 06-August-26	9.13	Call	Bond Future	5120.0800	5537.8200	5.1201	5.5378	200
30/06/2026	R035 On 06-August-26	9.13	Put	Bond Future	106.0700	84.7000	0.1061	0.0847	0
30/06/2026	R035 On 06-August-26	9.21	Call	Bond Future	5559.1900	5981.5100	5.5592	5.9815	0
30/06/2026	R035 On 06-August-26	9.21	Put	Bond Future	83.2000	66.4100	0.0832	0.0664	350
30/06/2026	R035 On 06-August-26	9.22	Call	Bond Future	5614.2400	6037.0600	5.6142	6.0371	250
30/06/2026	R035 On 06-August-26	9.22	Put	Bond Future	80.7100	64.4200	0.0807	0.0644	0
30/06/2026	R035 On 06-August-26	9.39	Call	Bond Future	6552.5000	6982.0400	6.5525	6.9820	0
30/06/2026	R035 On 06-August-26	9.39	Put	Bond Future	47.3200	37.7500	0.0473	0.0378	1,000
30/06/2026	R035 On 06-August-26	9.63	Call	Bond Future	7877.7000	8312.3900	7.8777	8.3124	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2026	R035 On 06-August-26	9.63	Put	Bond Future	22.0600	17.6400	0.0221	0.0176	200
30/06/2026	R035 On 06-August-26	9.71	Call	Bond Future	8317.4300	8753.1400	8.3174	8.7531	0
30/06/2026	R035 On 06-August-26	9.71	Put	Bond Future	17.1000	13.7000	0.0171	0.0137	350
30/06/2026	R035 On 06-August-26	9.72	Call	Bond Future	8372.3000	8808.1200	8.3723	8.8081	0
30/06/2026	R035 On 06-August-26	9.72	Put	Bond Future	16.5700	13.2800	0.0166	0.0133	250
30/06/2026	R035 On 06-August-26	10.13	Call	Bond Future	10595.7200	11033.9700	10.5957	11.0340	0
30/06/2026	R035 On 06-August-26	10.13	Put	Bond Future	4.5700	3.7100	0.0046	0.0037	200
30/06/2026	R035 On 06-August-26	10.22	Call	Bond Future	11076.0800	11514.5500	11.0761	11.5146	0
30/06/2026	R035 On 06-August-26	10.22	Put	Bond Future	3.4600	2.8200	0.0035	0.0028	250
30/06/2026	R035 On 06-August-26	11.06	Call	Bond Future	15412.0200	15851.1200	15.4120	15.8511	0
30/06/2026	R035 On 06-August-26	11.06	Put	Bond Future	0.0400	0.0300	0.0000	0.0000	0
30/06/2026	R035 On 05-November-26			Bond Future	8.3256	8.2516	104.9662	105.4137	29,643
30/06/2026	R035 On 05-November-26	7.97	Call	Bond Future	1061.3400	1227.1100	1.0613	1.2271	600
30/06/2026	R035 On 05-November-26	7.97	Put	Bond Future	3236.2700	2954.6100	3.2363	2.9546	0
30/06/2026	R035 On 05-November-26	8.47	Call	Bond Future	2547.6500	2820.5300	2.5477	2.8205	0
30/06/2026	R035 On 05-November-26	8.47	Put	Bond Future	1680.7000	1506.1500	1.6807	1.5062	600
30/06/2026	R035 On 05-November-26	8.80	Call	Bond Future	3887.9400	4216.3000	3.8879	4.2163	200
30/06/2026	R035 On 05-November-26	8.80	Put	Bond Future	1075.0600	955.9900	1.0751	0.9560	0
30/06/2026	R035 On 05-November-26	8.97	Call	Bond Future	4652.1000	5002.7300	4.6521	5.0027	0
30/06/2026	R035 On 05-November-26	8.97	Put	Bond Future	855.3800	758.5800	0.8554	0.7586	600
30/06/2026	R035 On 05-November-26	9.30	Call	Bond Future	6221.0800	6604.4900	6.2211	6.6045	0
30/06/2026	R035 On 05-November-26	9.30	Put	Bond Future	549.8800	485.8600	0.5499	0.4859	200
30/06/2026	R035 On 05-November-26	9.80	Call	Bond Future	8707.9500	9121.6900	8.7080	9.1217	0
30/06/2026	R035 On 05-November-26	9.80	Put	Bond Future	283.0100	249.3200	0.2830	0.2493	200
30/06/2026	R035 On 05-November-26	10.03	Call	Bond Future	9868.2100	10290.5300	9.8682	10.2905	0
30/06/2026	R035 On 05-November-26	10.03	Put	Bond Future	210.4800	185.3700	0.2105	0.1854	0
30/06/2026	R035 On 04-February-27			Bond Future	8.3519	8.2746	106.9858	107.4420	0
30/06/2026	R035 On 04-February-27	7.70	Call	Bond Future	942.4500	1074.8800	0.9425	1.0749	3,000
30/06/2026	R035 On 04-February-27	7.70	Put	Bond Future	4875.5500	4551.7200	4.8756	4.5517	0
30/06/2026	R035 On 04-February-27	8.20	Call	Bond Future	2053.8400	2273.2500	2.0538	2.2733	3,000
30/06/2026	R035 On 04-February-27	8.20	Put	Bond Future	2953.3500	2716.5000	2.9534	2.7165	0
30/06/2026	R035 On 04-February-27	8.43	Call	Bond Future	2786.7600	3045.5500	2.7868	3.0456	1,050
30/06/2026	R035 On 04-February-27	8.43	Put	Bond Future	2327.8100	2130.3400	2.3278	2.1303	0
30/06/2026	R035 On 04-February-27	8.85	Call	Bond Future	4401.3300	4720.3200	4.4013	4.7203	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2026	R035 On 04-February-27	8.85	Put	Bond Future	1520.0000	1382.7300	1.5200	1.3827	3,000
30/06/2026	R035 On 04-February-27	8.93	Call	Bond Future	4738.3000	5066.7800	4.7383	5.0668	0
30/06/2026	R035 On 04-February-27	8.93	Put	Bond Future	1403.9300	1276.1500	1.4039	1.2762	1,050
30/06/2026	R035 On 04-February-27	9.02	Call	Bond Future	5125.1900	5463.6300	5.1252	5.4636	0
30/06/2026	R035 On 04-February-27	9.02	Put	Bond Future	1284.3100	1166.4900	1.2843	1.1665	0
30/06/2026	R035 On 04-February-27	9.43	Call	Bond Future	6968.7300	7343.9200	6.9687	7.3439	0
30/06/2026	R035 On 04-February-27	9.43	Put	Bond Future	861.9600	780.8900	0.8620	0.7809	1,050
30/06/2026	R035 On 06-May-27			Bond Future	8.3749	8.2943	104.5385	105.0034	0
30/06/2026	R035 On 06-May-27	8.25	Call	Bond Future	2499.5500	2730.2500	2.4996	2.7303	0
30/06/2026	R035 On 06-May-27	8.25	Put	Bond Future	3220.8900	2986.6200	3.2209	2.9866	0
30/06/2026	R035 On 05-August-27			Bond Future	8.4059	8.3215	106.5312	107.0048	0
30/06/2026	R035 On 05-August-27	8.72	Call	Bond Future	4215.8000	4508.6800	4.2158	4.5087	0
30/06/2026	R035 On 05-August-27	8.72	Put	Bond Future	2475.2800	2294.5400	2.4753	2.2945	0
30/06/2026	R038 On 06-August-26			Bond Future	8.7118	8.6462	119.5823	120.1077	2,342
30/06/2026	R038 On 06-August-26	11.77	Call	Bond Future	21225.4200	21750.7600	21.2254	21.7508	0
30/06/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
30/06/2026	R038 On 05-November-26			Bond Future	8.7545	8.6865	116.2967	116.8319	2,582
30/06/2026	R038 On 05-November-26	10.72	Call	Bond Future	14291.5200	14805.0500	14.2915	14.8051	0
30/06/2026	R038 On 05-November-26	10.72	Put	Bond Future	200.7800	179.0600	0.2008	0.1791	0
30/06/2026	R038 On 04-February-27			Bond Future	8.7908	8.7202	118.5346	119.0804	0
30/06/2026	R038 On 04-February-27	9.60	Call	Bond Future	7566.7300	7986.3700	7.5667	7.9864	0
30/06/2026	R038 On 04-February-27	9.60	Put	Bond Future	1557.5400	1431.3800	1.5575	1.4314	0
30/06/2026	R038 On 06-May-27			Bond Future	8.8284	8.7551	115.3298	115.8860	0
30/06/2026	R038 On 06-May-27	8.71	Call	Bond Future	3471.8300	3751.5600	3.4718	3.7516	0
30/06/2026	R038 On 06-May-27	8.71	Put	Bond Future	4372.5300	4096.0100	4.3725	4.0960	0
30/06/2026	R038 On 05-August-27			Bond Future	8.8734	8.7973	117.5272	118.0939	0
30/06/2026	R038 On 05-August-27	9.15	Call	Bond Future	5581.1200	5926.4900	5.5811	5.9265	0
30/06/2026	R038 On 05-August-27	9.15	Put	Bond Future	3554.9100	3333.6400	3.5549	3.3336	0
30/06/2026	R053 On 06-August-26			Bond Future	8.8722	8.8220	132.1857	132.8168	52,439
30/06/2026	R053 On 06-August-26	8.10	Call	Bond Future	112.5000	155.2000	0.1125	0.1552	530
30/06/2026	R053 On 06-August-26	8.10	Put	Bond Future	10427.9200	9839.5500	10.4279	9.8396	0
30/06/2026	R053 On 06-August-26	8.60	Call	Bond Future	1025.7500	1246.7400	1.0258	1.2467	0
30/06/2026	R053 On 06-August-26	8.60	Put	Bond Future	4511.7500	4101.6700	4.5118	4.1017	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2026	R053 On 06-August-26	9.10	Call	Bond Future	4182.8100	4651.6700	4.1828	4.6517	530
30/06/2026	R053 On 06-August-26	9.10	Put	Bond Future	1381.6200	1219.4100	1.3816	1.2194	530
30/06/2026	R053 On 06-August-26	9.60	Call	Bond Future	8963.4100	9549.6500	8.9634	9.5497	0
30/06/2026	R053 On 06-August-26	9.60	Put	Bond Future	364.7400	319.9100	0.3647	0.3199	530
30/06/2026	R053 On 06-August-26	12.28	Call	Bond Future	33074.4800	33705.5500	33.0745	33.7056	0
30/06/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
30/06/2026	R053 On 05-November-26			Bond Future	8.9061	8.8545	128.7534	129.3966	4,511
30/06/2026	R053 On 05-November-26	11.21	Call	Bond Future	24209.0900	24834.3400	24.2091	24.8343	0
30/06/2026	R053 On 05-November-26	11.21	Put	Bond Future	231.4200	213.5200	0.2314	0.2135	0
30/06/2026	R053 On 04-February-27			Bond Future	8.9351	8.8820	131.2309	131.8867	0
30/06/2026	R053 On 04-February-27	9.99	Call	Bond Future	14055.6800	14589.1200	14.0557	14.5891	0
30/06/2026	R053 On 04-February-27	9.99	Put	Bond Future	2097.9900	1975.6900	2.0980	1.9757	0
30/06/2026	R053 On 06-May-27			Bond Future	8.9646	8.9101	127.8923	128.5606	0
30/06/2026	R053 On 06-May-27	8.92	Call	Bond Future	6194.1500	6552.0700	6.1942	6.5521	0
30/06/2026	R053 On 06-May-27	8.92	Put	Bond Future	6740.2600	6429.9400	6.7403	6.4299	0
30/06/2026	R053 On 05-August-27			Bond Future	8.9986	8.9426	130.3291	131.0100	0
30/06/2026	R053 On 05-August-27	9.28	Call	Bond Future	9192.4800	9614.2600	9.1925	9.6143	0
30/06/2026	R053 On 05-August-27	9.28	Put	Bond Future	5861.2800	5602.2100	5.8613	5.6022	0
30/06/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
30/06/2026	R186 On 06-August-26	8.57	Call	Bond Future	34.2400	34.7000	0.0342	0.0347	0
30/06/2026	R186 On 06-August-26	8.57	Put	Bond Future	34.2400	34.7000	0.0342	0.0347	0
30/06/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
30/06/2026	R186 On 05-November-26	8.12	Call	Bond Future	31.5400	31.6600	0.0315	0.0317	0
30/06/2026	R186 On 05-November-26	8.12	Put	Bond Future	31.5400	31.6600	0.0315	0.0317	0
30/06/2026	R202 On 06-August-26			Bond Future	303.0827	302.4118	303.0827	302.4118	1,245
30/06/2026	R202 On 06-August-26	278.86	Call	Bond Future	24222.6500	23551.8000	24.2227	23.5518	0
30/06/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	R202 On 05-November-26			Bond Future	308.7245	308.0420	308.7245	308.0420	0
30/06/2026	R202 On 05-November-26	280.46	Call	Bond Future	28264.5100	27581.9700	28.2645	27.5820	0
30/06/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	R202 On 04-February-27			Bond Future	309.1415	308.4460	309.1415	308.4460	0
30/06/2026	R202 On 04-February-27	294.73	Call	Bond Future	14411.4700	13716.0100	14.4115	13.7160	0
30/06/2026	R202 On 04-February-27	294.73	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
30/06/2026	R202 On 06-May-27			Bond Future	315.1585	314.4493	315.1585	314.4493	0
30/06/2026	R202 On 06-May-27	306.99	Call	Bond Future	8168.4900	7459.2700	8.1685	7.4593	0
30/06/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	R202 On 05-August-27			Bond Future	315.5092	314.7869	315.5092	314.7869	0
30/06/2026	R202 On 05-August-27	312.97	Call	Bond Future	2539.1900	1816.9000	2.5392	1.8169	0
30/06/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	R209 On 06-August-26			Bond Future	8.4426	8.3769	88.0137	88.4018	37,886
30/06/2026	R209 On 06-August-26	11.39	Call	Bond Future	15347.1900	15735.3500	15.3472	15.7354	0
30/06/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
30/06/2026	R209 On 05-November-26			Bond Future	8.4757	8.4076	86.4797	86.8753	7,242
30/06/2026	R209 On 05-November-26	10.32	Call	Bond Future	10065.9400	10442.8700	10.0659	10.4429	0
30/06/2026	R209 On 05-November-26	10.32	Put	Bond Future	173.3200	154.6800	0.1733	0.1547	0
30/06/2026	R209 On 04-February-27			Bond Future	8.5019	8.4313	88.1437	88.5470	0
30/06/2026	R209 On 04-February-27	8.03	Call	Bond Future	1260.8400	1406.2600	1.2608	1.4063	3,237
30/06/2026	R209 On 04-February-27	8.03	Put	Bond Future	4000.9000	3743.0100	4.0009	3.7430	0
30/06/2026	R209 On 04-February-27	8.96	Call	Bond Future	4124.5400	4402.1400	4.1245	4.4021	0
30/06/2026	R209 On 04-February-27	8.96	Put	Bond Future	1566.0900	1440.3800	1.5661	1.4404	3,237
30/06/2026	R209 On 04-February-27	9.28	Call	Bond Future	5437.2700	5745.9500	5.4373	5.7460	0
30/06/2026	R209 On 04-February-27	9.28	Put	Bond Future	1148.6100	1053.9800	1.1486	1.0540	0
30/06/2026	R209 On 06-May-27			Bond Future	8.5290	8.4557	86.6870	87.0981	0
30/06/2026	R209 On 06-May-27	8.25	Call	Bond Future	2063.4500	2247.8400	2.0635	2.2478	4,620
30/06/2026	R209 On 06-May-27	8.25	Put	Bond Future	3640.5300	3413.8300	3.6405	3.4138	0
30/06/2026	R209 On 06-May-27	8.41	Call	Bond Future	2502.3400	2708.4200	2.5023	2.7084	0
30/06/2026	R209 On 06-May-27	8.41	Put	Bond Future	3170.7400	2965.7300	3.1707	2.9657	0
30/06/2026	R209 On 06-May-27	9.32	Call	Bond Future	5757.6000	6061.7400	5.7576	6.0617	0
30/06/2026	R209 On 06-May-27	9.32	Put	Bond Future	1477.3800	1370.4300	1.4774	1.3704	4,620
30/06/2026	R209 On 05-August-27			Bond Future	8.5631	8.4869	88.3394	88.7581	0
30/06/2026	R209 On 05-August-27	8.87	Call	Bond Future	4146.9200	4405.7100	4.1469	4.4057	0
30/06/2026	R209 On 05-August-27	8.87	Put	Bond Future	2486.1400	2326.1900	2.4861	2.3262	0
30/06/2026	R210 On 06-August-26			Bond Future	269.3886	269.0711	269.3886	269.0711	570
30/06/2026	R210 On 06-August-26	259.84	Call	Bond Future	9548.6100	9231.0500	9.5486	9.2311	0
30/06/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	R210 On 05-November-26			Bond Future	270.8222	270.4994	270.8222	270.4994	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2026	R210 On 05-November-26	253.33	Call	Bond Future	17492.2300	17169.4400	17.4922	17.1694	0
30/06/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	R210 On 04-February-27			Bond Future	276.0961	275.7675	276.0961	275.7675	0
30/06/2026	R210 On 04-February-27	266.03	Call	Bond Future	10066.0800	9737.5000	10.0661	9.7375	0
30/06/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	R210 On 06-May-27			Bond Future	277.8046	277.4701	277.8046	277.4701	0
30/06/2026	R210 On 06-May-27	271.13	Call	Bond Future	6674.5600	6340.1400	6.6746	6.3401	0
30/06/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	R210 On 05-August-27			Bond Future	283.1659	282.8244	283.1659	282.8244	0
30/06/2026	R210 On 05-August-27	276.01	Call	Bond Future	7155.8500	6814.3700	7.1559	6.8144	0
30/06/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	R213 On 06-August-26			Bond Future	7.8951	7.8029	99.7647	100.1053	55,986
30/06/2026	R213 On 06-August-26	9.69	Call	Bond Future	6351.5900	6691.3700	6.3516	6.6914	0
30/06/2026	R213 On 06-August-26	9.69	Put	Bond Future	3.0700	2.2500	0.0031	0.0023	0
30/06/2026	R213 On 05-November-26			Bond Future	7.9225	7.8240	98.0471	98.3942	0
30/06/2026	R213 On 05-November-26	8.75	Call	Bond Future	3228.0100	3516.1500	3.2280	3.5162	0
30/06/2026	R213 On 05-November-26	8.75	Put	Bond Future	370.2300	311.2700	0.3702	0.3113	0
30/06/2026	R213 On 04-February-27			Bond Future	7.9367	7.8310	99.9335	100.2875	0
30/06/2026	R213 On 04-February-27	8.14	Call	Bond Future	1794.7200	2010.5700	1.7947	2.0106	0
30/06/2026	R213 On 04-February-27	8.14	Put	Bond Future	1118.1100	979.9700	1.1181	0.9800	0
30/06/2026	R213 On 06-May-27			Bond Future	7.9450	7.8314	98.3024	98.6631	0
30/06/2026	R213 On 06-May-27	7.56	Call	Bond Future	911.7100	1055.7700	0.9117	1.0558	0
30/06/2026	R213 On 06-May-27	7.56	Put	Bond Future	2141.5300	1924.8700	2.1415	1.9249	0
30/06/2026	R213 On 06-May-27	8.13	Call	Bond Future	1880.1100	2093.5100	1.8801	2.0935	2,830
30/06/2026	R213 On 06-May-27	8.13	Put	Bond Future	1295.6800	1148.3600	1.2957	1.1484	0
30/06/2026	R213 On 06-May-27	9.25	Call	Bond Future	4548.1300	4845.8700	4.5481	4.8459	0
30/06/2026	R213 On 06-May-27	9.25	Put	Bond Future	516.2600	453.2800	0.5163	0.4533	2,830
30/06/2026	R213 On 05-August-27			Bond Future	7.9648	7.8422	100.1766	100.5441	0
30/06/2026	R213 On 05-August-27	7.95	Call	Bond Future	1575.0400	1768.7700	1.5750	1.7688	1,200
30/06/2026	R213 On 05-August-27	7.95	Put	Bond Future	1619.3000	1445.5700	1.6193	1.4456	0
30/06/2026	R213 On 05-August-27	8.27	Call	Bond Future	2174.7700	2400.9500	2.1748	2.4010	0
30/06/2026	R213 On 05-August-27	8.27	Put	Bond Future	1267.6500	1126.3700	1.2677	1.1264	0
30/06/2026	R213 On 05-August-27	8.58	Call	Bond Future	2825.2800	3077.8000	2.8253	3.0778	0
30/06/2026	R213 On 05-August-27	8.58	Put	Bond Future	1007.3500	892.4100	1.0074	0.8924	1,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2026	R214 On 06-August-26			Bond Future	8.9043	8.8592	83.5066	83.8210	24,485
30/06/2026	R214 On 06-August-26	11.97	Call	Bond Future	17880.7600	18195.2000	17.8808	18.1952	0
30/06/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
30/06/2026	R214 On 05-November-26			Bond Future	8.9448	8.8983	81.7439	82.0643	4,153
30/06/2026	R214 On 05-November-26	10.97	Call	Bond Future	12590.1100	12897.7000	12.5901	12.8977	0
30/06/2026	R214 On 05-November-26	10.97	Put	Bond Future	197.2800	184.4800	0.1973	0.1845	0
30/06/2026	R214 On 04-February-27			Bond Future	8.9808	8.9328	83.3167	83.6434	0
30/06/2026	R214 On 04-February-27	9.90	Call	Bond Future	7213.9600	7472.9300	7.2140	7.4729	0
30/06/2026	R214 On 04-February-27	9.90	Put	Bond Future	1288.7500	1221.0200	1.2888	1.2210	0
30/06/2026	R214 On 06-May-27			Bond Future	9.0144	8.9651	81.6198	81.9527	0
30/06/2026	R214 On 06-May-27	8.88	Call	Bond Future	3104.6500	3272.9000	3.1047	3.2729	0
30/06/2026	R214 On 06-May-27	8.88	Put	Bond Future	4015.5000	3850.8100	4.0155	3.8508	0
30/06/2026	R214 On 05-August-27			Bond Future	9.0540	9.0031	83.1757	83.5149	0
30/06/2026	R214 On 05-August-27	9.32	Call	Bond Future	5007.2100	5215.1200	5.0072	5.2151	0
30/06/2026	R214 On 05-August-27	9.32	Put	Bond Future	3266.0200	3134.7200	3.2660	3.1347	0
30/06/2026	R248 On 06-August-26			Bond Future	8.9379	8.8878	102.1311	102.6024	255,376
30/06/2026	R248 On 06-August-26	9.00	Call	Bond Future	2154.3000	2451.1600	2.1543	2.4512	0
30/06/2026	R248 On 06-August-26	9.00	Put	Bond Future	1576.2700	1401.8700	1.5763	1.4019	1,762
30/06/2026	R248 On 06-August-26	9.20	Call	Bond Future	3354.4600	3713.7100	3.3545	3.7137	0
30/06/2026	R248 On 06-August-26	9.20	Put	Bond Future	950.0600	838.0500	0.9501	0.8381	100
30/06/2026	R248 On 06-August-26	10.00	Call	Bond Future	9303.4100	9761.5400	9.3034	9.7615	0
30/06/2026	R248 On 06-August-26	10.00	Put	Bond Future	111.6700	98.5400	0.1117	0.0985	1,762
30/06/2026	R248 On 06-August-26	12.37	Call	Bond Future	25281.9200	25753.1800	25.2819	25.7532	0
30/06/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
30/06/2026	R248 On 05-November-26			Bond Future	8.9753	8.9237	99.5695	100.0496	38,165
30/06/2026	R248 On 05-November-26	11.31	Call	Bond Future	18519.3600	18986.2500	18.5194	18.9863	0
30/06/2026	R248 On 05-November-26	11.31	Put	Bond Future	174.6100	161.4200	0.1746	0.1614	0
30/06/2026	R248 On 04-February-27			Bond Future	9.0086	8.9555	101.4852	101.9748	0
30/06/2026	R248 On 04-February-27	10.11	Call	Bond Future	10858.7000	11260.2300	10.8587	11.2602	0
30/06/2026	R248 On 04-February-27	10.11	Put	Bond Future	1513.6900	1425.6700	1.5137	1.4257	0
30/06/2026	R248 On 06-May-27			Bond Future	9.0395	8.9849	98.9956	99.4946	260
30/06/2026	R248 On 06-May-27	9.05	Call	Bond Future	4922.6800	5197.9000	4.9227	5.1979	0
30/06/2026	R248 On 06-May-27	9.05	Put	Bond Future	4826.8200	4603.0800	4.8268	4.6031	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2026	R248 On 05-August-27			Bond Future	9.0755	9.0194	100.8825	101.3907	0
30/06/2026	R248 On 05-August-27	9.37	Call	Bond Future	6966.2400	7282.0800	6.9662	7.2821	0
30/06/2026	R248 On 05-August-27	9.37	Put	Bond Future	4364.0600	4171.6400	4.3641	4.1716	0
30/06/2026	R2R9 On 06-August-26			Bond Future	8.8119	8.7464	111.6006	112.1229	4,283
30/06/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98481.0800	99003.3600	98.4811	99.0034	0
30/06/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	R2R9 On 05-November-26			Bond Future	8.8553	8.7875	108.6724	109.2045	210
30/06/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97702.3500	98234.4200	97.7024	98.2344	0
30/06/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	R2R9 On 04-February-27			Bond Future	8.8927	8.8225	110.7636	111.3062	0
30/06/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8657.9100	9093.0900	8.6579	9.0931	0
30/06/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1346.8800	1239.4800	1.3469	1.2395	0
30/06/2026	R2R9 On 06-May-27			Bond Future	8.9314	8.8586	107.9137	108.4667	0
30/06/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3592.4400	3874.4900	3.5924	3.8745	0
30/06/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4364.2100	4093.3000	4.3642	4.0933	0
30/06/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	4041.6500	4342.3200	4.0417	4.3423	250
30/06/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	3976.3800	3724.0900	3.9764	3.7241	0
30/06/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	7446.1500	7844.1700	7.4462	7.8442	0
30/06/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2260.3000	2105.3600	2.2603	2.1054	250
30/06/2026	R2R9 On 05-August-27			Bond Future	8.9770	8.9016	109.9700	110.5332	0
30/06/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	3806.1900	4086.0500	3.8062	4.0861	910
30/06/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	4983.7100	4700.3300	4.9837	4.7003	0
30/06/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	4115.8700	4408.2400	4.1159	4.4082	180
30/06/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	4691.0300	4420.1600	4.6910	4.4202	0
30/06/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	5674.9700	6019.6000	5.6750	6.0196	0
30/06/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3596.3500	3377.7400	3.5964	3.3777	0
30/06/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	6987.5300	7365.7100	6.9875	7.3657	0
30/06/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	2978.0200	2792.9600	2.9780	2.7930	910
30/06/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	7747.3400	8142.0400	7.7473	8.1420	0
30/06/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2686.5100	2517.9700	2.6865	2.5180	180
30/06/2026	R4R2 On 06-August-26			Bond Future	8.9770	8.9218	113.2328	113.7260	5,769
30/06/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	99815.5300	100308.6900	99.8155	100.3087	0
30/06/2026	R4R2 On 06-August-26	102.06	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
30/06/2026	R4R2 On 05-November-26			Bond Future	9.0213	8.9642	110.2086	110.7111	813
30/06/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	98986.0200	99488.4900	98.9860	99.4885	0
30/06/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2026	R4R2 On 04-February-27			Bond Future	9.0601	9.0012	112.3293	112.8417	0
30/06/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	10200.2800	10616.7000	10.2003	10.6167	0
30/06/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1479.4000	1383.4300	1.4794	1.3834	0
30/06/2026	R4R2 On 06-May-27			Bond Future	9.1001	9.0392	109.3835	109.9056	0
30/06/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4138.6600	4407.0000	4.1387	4.4070	0
30/06/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4999.5100	4745.7200	4.9995	4.7457	0
30/06/2026	R4R2 On 05-August-27			Bond Future	9.1462	9.0834	111.4677	111.9995	0
30/06/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	6561.3500	6889.1700	6.5614	6.8892	0
30/06/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4125.0900	3921.0400	4.1251	3.9210	0
30/06/2026	RR87 On 06-August-26			Bond Future	7.2845	7.2124	100.8630	100.8885	0
30/06/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.0159	0.0546	0.0000	0.0001	0
30/06/2026	RR87 On 06-August-26	6.53	Put	Bond Future	266.8959	241.4746	0.2669	0.2415	0
30/06/2026	RR87 On 05-November-26			Bond Future	6.7940	6.5655	102.7161	102.7423	0
30/06/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0105	0.0580	0.0000	0.0001	0
30/06/2026	RR87 On 05-November-26	5.27	Put	Bond Future	174.8105	148.6780	0.1748	0.1487	0
30/06/2026	RR88 On 06-August-26			Bond Future	7.5490	7.4898	104.4339	104.5048	0
30/06/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0.1835	0.4402	0.0002	0.0004	0
30/06/2026	RR88 On 06-August-26	6.79	Put	Bond Future	913.0635	842.4202	0.9131	0.8424	0
30/06/2026	RR88 On 05-November-26			Bond Future	7.5506	7.4771	105.7165	105.7931	0
30/06/2026	RR88 On 05-November-26	6.71	Call	Bond Future	15.3282	21.1034	0.0153	0.0211	0
30/06/2026	RR88 On 05-November-26	6.71	Put	Bond Future	895.7682	824.9434	0.8958	0.8249	0
30/06/2026	RR88 On 04-February-27			Bond Future	7.4778	7.3817	103.9033	103.9840	0
30/06/2026	RR88 On 04-February-27	7.78	Call	Bond Future	459.3828	512.1423	0.4594	0.5121	0
30/06/2026	RR88 On 04-February-27	7.78	Put	Bond Future	206.2228	178.2723	0.2062	0.1783	0
30/06/2026	RR88 On 06-May-27			Bond Future	7.3547	7.2179	105.9018	105.9840	0
30/06/2026	RR88 On 06-May-27	7.89	Call	Bond Future	468.2689	526.0621	0.4683	0.5261	0
30/06/2026	RR88 On 06-May-27	7.89	Put	Bond Future	147.6189	123.2121	0.1476	0.1232	0
30/06/2026	RR88 On 05-August-27			Bond Future	7.1032	6.8725	102.6140	102.6976	0
30/06/2026	RR88 On 05-August-27	8.07	Call	Bond Future	415.8058	481.9673	0.4158	0.4820	0
30/06/2026	RR88 On 05-August-27	8.07	Put	Bond Future	67.2258	49.8173	0.0672	0.0498	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/06/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0