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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
17/06/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	2029 On 06-August-26			Bond Future	151.2283	151.0282	151.2283	151.0282	8,413
17/06/2026	2029 On 06-August-26	144.10	Call	Bond Future	7128.3000	6928.2200	7.1283	6.9282	0
17/06/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2029 On 05-November-26			Bond Future	152.5654	152.3675	152.5654	152.3675	0
17/06/2026	2029 On 05-November-26	147.56	Call	Bond Future	5005.3800	4807.5100	5.0054	4.8075	0
17/06/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2029 On 04-February-27			Bond Future	155.4312	155.2288	155.4312	155.2288	0
17/06/2026	2029 On 04-February-27	149.72	Call	Bond Future	5711.1500	5508.7600	5.7112	5.5088	0
17/06/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2029 On 06-May-27			Bond Future	156.9943	156.7924	156.9943	156.7924	0
17/06/2026	2029 On 06-May-27	153.32	Call	Bond Future	3674.3200	3472.4400	3.6743	3.4724	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2029 On 05-August-27			Bond Future	160.1930	159.9872	160.1930	159.9872	0
17/06/2026	2029 On 05-August-27	156.72	Call	Bond Future	3472.9500	3267.1600	3.4730	3.2672	0
17/06/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2030 On 06-August-26			Bond Future	7.7250	7.8366	101.0790	100.7441	153,811
17/06/2026	2030 On 06-August-26	7.21	Call	Bond Future	107.8000	72.4000	0.1078	0.0724	1,000
17/06/2026	2030 On 06-August-26	7.21	Put	Bond Future	1671.3700	1970.9200	1.6714	1.9709	0
17/06/2026	2030 On 06-August-26	7.71	Call	Bond Future	575.4500	437.3100	0.5755	0.4373	1,000
17/06/2026	2030 On 06-August-26	7.71	Put	Bond Future	620.5400	817.3500	0.6205	0.8174	0
17/06/2026	2030 On 06-August-26	8.06	Call	Bond Future	1264.8300	1042.1200	1.2648	1.0421	0
17/06/2026	2030 On 06-August-26	8.06	Put	Bond Future	263.4600	375.7000	0.2635	0.3757	1,000
17/06/2026	2030 On 06-August-26	9.22	Call	Bond Future	4388.9900	4063.8100	4.3890	4.0638	0
17/06/2026	2030 On 06-August-26	9.22	Put	Bond Future	13.6500	23.4200	0.0137	0.0234	0
17/06/2026	2030 On 05-November-26			Bond Future	7.7309	7.8517	102.9537	102.6134	15
17/06/2026	2030 On 05-November-26	8.39	Call	Bond Future	2218.2200	1972.6200	2.2182	1.9726	0
17/06/2026	2030 On 05-November-26	8.39	Put	Bond Future	379.9400	474.6000	0.3799	0.4746	0
17/06/2026	2030 On 04-February-27			Bond Future	7.7472	7.8798	100.8558	100.5087	0
17/06/2026	2030 On 04-February-27	7.82	Call	Bond Future	1182.8600	1011.2400	1.1829	1.0112	0
17/06/2026	2030 On 04-February-27	7.82	Put	Bond Future	992.0400	1167.4800	0.9920	1.1675	0
17/06/2026	2030 On 06-May-27			Bond Future	7.7283	7.8742	102.8472	102.4939	0
17/06/2026	2030 On 06-May-27	7.27	Call	Bond Future	634.7000	522.9200	0.6347	0.5229	0
17/06/2026	2030 On 06-May-27	7.27	Put	Bond Future	1754.6000	1996.1900	1.7546	1.9962	0
17/06/2026	2030 On 05-August-27			Bond Future	7.6942	7.8568	100.9110	100.5507	0
17/06/2026	2030 On 05-August-27	8.11	Call	Bond Future	1716.6800	1502.4000	1.7167	1.5024	0
17/06/2026	2030 On 05-August-27	8.11	Put	Bond Future	798.5400	944.6100	0.7985	0.9446	0
17/06/2026	2031 On 06-August-26			Bond Future	117.0722	116.5499	117.0722	116.5499	5,826
17/06/2026	2031 On 06-August-26	113.81	Call	Bond Future	3276.3100	2774.6600	3.2763	2.7747	0
17/06/2026	2031 On 06-August-26	113.81	Put	Bond Future	14.1300	34.7200	0.0141	0.0347	0
17/06/2026	2031 On 05-November-26			Bond Future	119.2714	118.7404	119.2714	118.7404	7,356
17/06/2026	2031 On 05-November-26	111.49	Call	Bond Future	7781.7500	7251.1900	7.7818	7.2512	0
17/06/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.3400	0.8200	0.0003	0.0008	0
17/06/2026	2031 On 04-February-27			Bond Future	119.0069	118.4721	119.0069	118.4721	0
17/06/2026	2031 On 04-February-27	116.18	Call	Bond Future	3065.6900	2631.0300	3.0657	2.6310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2026	2031 On 04-February-27	116.18	Put	Bond Future	238.8200	338.9600	0.2388	0.3390	0
17/06/2026	2031 On 06-May-27			Bond Future	121.3825	120.8376	121.3825	120.8376	0
17/06/2026	2031 On 06-May-27	116.87	Call	Bond Future	4599.9300	4098.6200	4.5999	4.0986	0
17/06/2026	2031 On 06-May-27	116.87	Put	Bond Future	87.4600	131.0600	0.0875	0.1311	0
17/06/2026	2031 On 05-August-27			Bond Future	121.2898	120.7411	121.2898	120.7411	0
17/06/2026	2031 On 05-August-27	121.41	Call	Bond Future	1240.0500	992.2700	1.2401	0.9923	0
17/06/2026	2031 On 05-August-27	121.41	Put	Bond Future	1360.2200	1661.2000	1.3602	1.6612	0
17/06/2026	2032 On 06-August-26			Bond Future	7.9795	8.1305	104.2132	103.5360	147,308
17/06/2026	2032 On 06-August-26	10.12	Call	Bond Future	9100.7700	8428.9500	9.1008	8.4290	0
17/06/2026	2032 On 06-August-26	10.12	Put	Bond Future	4.9800	10.4100	0.0050	0.0104	0
17/06/2026	2032 On 05-November-26			Bond Future	8.0015	8.1609	101.9859	101.2970	41,770
17/06/2026	2032 On 05-November-26	9.16	Call	Bond Future	5210.4400	4636.8600	5.2104	4.6369	0
17/06/2026	2032 On 05-November-26	9.16	Put	Bond Future	335.1000	450.4100	0.3351	0.4504	0
17/06/2026	2032 On 04-February-27			Bond Future	8.0324	8.2016	103.8771	103.1749	0
17/06/2026	2032 On 04-February-27	8.48	Call	Bond Future	2996.1200	2561.9100	2.9961	2.5619	0
17/06/2026	2032 On 04-February-27	8.48	Put	Bond Future	1151.6700	1419.6200	1.1517	1.4196	0
17/06/2026	2032 On 06-May-27			Bond Future	8.0348	8.2144	101.7661	101.0506	0
17/06/2026	2032 On 06-May-27	7.80	Call	Bond Future	1561.9100	1276.6700	1.5619	1.2767	0
17/06/2026	2032 On 06-May-27	7.80	Put	Bond Future	2506.5400	2936.7500	2.5065	2.9368	0
17/06/2026	2032 On 05-August-27			Bond Future	8.0305	8.2218	103.8179	103.0882	0
17/06/2026	2032 On 05-August-27	8.42	Call	Bond Future	3014.0500	2588.2800	3.0141	2.5883	0
17/06/2026	2032 On 05-August-27	8.42	Put	Bond Future	1535.5400	1839.5100	1.5355	1.8395	0
17/06/2026	2033 On 06-August-26			Bond Future	148.3609	147.7723	148.3609	147.7723	22,135
17/06/2026	2033 On 06-August-26	134.25	Call	Bond Future	14110.9100	13522.3000	14.1109	13.5223	0
17/06/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2033 On 05-November-26			Bond Future	149.5406	148.9473	149.5406	148.9473	0
17/06/2026	2033 On 05-November-26	137.26	Call	Bond Future	12280.6400	11687.3400	12.2806	11.6873	0
17/06/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2033 On 04-February-27			Bond Future	152.3496	151.7445	152.3496	151.7445	0
17/06/2026	2033 On 04-February-27	142.71	Call	Bond Future	9639.6400	9034.4700	9.6396	9.0345	0
17/06/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2033 On 06-May-27			Bond Future	153.7457	153.1334	153.7457	153.1334	0
17/06/2026	2033 On 06-May-27	151.21	Call	Bond Future	2535.6900	1923.3500	2.5357	1.9234	0

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17/06/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2033 On 05-August-27			Bond Future	156.8781	156.2535	156.8781	156.2535	0
17/06/2026	2033 On 05-August-27	153.15	Call	Bond Future	3728.1400	3103.4900	3.7281	3.1035	0
17/06/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2037 On 06-August-26			Bond Future	8.5148	8.6799	100.1709	99.0508	242,002
17/06/2026	2037 On 06-August-26	9.30	Call	Bond Future	5410.8700	4462.4700	5.4109	4.4625	0
17/06/2026	2037 On 06-August-26	9.30	Put	Bond Future	230.9400	402.6100	0.2309	0.4026	8,000
17/06/2026	2037 On 06-August-26	10.02	Call	Bond Future	9657.4300	8575.8400	9.6574	8.5758	2,541
17/06/2026	2037 On 06-August-26	10.02	Put	Bond Future	39.2800	77.7600	0.0393	0.0778	0
17/06/2026	2037 On 06-August-26	10.70	Call	Bond Future	13563.8300	12453.1100	13.5638	12.4531	0
17/06/2026	2037 On 06-August-26	10.70	Put	Bond Future	8.0900	17.4400	0.0081	0.0174	2,541
17/06/2026	2037 On 06-August-26	11.30	Call	Bond Future	16839.2600	15720.4800	16.8393	15.7205	0
17/06/2026	2037 On 06-August-26	11.30	Put	Bond Future	0.8200	2.1100	0.0008	0.0021	2,541
17/06/2026	2037 On 06-August-26	11.71	Call	Bond Future	18984.0800	17864.2700	18.9841	17.8643	0
17/06/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.1300	0.3900	0.0001	0.0004	0
17/06/2026	2037 On 05-November-26			Bond Future	8.5454	8.7164	102.0287	100.8888	0
17/06/2026	2037 On 05-November-26	9.46	Call	Bond Future	6636.8000	5748.7000	6.6368	5.7487	4,490
17/06/2026	2037 On 05-November-26	9.46	Put	Bond Future	736.5000	988.3000	0.7365	0.9883	0
17/06/2026	2037 On 05-November-26	10.23	Call	Bond Future	10802.8100	9774.2600	10.8028	9.7743	0
17/06/2026	2037 On 05-November-26	10.23	Put	Bond Future	291.3100	402.6600	0.2913	0.4027	4,490
17/06/2026	2037 On 05-November-26	10.62	Call	Bond Future	12919.9800	11854.7400	12.9200	11.8547	0
17/06/2026	2037 On 05-November-26	10.62	Put	Bond Future	188.8900	263.5500	0.1889	0.2636	0
17/06/2026	2037 On 05-November-26	10.83	Call	Bond Future	14037.7500	12956.1000	14.0378	12.9561	0
17/06/2026	2037 On 05-November-26	10.83	Put	Bond Future	142.3600	200.6100	0.1424	0.2006	4,490
17/06/2026	2037 On 04-February-27			Bond Future	8.5823	8.7599	99.6632	98.5016	0
17/06/2026	2037 On 04-February-27	8.44	Call	Bond Future	2564.9700	2072.4500	2.5650	2.0725	4,490
17/06/2026	2037 On 04-February-27	8.44	Put	Bond Future	3508.1800	4177.2600	3.5082	4.1773	0
17/06/2026	2037 On 04-February-27	9.31	Call	Bond Future	6070.9300	5262.2500	6.0709	5.2623	0
17/06/2026	2037 On 04-February-27	9.31	Put	Bond Future	1424.2600	1777.1800	1.4243	1.7772	4,490
17/06/2026	2037 On 04-February-27	9.51	Call	Bond Future	7049.3800	6188.0800	7.0494	6.1881	0
17/06/2026	2037 On 04-February-27	9.51	Put	Bond Future	1176.3100	1476.6100	1.1763	1.4766	0
17/06/2026	2037 On 04-February-27	9.81	Call	Bond Future	8562.8000	7636.5600	8.5628	7.6366	0
17/06/2026	2037 On 04-February-27	9.81	Put	Bond Future	889.4400	1124.8000	0.8894	1.1248	4,490
17/06/2026	2037 On 06-May-27			Bond Future	8.6069	8.7913	101.6312	100.4473	0

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17/06/2026	2037 On 06-May-27	8.58	Call	Bond Future	3295.5600	2736.9200	3.2956	2.7369	0
17/06/2026	2037 On 06-May-27	8.58	Put	Bond Future	3469.8400	4095.1900	3.4698	4.0952	0
17/06/2026	2037 On 05-August-27			Bond Future	8.6299	8.8217	99.4199	98.2122	0
17/06/2026	2037 On 05-August-27	9.05	Call	Bond Future	5235.2000	4515.8100	5.2352	4.5158	0
17/06/2026	2037 On 05-August-27	9.05	Put	Bond Future	2615.1000	3103.3800	2.6151	3.1034	0
17/06/2026	2038 On 06-August-26			Bond Future	163.3614	162.1760	163.3614	162.1760	4,204
17/06/2026	2038 On 06-August-26	144.72	Call	Bond Future	18641.4000	17455.9700	18.6414	17.4560	0
17/06/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2038 On 05-November-26			Bond Future	166.4301	165.2238	166.4301	165.2238	1,467
17/06/2026	2038 On 05-November-26	146.31	Call	Bond Future	20120.0600	18913.7500	20.1201	18.9138	0
17/06/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2038 On 04-February-27			Bond Future	167.2821	166.0585	167.2821	166.0585	0
17/06/2026	2038 On 04-February-27	153.83	Call	Bond Future	13452.1400	12228.5400	13.4521	12.2285	0
17/06/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2038 On 06-May-27			Bond Future	170.6209	169.3736	170.6209	169.3736	0
17/06/2026	2038 On 06-May-27	166.10	Call	Bond Future	4520.8600	3273.5600	4.5209	3.2736	0
17/06/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2038 On 05-August-27			Bond Future	171.7676	170.5017	171.7676	170.5017	0
17/06/2026	2038 On 05-August-27	169.13	Call	Bond Future	2637.6400	1371.6900	2.6376	1.3717	0
17/06/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2040 On 06-August-26			Bond Future	8.8071	8.9414	101.7921	100.7415	82,612
17/06/2026	2040 On 06-August-26	12.19	Call	Bond Future	22358.3900	21307.9100	22.3584	21.3079	0
17/06/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.1000	0.2600	0.0001	0.0003	0
17/06/2026	2040 On 05-November-26			Bond Future	8.8431	8.9816	103.6800	102.6109	0
17/06/2026	2040 On 05-November-26	9.91	Call	Bond Future	8592.3200	7728.3100	8.5923	7.7283	2,300
17/06/2026	2040 On 05-November-26	9.91	Put	Bond Future	753.1200	958.2400	0.7531	0.9582	0
17/06/2026	2040 On 05-November-26	10.67	Call	Bond Future	13219.0200	12244.3000	13.2190	12.2443	0
17/06/2026	2040 On 05-November-26	10.67	Put	Bond Future	312.4500	406.8600	0.3125	0.4069	2,300
17/06/2026	2040 On 05-November-26	11.06	Call	Bond Future	15558.2800	14553.1200	15.5583	14.5531	0
17/06/2026	2040 On 05-November-26	11.06	Put	Bond Future	203.8400	267.8100	0.2038	0.2678	0
17/06/2026	2040 On 05-November-26	11.27	Call	Bond Future	16793.3300	15775.9100	16.7933	15.7759	0
17/06/2026	2040 On 05-November-26	11.27	Put	Bond Future	161.3600	213.0700	0.1614	0.2131	2,300
17/06/2026	2040 On 04-February-27			Bond Future	8.8850	9.0283	101.0947	100.0052	0

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17/06/2026	2040 On 04-February-27	8.78	Call	Bond Future	3186.9800	2703.6300	3.1870	2.7036	2,300
17/06/2026	2040 On 04-February-27	8.78	Put	Bond Future	3995.4900	4601.6600	3.9955	4.6017	0
17/06/2026	2040 On 04-February-27	9.67	Call	Bond Future	7407.4500	6634.7100	7.4075	6.6347	0
17/06/2026	2040 On 04-February-27	9.67	Put	Bond Future	1637.6200	1954.4000	1.6376	1.9544	2,300
17/06/2026	2040 On 04-February-27	9.93	Call	Bond Future	8871.2400	8040.3900	8.8712	8.0404	0
17/06/2026	2040 On 04-February-27	9.93	Put	Bond Future	1292.9600	1551.6300	1.2930	1.5516	0
17/06/2026	2040 On 04-February-27	10.17	Call	Bond Future	10253.4900	9378.8300	10.2535	9.3788	0
17/06/2026	2040 On 04-February-27	10.17	Put	Bond Future	1048.8900	1263.7500	1.0489	1.2638	2,300
17/06/2026	2040 On 06-May-27			Bond Future	8.9163	9.0645	103.0911	101.9806	0
17/06/2026	2040 On 06-May-27	8.88	Call	Bond Future	3906.1500	3377.8100	3.9062	3.3778	0
17/06/2026	2040 On 06-May-27	8.88	Put	Bond Future	4181.0500	4763.2400	4.1811	4.7632	0
17/06/2026	2040 On 05-August-27			Bond Future	8.9468	9.1001	100.6586	99.5259	0
17/06/2026	2040 On 05-August-27	9.33	Call	Bond Future	6067.7800	5398.6200	6.0678	5.3986	0
17/06/2026	2040 On 05-August-27	9.33	Put	Bond Future	3269.9400	3733.4700	3.2699	3.7335	0
17/06/2026	2043 On 06-August-26			Bond Future	125.1892	125.1491	125.1892	125.1491	3,416
17/06/2026	2043 On 06-August-26	110.88	Call	Bond Future	14311.0164	14271.4740	14.3110	14.2715	0
17/06/2026	2043 On 06-August-26	110.88	Put	Bond Future	1.8564	2.3840	0.0019	0.0024	0
17/06/2026	2043 On 05-November-26			Bond Future	127.5410	127.5011	127.5410	127.5011	0
17/06/2026	2043 On 05-November-26	112.84	Call	Bond Future	14773.8144	14738.1533	14.7738	14.7382	0
17/06/2026	2043 On 05-November-26	112.84	Put	Bond Future	72.8344	77.0233	0.0728	0.0770	0
17/06/2026	2043 On 04-February-27			Bond Future	126.9859	126.9528	126.9859	126.9528	0
17/06/2026	2043 On 04-February-27	117.63	Call	Bond Future	10144.4149	10126.1640	10.1444	10.1262	0
17/06/2026	2043 On 04-February-27	117.63	Put	Bond Future	788.5149	803.3740	0.7885	0.8034	0
17/06/2026	2043 On 06-May-27			Bond Future	129.5209	129.4877	129.5209	129.4877	0
17/06/2026	2043 On 06-May-27	127.48	Call	Bond Future	5407.0420	5400.5338	5.4070	5.4005	0
17/06/2026	2043 On 06-May-27	127.48	Put	Bond Future	3366.1520	3392.8138	3.3662	3.3928	0
17/06/2026	2043 On 05-August-27			Bond Future	129.1375	129.1122	129.1375	129.1122	0
17/06/2026	2043 On 05-August-27	129.56	Call	Bond Future	4543.8697	4542.5551	4.5439	4.5426	0
17/06/2026	2043 On 05-August-27	129.56	Put	Bond Future	4966.3897	4990.4051	4.9664	4.9904	0
17/06/2026	2044 On 06-August-26			Bond Future	8.9563	9.0750	98.4749	97.4582	51,886
17/06/2026	2044 On 06-August-26	9.00	Call	Bond Future	2209.3300	1740.5800	2.2093	1.7406	0
17/06/2026	2044 On 06-August-26	9.00	Put	Bond Future	1832.9800	2380.9700	1.8330	2.3810	7,000
17/06/2026	2044 On 06-August-26	9.25	Call	Bond Future	3537.8100	2906.6500	3.5378	2.9067	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2026	2044 On 06-August-26	9.25	Put	Bond Future	1050.7600	1436.3400	1.0508	1.4363	7,000
17/06/2026	2044 On 06-August-26	9.75	Call	Bond Future	6835.8300	5981.0900	6.8358	5.9811	0
17/06/2026	2044 On 06-August-26	9.75	Put	Bond Future	328.0800	490.0800	0.3281	0.4901	14,500
17/06/2026	2044 On 06-August-26	12.42	Call	Bond Future	24145.5300	23129.0200	24.1455	23.1290	0
17/06/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.1700	0.4000	0.0002	0.0004	0
17/06/2026	2044 On 05-November-26			Bond Future	8.9921	9.1142	100.3013	99.2666	92,040
17/06/2026	2044 On 05-November-26	11.34	Call	Bond Future	17545.3800	16569.5100	17.5454	16.5695	0
17/06/2026	2044 On 05-November-26	11.34	Put	Bond Future	217.0500	275.9400	0.2171	0.2759	0
17/06/2026	2044 On 04-February-27			Bond Future	9.0331	9.1590	97.7785	96.7241	0
17/06/2026	2044 On 04-February-27	10.18	Call	Bond Future	10361.9700	9541.2300	10.3620	9.5412	0
17/06/2026	2044 On 04-February-27	10.18	Put	Bond Future	1352.3400	1586.0100	1.3523	1.5860	0
17/06/2026	2044 On 06-May-27			Bond Future	9.0647	9.1944	99.7094	98.6347	0
17/06/2026	2044 On 06-May-27	9.08	Call	Bond Future	4589.1300	4056.7400	4.5891	4.0567	0
17/06/2026	2044 On 06-May-27	9.08	Put	Bond Future	4461.6000	5003.9200	4.4616	5.0039	0
17/06/2026	2044 On 05-August-27			Bond Future	9.0957	9.2293	97.3341	96.2379	0
17/06/2026	2044 On 05-August-27	9.44	Call	Bond Future	6587.3400	5946.1400	6.5873	5.9461	0
17/06/2026	2044 On 05-August-27	9.44	Put	Bond Future	3799.7600	4254.8000	3.7998	4.2548	0
17/06/2026	2046 On 06-August-26			Bond Future	147.0956	146.1888	147.0956	146.1888	18,596
17/06/2026	2046 On 06-August-26	122.38	Call	Bond Future	24715.6400	23808.7700	24.7156	23.8088	0
17/06/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2046 On 05-November-26			Bond Future	147.4963	146.5808	147.4963	146.5808	0
17/06/2026	2046 On 05-November-26	125.48	Call	Bond Future	22016.2800	21100.8400	22.0163	21.1008	0
17/06/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2046 On 04-February-27			Bond Future	150.2667	149.3334	150.2667	149.3334	0
17/06/2026	2046 On 04-February-27	131.09	Call	Bond Future	19176.6500	18243.4000	19.1767	18.2434	0
17/06/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2046 On 06-May-27			Bond Future	150.8480	149.9028	150.8480	149.9028	0
17/06/2026	2046 On 06-May-27	148.99	Call	Bond Future	1857.9900	912.7700	1.8580	0.9128	0
17/06/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2046 On 05-August-27			Bond Future	153.9216	152.9572	153.9216	152.9572	0
17/06/2026	2046 On 05-August-27	149.17	Call	Bond Future	4751.5900	3787.2300	4.7516	3.7872	0
17/06/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2050 On 06-August-26			Bond Future	149.3049	147.9866	149.3049	147.9866	18,177

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2026	2050 On 06-August-26	123.27	Call	Bond Future	26034.8800	24716.6100	26.0349	24.7166	0
17/06/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2050 On 05-November-26			Bond Future	152.1093	150.7676	152.1093	150.7676	0
17/06/2026	2050 On 05-November-26	123.84	Call	Bond Future	28269.2600	26927.6100	28.2693	26.9276	0
17/06/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2050 On 04-February-27			Bond Future	152.4355	151.0749	152.4355	151.0749	0
17/06/2026	2050 On 04-February-27	132.39	Call	Bond Future	20045.5000	18684.9000	20.0455	18.6849	0
17/06/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2050 On 06-May-27			Bond Future	155.4778	154.0910	155.4778	154.0910	0
17/06/2026	2050 On 06-May-27	150.46	Call	Bond Future	5017.7800	3630.9600	5.0178	3.6310	0
17/06/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	2050 On 05-August-27			Bond Future	156.0515	154.6439	156.0515	154.6439	0
17/06/2026	2050 On 05-August-27	152.97	Call	Bond Future	3081.4700	1673.8600	3.0815	1.6739	0
17/06/2026	2050 On 05-August-27	152.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	AL37 On 06-August-26			Index Future	1303.9400	1289.9320	1303.9400	1,289.9320	0
17/06/2026	AL37 On 05-November-26			Index Future	1328.3770	1314.1140	1328.3770	1,314.1140	0
17/06/2026	AL37 On 04-February-27			Index Future	1353.0190	1338.4870	1353.0190	1,338.4870	0
17/06/2026	AL37 On 06-May-27			Index Future	1379.7100	1364.8960	1379.7100	1,364.8960	0
17/06/2026	AL37 On 05-August-27			Index Future	1407.2350	1392.1280	1407.2350	1,392.1280	0
17/06/2026	AL7T On 06-August-26			Index Future	1710.5430	1675.0670	1710.5430	1,675.0670	0
17/06/2026	AL7T On 05-November-26			Index Future	1742.6000	1706.4700	1742.6000	1,706.4700	0
17/06/2026	AL7T On 04-February-27			Index Future	1774.9260	1738.1200	1774.9260	1,738.1200	0
17/06/2026	AL7T On 06-May-27			Index Future	1809.9400	1772.4130	1809.9400	1,772.4130	0
17/06/2026	AL7T On 05-August-27			Index Future	1846.0490	1807.7760	1846.0490	1,807.7760	0
17/06/2026	ALBI On 06-August-26			Index Future	1442.8610	1414.9170	1442.8610	1,414.9170	73
17/06/2026	ALBI On 05-November-26			Index Future	1469.9010	1441.4430	1469.9010	1,441.4430	0
17/06/2026	ALBI On 04-February-27			Index Future	1497.1680	1468.1770	1497.1680	1,468.1770	0
17/06/2026	ALBI On 06-May-27			Index Future	1526.7030	1497.1450	1526.7030	1,497.1450	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2026	ALBI On 05-August-27			Index Future	1557.1610	1527.0150	1557.1610	1,527.0150	0
17/06/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/06/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/06/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/06/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C431 On 31-January-31			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
17/06/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	ES33 On 06-August-26			Bond Future	8.7007	8.8568	96.7879	96.0109	0
17/06/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14919.2700	14142.2300	14.9193	14.1422	0
17/06/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	ES33 On 05-November-26			Bond Future	8.7487	8.9120	94.8124	94.0216	0
17/06/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9484.0000	8693.1900	9.4840	8.6932	0
17/06/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	ES33 On 04-February-27			Bond Future	8.8084	8.9800	96.5930	95.7868	0
17/06/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4096.4200	3290.2000	4.0964	3.2902	0
17/06/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	ES33 On 06-May-27			Bond Future	8.8437	9.0238	94.7248	93.9030	0
17/06/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	ES33 On 06-May-27	8.80	Put	Bond Future	200.4800	1022.3100	0.2005	1.0223	0
17/06/2026	ES33 On 05-August-27			Bond Future	8.8754	9.0650	96.6552	95.8168	0
17/06/2026	ES33 On 05-August-27	9.27	Call	Bond Future	1734.8000	896.3800	1.7348	0.8964	0
17/06/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	ES42 On 06-August-26			Bond Future	9.2545	9.4039	96.3254	95.1662	0
17/06/2026	ES42 On 06-August-26	12.65	Call	Bond Future	21851.0900	20691.8900	21.8511	20.6919	0
17/06/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	ES42 On 05-November-26			Bond Future	9.3005	9.4546	93.8706	92.6905	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2026	ES42 On 05-November-26	11.66	Call	Bond Future	15905.8000	14725.6700	15.9058	14.7257	0
17/06/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	ES42 On 04-February-27			Bond Future	9.3522	9.5113	95.6331	94.4303	0
17/06/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6773.2300	5570.3700	6.7732	5.5704	0
17/06/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	ES42 On 06-May-27			Bond Future	9.3914	9.5557	93.2775	92.0511	0
17/06/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	ES42 On 06-May-27	9.33	Put	Bond Future	464.8100	1691.2100	0.4648	1.6912	0
17/06/2026	ES42 On 05-August-27			Bond Future	9.4284	9.5979	95.1786	93.9274	0
17/06/2026	ES42 On 05-August-27	9.84	Call	Bond Future	2996.6000	1745.3800	2.9966	1.7454	0
17/06/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	GOVI On 06-August-26			GOVI	1416.1910	1388.0920	1416.1910	1,388.0920	734
17/06/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2271910.0000	1990920.0000	227.1910	199.0920	0
17/06/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	GOVI On 05-November-26			GOVI	1442.7310	1414.1140	1442.7310	1,414.1140	2
17/06/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1657310.0000	1371140.0000	165.7310	137.1140	0
17/06/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	GOVI On 04-February-27			GOVI	1469.4950	1440.3420	1469.4950	1,440.3420	0
17/06/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1004950.0000	713420.0000	100.4950	71.3420	0
17/06/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	GOVI On 06-May-27			GOVI	1498.4830	1468.7610	1498.4830	1,468.7610	0
17/06/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	714830.0000	417610.0000	71.4830	41.7610	0
17/06/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	GOVI On 05-August-27			GOVI	1528.3790	1498.0650	1528.3790	1,498.0650	0
17/06/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	633790.0000	330650.0000	63.3790	33.0650	0
17/06/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/06/2026	I258 On 06-August-26			Bond Future	135.9564	134.5236	135.9564	134.5236	0
17/06/2026	I258 On 06-August-26	112.95	Call	Bond Future	23007.8195	21577.0541	23.0078	21.5771	0
17/06/2026	I258 On 06-August-26	112.95	Put	Bond Future	1.4495	3.4741	0.0014	0.0035	0
17/06/2026	I258 On 05-November-26			Bond Future	138.5103	137.0518	138.5103	137.0518	0
17/06/2026	I258 On 05-November-26	114.95	Call	Bond Future	23651.5160	22230.2662	23.6515	22.2303	0
17/06/2026	I258 On 05-November-26	114.95	Put	Bond Future	91.1960	128.4462	0.0912	0.1284	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2026	I258 On 04-February-27			Bond Future	138.1615	136.6829	138.1615	136.6829	0
17/06/2026	I258 On 04-February-27	118.90	Call	Bond Future	19893.9140	18562.5428	19.8939	18.5625	0
17/06/2026	I258 On 04-February-27	118.90	Put	Bond Future	632.4240	779.6828	0.6324	0.7797	0
17/06/2026	I258 On 06-May-27			Bond Future	140.9194	139.4120	140.9194	139.4120	0
17/06/2026	I258 On 06-May-27	134.78	Call	Bond Future	10424.7968	9472.0037	10.4248	9.4720	0
17/06/2026	I258 On 06-May-27	134.78	Put	Bond Future	4285.4368	4840.0337	4.2854	4.8400	0
17/06/2026	I258 On 05-August-27			Bond Future	140.7682	139.2387	140.7682	139.2387	0
17/06/2026	I258 On 05-August-27	138.93	Call	Bond Future	8725.1538	7903.0666	8.7252	7.9031	0
17/06/2026	I258 On 05-August-27	138.93	Put	Bond Future	6886.9938	7594.3966	6.8870	7.5944	0
17/06/2026	IGOV On 06-August-26			Index Future	457.7820	454.5470	457.7820	454.5470	250
17/06/2026	IGOV On 05-November-26			Index Future	466.4730	463.1790	466.4730	463.1790	8
17/06/2026	IGOV On 04-February-27			Index Future	475.2360	471.8790	475.2360	471.8790	0
17/06/2026	IGOV On 06-May-27			Index Future	484.7190	481.2950	484.7190	481.2950	0
17/06/2026	IGOV On 05-August-27			Index Future	494.4940	491.0020	494.4940	491.0020	0
17/06/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/06/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/06/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/06/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/06/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/06/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/06/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/06/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/06/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/06/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/06/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/06/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
17/06/2026	R033 On 06-August-26			Bond Future	8.0600	8.2107	113.4612	112.6555	9,292
17/06/2026	R033 On 06-August-26	10.25	Call	Bond Future	11011.6500	10211.3000	11.0117	10.2113	0
17/06/2026	R033 On 06-August-26	10.25	Put	Bond Future	4.7400	10.1000	0.0047	0.0101	0
17/06/2026	R033 On 05-November-26			Bond Future	8.0841	8.2424	110.5230	109.7034	0
17/06/2026	R033 On 05-November-26	9.33	Call	Bond Future	6593.7300	5896.2800	6.5937	5.8963	0
17/06/2026	R033 On 05-November-26	9.33	Put	Bond Future	347.5600	469.7500	0.3476	0.4698	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2026	R033 On 04-February-27			Bond Future	8.1163	8.2833	112.5724	111.7370	0
17/06/2026	R033 On 04-February-27	8.65	Call	Bond Future	3896.6300	3357.0000	3.8966	3.3570	0
17/06/2026	R033 On 04-February-27	8.65	Put	Bond Future	1255.1200	1550.9200	1.2551	1.5509	0
17/06/2026	R033 On 06-May-27			Bond Future	8.1231	8.2993	109.7506	108.8992	0
17/06/2026	R033 On 06-May-27	7.93	Call	Bond Future	1982.9800	1631.2100	1.9830	1.6312	0
17/06/2026	R033 On 06-May-27	7.93	Put	Bond Future	2925.8800	3425.4700	2.9259	3.4255	0
17/06/2026	R033 On 05-August-27			Bond Future	8.1244	8.3107	111.9634	111.0951	0
17/06/2026	R033 On 05-August-27	8.54	Call	Bond Future	3754.5400	3240.3300	3.7545	3.2403	0
17/06/2026	R033 On 05-August-27	8.54	Put	Bond Future	1829.7900	2183.8900	1.8298	2.1839	0
17/06/2026	R035 On 06-August-26			Bond Future	8.2243	8.3741	107.9116	106.9867	88,380
17/06/2026	R035 On 06-August-26	7.70	Call	Bond Future	326.5500	205.8400	0.3266	0.2058	4,876
17/06/2026	R035 On 06-August-26	7.70	Put	Bond Future	3648.8900	4453.0900	3.6489	4.4531	0
17/06/2026	R035 On 06-August-26	7.90	Call	Bond Future	588.3400	386.2100	0.5883	0.3862	0
17/06/2026	R035 On 06-August-26	7.90	Put	Bond Future	2627.3500	3350.1300	2.6274	3.3501	0
17/06/2026	R035 On 06-August-26	7.95	Call	Bond Future	674.4600	447.4300	0.6745	0.4474	4,876
17/06/2026	R035 On 06-August-26	7.95	Put	Bond Future	2395.7300	3093.6100	2.3957	3.0936	0
17/06/2026	R035 On 06-August-26	8.29	Call	Bond Future	1583.2200	1147.5800	1.5832	1.1476	1,000
17/06/2026	R035 On 06-August-26	8.29	Put	Bond Future	1176.0900	1665.3600	1.1761	1.6654	0
17/06/2026	R035 On 06-August-26	8.34	Call	Bond Future	1764.1600	1295.9600	1.7642	1.2960	0
17/06/2026	R035 On 06-August-26	8.34	Put	Bond Future	1048.7200	1505.4300	1.0487	1.5054	4,876
17/06/2026	R035 On 06-August-26	8.71	Call	Bond Future	3381.6200	2702.8600	3.3816	2.7029	350
17/06/2026	R035 On 06-August-26	8.71	Put	Bond Future	421.1200	667.2700	0.4211	0.6673	0
17/06/2026	R035 On 06-August-26	8.79	Call	Bond Future	3780.6500	3066.9600	3.7807	3.0670	1,000
17/06/2026	R035 On 06-August-26	8.79	Put	Bond Future	343.0600	554.2800	0.3431	0.5543	0
17/06/2026	R035 On 06-August-26	9.13	Call	Bond Future	5576.1100	4756.9400	5.5761	4.7569	200
17/06/2026	R035 On 06-August-26	9.13	Put	Bond Future	143.2400	248.9800	0.1432	0.2490	0
17/06/2026	R035 On 06-August-26	9.21	Call	Bond Future	6011.5300	5175.8800	6.0115	5.1759	0
17/06/2026	R035 On 06-August-26	9.21	Put	Bond Future	116.6800	205.9400	0.1167	0.2059	350
17/06/2026	R035 On 06-August-26	9.22	Call	Bond Future	6066.1000	5228.5600	6.0661	5.2286	250
17/06/2026	R035 On 06-August-26	9.22	Put	Bond Future	113.7100	201.0800	0.1137	0.2011	0
17/06/2026	R035 On 06-August-26	9.39	Call	Bond Future	6997.6500	6133.3200	6.9977	6.1333	0
17/06/2026	R035 On 06-August-26	9.39	Put	Bond Future	73.6100	134.1900	0.0736	0.1342	1,000
17/06/2026	R035 On 06-August-26	9.63	Call	Bond Future	8314.4600	7425.3800	8.3145	7.4254	0
17/06/2026	R035 On 06-August-26	9.63	Put	Bond Future	39.9600	75.7900	0.0400	0.0758	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2026	R035 On 06-August-26	9.71	Call	Bond Future	8751.8400	7856.9700	8.7518	7.8570	0
17/06/2026	R035 On 06-August-26	9.71	Put	Bond Future	32.6500	62.6900	0.0327	0.0627	350
17/06/2026	R035 On 06-August-26	9.72	Call	Bond Future	8806.4300	7910.9000	8.8064	7.9109	0
17/06/2026	R035 On 06-August-26	9.72	Put	Bond Future	31.8400	61.2200	0.0318	0.0612	250
17/06/2026	R035 On 06-August-26	10.13	Call	Bond Future	11021.5900	10108.6500	11.0216	10.1087	0
17/06/2026	R035 On 06-August-26	10.13	Put	Bond Future	11.5800	23.5500	0.0116	0.0236	200
17/06/2026	R035 On 06-August-26	10.22	Call	Bond Future	11500.8000	10585.7500	11.5008	10.5858	0
17/06/2026	R035 On 06-August-26	10.22	Put	Bond Future	9.3200	19.1800	0.0093	0.0192	250
17/06/2026	R035 On 06-August-26	11.06	Call	Bond Future	15831.3100	14907.1300	15.8313	14.9071	0
17/06/2026	R035 On 06-August-26	11.06	Put	Bond Future	0.4700	1.2000	0.0005	0.0012	0
17/06/2026	R035 On 05-November-26			Bond Future	8.2522	8.4081	105.4106	104.4694	28,619
17/06/2026	R035 On 05-November-26	7.97	Call	Bond Future	1414.1500	1096.2300	1.4142	1.0962	600
17/06/2026	R035 On 05-November-26	7.97	Put	Bond Future	3144.7400	3767.9400	3.1447	3.7679	0
17/06/2026	R035 On 05-November-26	8.47	Call	Bond Future	2923.3700	2401.6400	2.9234	2.4016	0
17/06/2026	R035 On 05-November-26	8.47	Put	Bond Future	1612.0800	2031.4700	1.6121	2.0315	600
17/06/2026	R035 On 05-November-26	8.80	Call	Bond Future	4283.6600	3643.7900	4.2837	3.6438	200
17/06/2026	R035 On 05-November-26	8.80	Put	Bond Future	1026.4400	1327.6900	1.0264	1.3277	0
17/06/2026	R035 On 05-November-26	8.97	Call	Bond Future	5057.5300	4367.7200	5.0575	4.3677	0
17/06/2026	R035 On 05-November-26	8.97	Put	Bond Future	816.4700	1067.7800	0.8165	1.0678	600
17/06/2026	R035 On 05-November-26	9.30	Call	Bond Future	6647.5900	5882.0000	6.6476	5.8820	0
17/06/2026	R035 On 05-November-26	9.30	Put	Bond Future	532.0500	707.5800	0.5321	0.7076	200
17/06/2026	R035 On 05-November-26	9.80	Call	Bond Future	9153.4700	8313.5100	9.1535	8.3135	0
17/06/2026	R035 On 05-November-26	9.80	Put	Bond Future	284.1900	385.3500	0.2842	0.3854	200
17/06/2026	R035 On 05-November-26	10.03	Call	Bond Future	10317.5100	9455.1100	10.3175	9.4551	0
17/06/2026	R035 On 05-November-26	10.03	Put	Bond Future	215.4400	294.1600	0.2154	0.2942	0
17/06/2026	R035 On 04-February-27			Bond Future	8.2876	8.4506	107.3654	106.4063	0
17/06/2026	R035 On 04-February-27	7.70	Call	Bond Future	1296.8300	1031.1800	1.2968	1.0312	3,000
17/06/2026	R035 On 04-February-27	7.70	Put	Bond Future	4850.2900	5543.7300	4.8503	5.5437	0
17/06/2026	R035 On 04-February-27	8.20	Call	Bond Future	2380.1900	1957.8500	2.3802	1.9579	3,000
17/06/2026	R035 On 04-February-27	8.20	Put	Bond Future	2900.0600	3436.8100	2.9001	3.4368	0
17/06/2026	R035 On 04-February-27	8.43	Call	Bond Future	3103.2200	2602.6100	3.1032	2.6026	1,050
17/06/2026	R035 On 04-February-27	8.43	Put	Bond Future	2264.6300	2723.1100	2.2646	2.7231	0
17/06/2026	R035 On 04-February-27	8.85	Call	Bond Future	4712.2800	4083.6700	4.7123	4.0837	0
17/06/2026	R035 On 04-February-27	8.85	Put	Bond Future	1451.3100	1781.7900	1.4513	1.7818	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2026	R035 On 04-February-27	8.93	Call	Bond Future	5050.2900	4400.6800	5.0503	4.4007	0
17/06/2026	R035 On 04-February-27	8.93	Put	Bond Future	1336.2800	1645.7600	1.3363	1.6458	1,050
17/06/2026	R035 On 04-February-27	9.02	Call	Bond Future	5439.1600	4767.2800	5.4392	4.7673	0
17/06/2026	R035 On 04-February-27	9.02	Put	Bond Future	1218.6400	1505.8500	1.2186	1.5059	0
17/06/2026	R035 On 04-February-27	9.43	Call	Bond Future	7306.8200	6552.1300	7.3068	6.5521	0
17/06/2026	R035 On 04-February-27	9.43	Put	Bond Future	820.4100	1024.8100	0.8204	1.0248	1,050
17/06/2026	R035 On 06-May-27			Bond Future	8.2986	8.4686	104.9786	104.0012	0
17/06/2026	R035 On 06-May-27	8.25	Call	Bond Future	2792.1000	2339.5600	2.7921	2.3396	0
17/06/2026	R035 On 06-May-27	8.25	Put	Bond Future	3073.2800	3598.1700	3.0733	3.5982	0
17/06/2026	R035 On 05-August-27			Bond Future	8.3055	8.4834	107.0951	106.0982	0
17/06/2026	R035 On 05-August-27	8.72	Call	Bond Future	4550.7300	3958.0300	4.5507	3.9580	0
17/06/2026	R035 On 05-August-27	8.72	Put	Bond Future	2246.2900	2650.5400	2.2463	2.6505	0
17/06/2026	R038 On 06-August-26			Bond Future	8.6202	8.7751	120.3169	119.0779	2,334
17/06/2026	R038 On 06-August-26	11.77	Call	Bond Future	21960.2000	20721.4600	21.9602	20.7215	0
17/06/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.1700	0.4800	0.0002	0.0005	0
17/06/2026	R038 On 05-November-26			Bond Future	8.6571	8.8175	117.0648	115.8038	2,582
17/06/2026	R038 On 05-November-26	10.72	Call	Bond Future	15088.7400	13912.3200	15.0887	13.9123	0
17/06/2026	R038 On 05-November-26	10.72	Put	Bond Future	229.9100	314.4100	0.2299	0.3144	0
17/06/2026	R038 On 04-February-27			Bond Future	8.7002	8.8668	119.2355	117.9505	0
17/06/2026	R038 On 04-February-27	9.60	Call	Bond Future	8146.7400	7202.2700	8.1467	7.2023	0
17/06/2026	R038 On 04-February-27	9.60	Put	Bond Future	1436.6200	1777.1100	1.4366	1.7771	0
17/06/2026	R038 On 06-May-27			Bond Future	8.7266	8.8995	116.1037	114.7941	0
17/06/2026	R038 On 06-May-27	8.71	Call	Bond Future	3946.1100	3321.5900	3.9461	3.3216	0
17/06/2026	R038 On 06-May-27	8.71	Put	Bond Future	4072.8700	4758.0100	4.0729	4.7580	0
17/06/2026	R038 On 05-August-27			Bond Future	8.7504	8.9300	118.4448	117.1089	0
17/06/2026	R038 On 05-August-27	9.15	Call	Bond Future	6116.3400	5326.9300	6.1163	5.3269	0
17/06/2026	R038 On 05-August-27	9.15	Put	Bond Future	3172.6000	3719.0200	3.1726	3.7190	0
17/06/2026	R053 On 06-August-26			Bond Future	8.8257	8.9439	132.7695	131.2927	60,667
17/06/2026	R053 On 06-August-26	8.10	Call	Bond Future	382.8000	268.3700	0.3828	0.2684	530
17/06/2026	R053 On 06-August-26	8.10	Put	Bond Future	10114.4900	11476.8000	10.1145	11.4768	0
17/06/2026	R053 On 06-August-26	8.60	Call	Bond Future	1664.6800	1244.3000	1.6647	1.2443	0
17/06/2026	R053 On 06-August-26	8.60	Put	Bond Future	4566.9500	5623.3100	4.5670	5.6233	0
17/06/2026	R053 On 06-August-26	9.10	Call	Bond Future	4942.5900	4038.0000	4.9426	4.0380	530

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2026	R053 On 06-August-26	9.10	Put	Bond Future	1557.6700	2129.8200	1.5577	2.1298	530
17/06/2026	R053 On 06-August-26	9.60	Call	Bond Future	9663.5500	8426.2200	9.6636	8.4262	0
17/06/2026	R053 On 06-August-26	9.60	Put	Bond Future	481.1500	720.5600	0.4812	0.7206	530
17/06/2026	R053 On 06-August-26	12.28	Call	Bond Future	33658.4400	32182.0500	33.6584	32.1821	0
17/06/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.2500	0.6000	0.0003	0.0006	0
17/06/2026	R053 On 05-November-26			Bond Future	8.8566	8.9779	129.3700	127.8670	4,382
17/06/2026	R053 On 05-November-26	11.21	Call	Bond Future	24880.5200	23457.9400	24.8805	23.4579	0
17/06/2026	R053 On 05-November-26	11.21	Put	Bond Future	286.2400	366.6800	0.2862	0.3667	0
17/06/2026	R053 On 04-February-27			Bond Future	8.8915	9.0163	131.7689	130.2374	0
17/06/2026	R053 On 04-February-27	9.99	Call	Bond Future	14491.7700	13307.5000	14.4918	13.3075	0
17/06/2026	R053 On 04-February-27	9.99	Put	Bond Future	1996.1200	2343.3700	1.9961	2.3434	0
17/06/2026	R053 On 06-May-27			Bond Future	8.9145	9.0426	128.5062	126.9452	0
17/06/2026	R053 On 06-May-27	8.92	Call	Bond Future	6549.5800	5776.6000	6.5496	5.7766	0
17/06/2026	R053 On 06-May-27	8.92	Put	Bond Future	6481.7700	7269.8500	6.4818	7.2699	0
17/06/2026	R053 On 05-August-27			Bond Future	8.9355	9.0671	131.0974	129.5050	0
17/06/2026	R053 On 05-August-27	9.28	Call	Bond Future	9528.7800	8591.5800	9.5288	8.5916	0
17/06/2026	R053 On 05-August-27	9.28	Put	Bond Future	5429.3400	6084.5300	5.4293	6.0845	0
17/06/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
17/06/2026	R186 On 06-August-26	8.57	Call	Bond Future	39.8000	40.5900	0.0398	0.0406	0
17/06/2026	R186 On 06-August-26	8.57	Put	Bond Future	39.8000	40.5900	0.0398	0.0406	0
17/06/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
17/06/2026	R186 On 05-November-26	8.12	Call	Bond Future	33.1000	33.3400	0.0331	0.0333	0
17/06/2026	R186 On 05-November-26	8.12	Put	Bond Future	33.1000	33.3400	0.0331	0.0333	0
17/06/2026	R202 On 06-August-26			Bond Future	303.0425	302.1654	303.0425	302.1654	1,245
17/06/2026	R202 On 06-August-26	278.86	Call	Bond Future	24182.5100	23305.4200	24.1825	23.3054	0
17/06/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	R202 On 05-November-26			Bond Future	308.7346	307.8436	308.7346	307.8436	0
17/06/2026	R202 On 05-November-26	280.46	Call	Bond Future	28274.6200	27383.5600	28.2746	27.3836	0
17/06/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	R202 On 04-February-27			Bond Future	308.9408	308.0479	308.9408	308.0479	0
17/06/2026	R202 On 04-February-27	294.73	Call	Bond Future	14210.7500	13317.8700	14.2108	13.3179	0
17/06/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	R202 On 06-May-27			Bond Future	315.1067	314.1974	315.1067	314.1974	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2026	R202 On 06-May-27	306.99	Call	Bond Future	8116.6500	7207.3500	8.1167	7.2074	0
17/06/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	R202 On 05-August-27			Bond Future	315.7942	314.8824	315.7942	314.8824	0
17/06/2026	R202 On 05-August-27	312.97	Call	Bond Future	2824.1700	1912.3700	2.8242	1.9124	0
17/06/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	R209 On 06-August-26			Bond Future	8.3907	8.5452	88.3201	87.4107	38,037
17/06/2026	R209 On 06-August-26	11.39	Call	Bond Future	15653.9500	14745.1400	15.6540	14.7451	0
17/06/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.3800	0.9800	0.0004	0.0010	0
17/06/2026	R209 On 05-November-26			Bond Future	8.4194	8.5795	86.8065	85.8809	7,212
17/06/2026	R209 On 05-November-26	10.32	Call	Bond Future	10422.8100	9570.2700	10.4228	9.5703	0
17/06/2026	R209 On 05-November-26	10.32	Put	Bond Future	203.3700	276.4200	0.2034	0.2764	0
17/06/2026	R209 On 04-February-27			Bond Future	8.4541	8.6203	88.4163	87.4731	0
17/06/2026	R209 On 04-February-27	8.03	Call	Bond Future	1597.1800	1284.2600	1.5972	1.2843	3,237
17/06/2026	R209 On 04-February-27	8.03	Put	Bond Future	4064.6500	4694.8700	4.0647	4.6949	0
17/06/2026	R209 On 04-February-27	8.96	Call	Bond Future	4381.1500	3779.8300	4.3812	3.7798	0
17/06/2026	R209 On 04-February-27	8.96	Put	Bond Future	1550.1100	1891.9300	1.5501	1.8919	3,237
17/06/2026	R209 On 04-February-27	9.28	Call	Bond Future	5694.3000	5016.0100	5.6943	5.0160	0
17/06/2026	R209 On 04-February-27	9.28	Put	Bond Future	1133.0500	1397.9000	1.1331	1.3979	0
17/06/2026	R209 On 06-May-27			Bond Future	8.4716	8.6440	87.0088	86.0475	0
17/06/2026	R209 On 06-May-27	8.25	Call	Bond Future	2334.8400	1937.4100	2.3348	1.9374	4,620
17/06/2026	R209 On 06-May-27	8.25	Put	Bond Future	3590.1000	4154.0000	3.5901	4.1540	0
17/06/2026	R209 On 06-May-27	8.41	Call	Bond Future	2753.4900	2308.9100	2.7535	2.3089	0
17/06/2026	R209 On 06-May-27	8.41	Put	Bond Future	3100.0700	3616.8200	3.1001	3.6168	0
17/06/2026	R209 On 06-May-27	9.32	Call	Bond Future	5987.2700	5309.1300	5.9873	5.3091	0
17/06/2026	R209 On 06-May-27	9.32	Put	Bond Future	1385.2300	1668.4200	1.3852	1.6684	4,620
17/06/2026	R209 On 05-August-27			Bond Future	8.4860	8.6652	88.7630	87.7825	0
17/06/2026	R209 On 05-August-27	8.87	Call	Bond Future	4412.9500	3836.7900	4.4130	3.8368	0
17/06/2026	R209 On 05-August-27	8.87	Put	Bond Future	2328.5300	2732.9200	2.3285	2.7329	0
17/06/2026	R210 On 06-August-26			Bond Future	268.6645	268.6010	268.6645	268.6010	448
17/06/2026	R210 On 06-August-26	259.84	Call	Bond Future	8824.5100	8761.0100	8.8245	8.7610	0
17/06/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	R210 On 05-November-26			Bond Future	270.1296	270.0784	270.1296	270.0784	0
17/06/2026	R210 On 05-November-26	253.33	Call	Bond Future	16799.6200	16748.4100	16.7996	16.7484	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	R210 On 04-February-27			Bond Future	275.2036	275.1500	275.2036	275.1500	0
17/06/2026	R210 On 04-February-27	266.03	Call	Bond Future	9173.5700	9119.9800	9.1736	9.1200	0
17/06/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	R210 On 06-May-27			Bond Future	277.0308	276.9865	277.0308	276.9865	0
17/06/2026	R210 On 06-May-27	271.13	Call	Bond Future	5900.8400	5856.5000	5.9008	5.8565	0
17/06/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	R210 On 05-August-27			Bond Future	282.6753	282.6304	282.6753	282.6304	0
17/06/2026	R210 On 05-August-27	276.01	Call	Bond Future	6665.2800	6620.4400	6.6653	6.6204	0
17/06/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	R213 On 06-August-26			Bond Future	7.8569	7.9670	99.9058	99.5003	56,347
17/06/2026	R213 On 06-August-26	9.69	Call	Bond Future	6497.5600	6098.1100	6.4976	6.0981	0
17/06/2026	R213 On 06-August-26	9.69	Put	Bond Future	7.9400	13.9500	0.0079	0.0140	0
17/06/2026	R213 On 05-November-26			Bond Future	7.8770	7.9942	98.2074	97.7953	0
17/06/2026	R213 On 05-November-26	8.75	Call	Bond Future	3395.4400	3075.6100	3.3954	3.0756	0
17/06/2026	R213 On 05-November-26	8.75	Put	Bond Future	377.4100	469.7000	0.3774	0.4697	0
17/06/2026	R213 On 04-February-27			Bond Future	7.9082	8.0341	100.0288	99.6085	0
17/06/2026	R213 On 04-February-27	8.14	Call	Bond Future	1890.3700	1658.0400	1.8904	1.6580	0
17/06/2026	R213 On 04-February-27	8.14	Put	Bond Future	1118.4700	1306.3900	1.1185	1.3064	0
17/06/2026	R213 On 06-May-27			Bond Future	7.8988	8.0339	98.4490	98.0209	0
17/06/2026	R213 On 06-May-27	7.56	Call	Bond Future	1043.7600	887.8600	1.0438	0.8879	0
17/06/2026	R213 On 06-May-27	7.56	Put	Bond Future	2126.9800	2399.1400	2.1270	2.3991	0
17/06/2026	R213 On 06-May-27	8.13	Call	Bond Future	1970.6600	1735.8200	1.9707	1.7358	2,830
17/06/2026	R213 On 06-May-27	8.13	Put	Bond Future	1239.6300	1432.8500	1.2396	1.4329	0
17/06/2026	R213 On 06-May-27	9.25	Call	Bond Future	4663.3900	4322.2400	4.6634	4.3222	0
17/06/2026	R213 On 06-May-27	9.25	Put	Bond Future	484.9200	571.8300	0.4849	0.5718	2,830
17/06/2026	R213 On 05-August-27			Bond Future	7.8789	8.0249	100.4337	99.9972	0
17/06/2026	R213 On 05-August-27	7.95	Call	Bond Future	1726.6600	1509.0100	1.7267	1.5090	1,200
17/06/2026	R213 On 05-August-27	7.95	Put	Bond Future	1513.8100	1732.6600	1.5138	1.7327	0
17/06/2026	R213 On 05-August-27	8.27	Call	Bond Future	2318.8500	2062.0300	2.3189	2.0620	0
17/06/2026	R213 On 05-August-27	8.27	Put	Bond Future	1154.6200	1334.3000	1.1546	1.3343	0
17/06/2026	R213 On 05-August-27	8.58	Call	Bond Future	2981.1300	2691.7700	2.9811	2.6918	0
17/06/2026	R213 On 05-August-27	8.58	Put	Bond Future	906.0900	1053.2300	0.9061	1.0532	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
17/06/2026	R214 On 06-August-26			Bond Future	8.8482	8.9972	83.8980	82.8648	24,495
17/06/2026	R214 On 06-August-26	11.97	Call	Bond Future	18272.4700	17239.7000	18.2725	17.2397	0
17/06/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.3000	0.7700	0.0003	0.0008	0
17/06/2026	R214 On 05-November-26			Bond Future	8.8849	9.0383	82.1564	81.1047	3,508
17/06/2026	R214 On 05-November-26	10.97	Call	Bond Future	13021.4900	12042.6400	13.0215	12.0426	0
17/06/2026	R214 On 05-November-26	10.97	Put	Bond Future	216.1500	289.0000	0.2162	0.2890	0
17/06/2026	R214 On 04-February-27			Bond Future	8.9275	9.0856	83.6800	82.6085	0
17/06/2026	R214 On 04-February-27	9.90	Call	Bond Future	7530.4800	6728.7300	7.5305	6.7287	0
17/06/2026	R214 On 04-February-27	9.90	Put	Bond Future	1241.9300	1511.7200	1.2419	1.5117	0
17/06/2026	R214 On 06-May-27			Bond Future	8.9534	9.1162	82.0315	80.9393	0
17/06/2026	R214 On 06-May-27	8.88	Call	Bond Future	3387.9100	2878.8000	3.3879	2.8788	0
17/06/2026	R214 On 06-May-27	8.88	Put	Bond Future	3886.9900	4470.1100	3.8870	4.4701	0
17/06/2026	R214 On 05-August-27			Bond Future	8.9776	9.1454	83.6854	82.5712	0
17/06/2026	R214 On 05-August-27	9.32	Call	Bond Future	5295.5200	4647.6100	5.2955	4.6476	0
17/06/2026	R214 On 05-August-27	9.32	Put	Bond Future	3044.6100	3510.8700	3.0446	3.5109	0
17/06/2026	R248 On 06-August-26			Bond Future	8.8968	9.0150	102.5175	101.4141	255,013
17/06/2026	R248 On 06-August-26	9.00	Call	Bond Future	2697.3300	2143.6800	2.6973	2.1437	0
17/06/2026	R248 On 06-August-26	9.00	Put	Bond Future	1732.9200	2282.6500	1.7329	2.2827	1,762
17/06/2026	R248 On 06-August-26	10.00	Call	Bond Future	9750.5100	8744.5700	9.7505	8.7446	0
17/06/2026	R248 On 06-August-26	10.00	Put	Bond Future	172.3900	269.8300	0.1724	0.2698	1,762
17/06/2026	R248 On 06-August-26	12.37	Call	Bond Future	25668.5100	24565.4200	25.6685	24.5654	0
17/06/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.2200	0.5100	0.0002	0.0005	0
17/06/2026	R248 On 05-November-26			Bond Future	8.9312	9.0526	99.9799	98.8570	37,553
17/06/2026	R248 On 05-November-26	11.31	Call	Bond Future	18987.3200	17927.1900	18.9873	17.9272	0
17/06/2026	R248 On 05-November-26	11.31	Put	Bond Future	232.2300	294.9900	0.2322	0.2950	0
17/06/2026	R248 On 04-February-27			Bond Future	8.9707	9.0957	101.8340	100.6897	0
17/06/2026	R248 On 04-February-27	10.11	Call	Bond Future	11156.3700	10265.5300	11.1564	10.2655	0
17/06/2026	R248 On 04-February-27	10.11	Put	Bond Future	1462.5800	1716.0000	1.4626	1.7160	0
17/06/2026	R248 On 06-May-27			Bond Future	8.9951	9.1234	99.4015	98.2353	260
17/06/2026	R248 On 06-May-27	9.05	Call	Bond Future	5167.2500	4573.4100	5.1673	4.5734	0
17/06/2026	R248 On 06-May-27	9.05	Put	Bond Future	4665.4800	5237.8600	4.6655	5.2379	0
17/06/2026	R248 On 05-August-27			Bond Future	9.0177	9.1497	101.4056	100.2160	0
17/06/2026	R248 On 05-August-27	9.37	Call	Bond Future	7205.9600	6505.5000	7.2060	6.5055	0
17/06/2026	R248 On 05-August-27	9.37	Put	Bond Future	4080.6900	4569.7800	4.0807	4.5698	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2026	R2R9 On 06-August-26			Bond Future	8.7307	8.8905	112.2485	110.9780	4,283
17/06/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	99128.9700	97858.4500	99.1290	97.8585	0
17/06/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	R2R9 On 05-November-26			Bond Future	8.7689	8.9342	109.3509	108.0578	0
17/06/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	98380.8400	97087.7300	98.3808	97.0877	0
17/06/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	R2R9 On 04-February-27			Bond Future	8.8131	8.9844	111.3785	110.0609	0
17/06/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9174.9000	8162.8800	9.1749	8.1629	0
17/06/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1248.9200	1554.5400	1.2489	1.5545	0
17/06/2026	R2R9 On 06-May-27			Bond Future	8.8417	9.0190	108.5961	107.2531	0
17/06/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	4019.3200	3375.1700	4.0193	3.3752	0
17/06/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4108.7100	4807.5800	4.1087	4.8076	0
17/06/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	4461.7100	3773.4600	4.4617	3.7735	250
17/06/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	3714.0600	4368.8300	3.7141	4.3688	0
17/06/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	7884.3600	6953.4300	7.8844	6.9534	0
17/06/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2016.1300	2428.2200	2.0161	2.4282	250
17/06/2026	R2R9 On 05-August-27			Bond Future	8.8680	9.0517	110.7857	109.4158	0
17/06/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	4280.1800	3629.5700	4.2802	3.6296	910
17/06/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	4641.9300	5361.2100	4.6419	5.3612	0
17/06/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	4584.4000	3904.2400	4.5844	3.9042	180
17/06/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	4343.7900	5033.5200	4.3438	5.0335	0
17/06/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	6135.1400	5327.6300	6.1351	5.3276	0
17/06/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3240.7500	3803.1300	3.2408	3.8031	0
17/06/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	7462.5600	6570.7500	7.4626	6.5708	0
17/06/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	2637.2800	3115.3600	2.6373	3.1154	910
17/06/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	8238.3800	7304.7500	8.2384	7.3048	0
17/06/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2361.7800	2798.0400	2.3618	2.7980	180
17/06/2026	R4R2 On 06-August-26			Bond Future	8.9317	9.0862	113.6370	112.2675	5,078
17/06/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	100219.7100	98850.2400	100.2197	98.8502	0
17/06/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2026	R4R2 On 05-November-26			Bond Future	8.9724	9.1317	110.6391	109.2452	423
17/06/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	99416.4800	98022.6100	99.4165	98.0226	0
17/06/2026	R4R2 On 05-November-26	98.76	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
17/06/2026	R4R2 On 04-February-27			Bond Future	9.0185	9.1832	112.6906	111.2703	0
17/06/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	10518.5200	9424.5500	10.5185	9.4246	0
17/06/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1436.3200	1762.6400	1.4363	1.7626	0
17/06/2026	R4R2 On 06-May-27			Bond Future	9.0506	9.2206	109.8081	108.3603	0
17/06/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4432.3600	3749.6300	4.4324	3.7496	0
17/06/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4868.6700	5633.7400	4.8687	5.6337	0
17/06/2026	R4R2 On 05-August-27			Bond Future	9.0807	9.2563	112.0221	110.5453	0
17/06/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	6846.5800	5985.2300	6.8466	5.9852	0
17/06/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	3855.8600	4471.3400	3.8559	4.4713	0
17/06/2026	RR87 On 06-August-26			Bond Future	7.1350	7.1405	100.9158	100.9138	0
17/06/2026	RR87 On 06-August-26	6.53	Call	Bond Future	1.5791	1.6900	0.0016	0.0017	0
17/06/2026	RR87 On 06-August-26	6.53	Put	Bond Future	215.6791	217.7400	0.2157	0.2177	0
17/06/2026	RR87 On 05-November-26			Bond Future	6.1760	6.1857	102.7869	102.7858	0
17/06/2026	RR87 On 05-November-26	5.27	Call	Bond Future	2.1611	2.1503	0.0022	0.0022	0
17/06/2026	RR87 On 05-November-26	5.27	Put	Bond Future	106.1511	107.2503	0.1062	0.1073	0
17/06/2026	RR88 On 06-August-26			Bond Future	7.4960	7.5196	104.4974	104.4691	0
17/06/2026	RR88 On 06-August-26	6.79	Call	Bond Future	4.6615	4.4429	0.0047	0.0044	0
17/06/2026	RR88 On 06-August-26	6.79	Put	Bond Future	854.0515	882.1529	0.8541	0.8822	0
17/06/2026	RR88 On 05-November-26			Bond Future	7.4684	7.4968	105.8022	105.7726	0
17/06/2026	RR88 On 05-November-26	6.71	Call	Bond Future	32.7320	30.4662	0.0327	0.0305	0
17/06/2026	RR88 On 05-November-26	6.71	Put	Bond Future	827.5420	854.8962	0.8275	0.8549	0
17/06/2026	RR88 On 04-February-27			Bond Future	7.4574	7.4951	103.9205	103.8888	0
17/06/2026	RR88 On 04-February-27	7.78	Call	Bond Future	485.8494	467.5719	0.4858	0.4676	0
17/06/2026	RR88 On 04-February-27	7.78	Put	Bond Future	215.5294	228.8919	0.2155	0.2289	0
17/06/2026	RR88 On 06-May-27			Bond Future	7.2376	7.2903	105.9722	105.9405	0
17/06/2026	RR88 On 06-May-27	7.89	Call	Bond Future	523.5470	502.1259	0.5235	0.5021	0
17/06/2026	RR88 On 06-May-27	7.89	Put	Bond Future	132.5370	142.8159	0.1325	0.1428	0
17/06/2026	RR88 On 05-August-27			Bond Future	6.5893	6.6779	102.8003	102.7681	0
17/06/2026	RR88 On 05-August-27	8.07	Call	Bond Future	569.8471	542.6597	0.5698	0.5427	0
17/06/2026	RR88 On 05-August-27	8.07	Put	Bond Future	34.9771	39.9597	0.0350	0.0400	0
17/06/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	X210 On 31-March-28			Bond Future	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
17/06/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/06/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0