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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	2029 On 05-February-26			Bond Future	144.8280	144.8499	144.8280	144.8499	1,850
14/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4717.9800	4739.9000	4.7180	4.7399	0
14/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2029 On 07-May-26			Bond Future	145.9811	146.0030	145.9811	146.0030	3,035
14/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4161.0900	4183.0100	4.1611	4.1830	0
14/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2029 On 06-August-26			Bond Future	148.6473	148.6691	148.6473	148.6691	0
14/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4547.3400	4569.0800	4.5473	4.5691	0
14/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2029 On 05-November-26			Bond Future	149.7852	149.8062	149.7852	149.8062	0
14/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2225.1800	2246.2000	2.2252	2.2462	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2029 On 04-February-27			Bond Future	152.4162	152.4364	152.4162	152.4364	0
14/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2696.1700	2716.3800	2.6962	2.7164	0
14/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2030 On 05-February-26			Bond Future	7.3688	7.3387	102.3572	102.4609	134,898
14/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	6978.3000	7082.0000	6.9783	7.0820	0
14/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2030 On 07-May-26			Bond Future	7.3876	7.3552	104.1752	104.2805	49,369
14/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	334.4600	374.9100	0.3345	0.3749	1,000
14/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	912.4900	847.6400	0.9125	0.8476	0
14/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1331.5200	1411.7200	1.3315	1.4117	1,000
14/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	292.5700	267.4700	0.2926	0.2675	0
14/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1889.0100	1978.5000	1.8890	1.9785	0
14/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	180.2600	164.4500	0.1803	0.1645	1,000
14/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6254.4000	6359.1700	6.2544	6.3592	0
14/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	6.7400	6.2100	0.0067	0.0062	0
14/01/2026	2030 On 06-August-26			Bond Future	7.4062	7.3712	102.0433	102.1501	19,282
14/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	508.7200	552.4500	0.5087	0.5525	1,000
14/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1108.0300	1045.0000	1.1080	1.0450	0
14/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1442.0200	1515.4800	1.4420	1.5155	1,000
14/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	522.8500	489.5500	0.5229	0.4896	0
14/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2278.3400	2364.6900	2.2783	2.3647	0
14/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	312.7100	292.3000	0.3127	0.2923	1,000
14/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5398.0200	5500.9800	5.3980	5.5010	0
14/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	58.4200	54.6200	0.0584	0.0546	0
14/01/2026	2030 On 05-November-26			Bond Future	7.4277	7.3899	103.8134	103.9212	0
14/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	2973.9700	3064.9200	2.9740	3.0649	0
14/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	276.0100	259.1200	0.2760	0.2591	0
14/01/2026	2030 On 04-February-27			Bond Future	7.4628	7.4217	101.6054	101.7142	0
14/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1625.2300	1696.9700	1.6252	1.6970	0
14/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	684.8600	647.7500	0.6849	0.6478	0
14/01/2026	2031 On 05-February-26			Bond Future	112.6432	112.7114	112.6432	112.7114	1,156
14/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	895.3300	961.4500	0.8953	0.9615	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	12.1100	10.0700	0.0121	0.0101	0
14/01/2026	2031 On 07-May-26			Bond Future	114.6718	114.7409	114.6718	114.7409	736
14/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	993.8300	1048.7900	0.9938	1.0488	0
14/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	162.0500	147.9000	0.1621	0.1479	0
14/01/2026	2031 On 06-August-26			Bond Future	114.3516	114.4214	114.3516	114.4214	680
14/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	920.9500	967.6500	0.9210	0.9677	0
14/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	379.3700	356.2200	0.3794	0.3562	0
14/01/2026	2031 On 05-November-26			Bond Future	116.3622	116.4324	116.3622	116.4324	0
14/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4873.4200	4943.4700	4.8734	4.9435	0
14/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	1.2500	1.1100	0.0013	0.0011	0
14/01/2026	2031 On 04-February-27			Bond Future	115.9583	116.0287	115.9583	116.0287	0
14/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	670.3300	704.1200	0.6703	0.7041	0
14/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	892.0800	855.3800	0.8921	0.8554	0
14/01/2026	2032 On 05-February-26			Bond Future	7.8338	7.7894	104.9956	105.2117	84,128
14/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10565.1200	10781.2500	10.5651	10.7813	0
14/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2032 On 07-May-26			Bond Future	7.8687	7.8219	102.7016	102.9213	88,652
14/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10003.9700	10222.9800	10.0040	10.2230	0
14/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	5.8500	5.1400	0.0059	0.0051	0
14/01/2026	2032 On 06-August-26			Bond Future	7.9043	7.8550	104.5524	104.7756	0
14/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9481.5200	9700.3300	9.4815	9.7003	0
14/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	46.5600	42.1100	0.0466	0.0421	0
14/01/2026	2032 On 05-November-26			Bond Future	7.9502	7.8982	102.2087	102.4351	0
14/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5463.1300	5660.5600	5.4631	5.6606	0
14/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	364.9900	336.0400	0.3650	0.3360	0
14/01/2026	2032 On 04-February-27			Bond Future	8.0080	7.9531	103.9787	104.2081	0
14/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	2914.8600	3074.2900	2.9149	3.0743	0
14/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	968.8300	898.8200	0.9688	0.8988	0
14/01/2026	2033 On 05-February-26			Bond Future	141.8764	142.2176	141.8764	142.2176	2,698
14/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	8996.3800	9337.6200	8.9964	9.3376	0
14/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2033 On 07-May-26			Bond Future	142.8741	143.2212	142.8741	143.2212	10,791
14/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	7714.1000	8061.1500	7.7141	8.0612	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2033 On 06-August-26			Bond Future	145.4837	145.8364	145.4837	145.8364	0
14/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	11233.7200	11586.4300	11.2337	11.5864	0
14/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2033 On 05-November-26			Bond Future	146.4630	146.8209	146.4630	146.8209	0
14/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	9202.9900	9560.9000	9.2030	9.5609	0
14/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2033 On 04-February-27			Bond Future	149.0358	149.3989	149.0358	149.3989	0
14/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	6325.7700	6688.8500	6.3258	6.6889	0
14/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2037 On 05-February-26			Bond Future	8.6829	8.6998	98.9528	98.8359	105,521
14/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	6403.8400	6287.3800	6.4038	6.2874	0
14/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0.7600	1.1700	0.0008	0.0012	11,500
14/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	9191.3400	9074.4900	9.1913	9.0745	0
14/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	11,500
14/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	12445.3600	12328.4900	12.4454	12.3285	0
14/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	13870.9200	13754.0500	13.8709	13.7541	1,970
14/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	15539.0700	15422.2000	15.5391	15.4222	0
14/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	16410.2500	16293.3800	16.4103	16.2934	0
14/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	16626.0700	16509.2000	16.6261	16.5092	1,030
14/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	19052.4100	18935.5400	19.0524	18.9355	0
14/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	21131.5100	21014.6400	21.1315	21.0146	0
14/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
14/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	23374.6400	23257.7700	23.3746	23.2578	0
14/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
14/01/2026	2037 On 07-May-26			Bond Future	8.7386	8.7561	100.7103	100.5911	111,198
14/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2504.7300	2428.9700	2.5047	2.4290	1,500
14/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	749.2800	792.7000	0.7493	0.7927	0

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14/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	5192.2200	5091.4200	5.1922	5.0914	1,500
14/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	257.9000	276.2800	0.2579	0.2763	0
14/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	8538.3300	8425.8900	8.5383	8.4259	0
14/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	81.0100	87.7500	0.0810	0.0878	1,500
14/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	13621.5100	13503.8300	13.6215	13.5038	142
14/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	15.1800	16.6800	0.0152	0.0167	0
14/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	15633.1500	15514.5100	15.6332	15.5145	0
14/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	4.7800	5.3200	0.0048	0.0053	0
14/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	21162.6800	21043.5100	21.1627	21.0435	0
14/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0700	0.0800	0.0001	0.0001	142
14/01/2026	2037 On 06-August-26			Bond Future	8.7972	8.8155	98.2654	98.1436	2,539
14/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	8058.6800	7953.1000	8.0587	7.9531	2,541
14/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	346.0500	362.2000	0.3461	0.3622	0
14/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	11795.7200	11681.4700	11.7957	11.6815	0
14/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	145.5000	152.9800	0.1455	0.1530	2,541
14/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	14987.3500	14868.8100	14.9874	14.8688	0
14/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	54.4300	57.6200	0.0544	0.0576	2,541
14/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	17099.7500	16979.4500	17.0998	16.9795	0
14/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	21.3200	22.7500	0.0213	0.0228	0
14/01/2026	2037 On 05-November-26			Bond Future	8.8562	8.8753	99.9697	99.8451	0
14/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	5013.9200	4927.3900	5.0139	4.9274	4,490
14/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1172.6600	1210.6800	1.1727	1.2107	0
14/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	8970.6900	8864.8800	8.9707	8.8649	0
14/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	518.2300	536.9700	0.5182	0.5370	4,490
14/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	11021.2200	10909.8400	11.0212	10.9098	0
14/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	349.1700	362.3400	0.3492	0.3623	0
14/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	12121.7600	12008.1700	12.1218	12.0082	0
14/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	285.4100	296.3700	0.2854	0.2964	4,490
14/01/2026	2037 On 04-February-27			Bond Future	8.9240	8.9440	97.4444	97.3168	0
14/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	5207.4500	5122.2700	5.2075	5.1223	0
14/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1553.2400	1595.6100	1.5532	1.5956	0
14/01/2026	2038 On 05-February-26			Bond Future	155.3634	155.5441	155.3634	155.5441	2,657
14/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	12163.3900	12344.0900	12.1634	12.3441	0
14/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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14/01/2026	2038 On 07-May-26			Bond Future	158.1613	158.3448	158.1613	158.3448	663
14/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	13631.3400	13814.7800	13.6313	13.8148	0
14/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2038 On 06-August-26			Bond Future	158.8580	159.0441	158.8580	159.0441	0
14/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	14137.9500	14324.0800	14.1380	14.3241	0
14/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2038 On 05-November-26			Bond Future	161.6516	161.8399	161.6516	161.8399	0
14/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	15341.6300	15529.9200	15.3416	15.5299	0
14/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2038 On 04-February-27			Bond Future	162.2691	162.4594	162.2691	162.4594	0
14/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	8439.1000	8629.3500	8.4391	8.6294	0
14/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2040 On 05-February-26			Bond Future	9.0392	9.0664	99.9359	99.7236	79,832
14/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	712.4100	621.6500	0.7124	0.6217	13,500
14/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	627.9000	749.4000	0.6279	0.7494	0
14/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1496.9200	1352.3500	1.4969	1.3524	14,000
14/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	249.1300	316.8200	0.2491	0.3168	0
14/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	2829.7200	2641.1400	2.8297	2.6411	0
14/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	60.8100	84.4900	0.0608	0.0845	13,500
14/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	5714.6300	5504.2200	5.7146	5.5042	14,000
14/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	2.8800	4.7300	0.0029	0.0047	0
14/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	8802.5000	8590.3300	8.8025	8.5903	0
14/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0.1000	0.1900	0.0001	0.0002	14,000
14/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	9552.0800	9339.8700	9.5521	9.3399	680
14/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.0400	0.0900	0.0000	0.0001	0
14/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	12203.3700	11991.1100	12.2034	11.9911	0
14/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,180
14/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	14742.0600	14529.8000	14.7421	14.5298	0
14/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
14/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	16815.5000	16603.2400	16.8155	16.6032	0
14/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	18756.9800	18544.7200	18.7570	18.5447	475
14/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	26329.1900	26116.9300	26.3292	26.1169	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
14/01/2026	2040 On 07-May-26			Bond Future	9.1001	9.1282	101.7109	101.4947	1,360
14/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	11381.5100	11173.1500	11.3815	11.1732	1,460
14/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	66.1200	74.0200	0.0661	0.0740	0
14/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	14007.8000	13795.5800	14.0078	13.7956	0
14/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	31.9200	35.9600	0.0319	0.0360	0
14/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	17291.7000	17076.4900	17.2917	17.0765	0
14/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	6.8900	7.9400	0.0069	0.0079	0
14/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	17582.0200	17366.6700	17.5820	17.3667	0
14/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	5.8300	6.7400	0.0058	0.0067	1,460
14/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	19350.8800	19134.9600	19.3509	19.1350	0
14/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	2.0000	2.3400	0.0020	0.0023	0
14/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	20408.2200	20192.1500	20.4082	20.1922	0
14/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	1.0000	1.1900	0.0010	0.0012	1,460
14/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	22089.8500	21873.6500	22.0899	21.8737	0
14/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.3100	0.3700	0.0003	0.0004	0
14/01/2026	2040 On 06-August-26			Bond Future	9.1640	9.1931	99.0334	98.8129	7,265
14/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	19621.6800	19403.2700	19.6217	19.4033	0
14/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	22.1300	24.2600	0.0221	0.0243	0
14/01/2026	2040 On 05-November-26			Bond Future	9.2276	9.2579	100.7510	100.5258	0
14/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	6088.0800	5923.5400	6.0881	5.9235	2,300
14/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1177.9100	1238.5400	1.1779	1.2385	0
14/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	10511.6900	10316.1600	10.5117	10.3162	0
14/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	534.1500	563.7900	0.5342	0.5638	2,300
14/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	12790.0500	12585.6700	12.7901	12.5857	0
14/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	364.6400	385.4300	0.3646	0.3854	0
14/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	14003.6600	13795.8200	14.0037	13.7958	0
14/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	300.7200	318.0500	0.3007	0.3181	2,300
14/01/2026	2040 On 04-February-27			Bond Future	9.2995	9.3309	97.9886	97.7588	0
14/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	6131.2900	5972.2800	6.1313	5.9723	0
14/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1659.0500	1729.9100	1.6591	1.7299	0
14/01/2026	2043 On 05-February-26			Bond Future	121.9002	121.9190	121.9002	121.9190	0
14/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12240.1700	12258.9600	12.2402	12.2590	0
14/01/2026	2043 On 05-February-26	109.66	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
14/01/2026	2043 On 07-May-26			Bond Future	124.0954	124.1143	124.0954	124.1143	0
14/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	12395.4096	12414.2702	12.3954	12.4143	0
14/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0096	0.0102	0.0000	0.0000	0
14/01/2026	2043 On 06-August-26			Bond Future	123.5176	123.5363	123.5176	123.5363	0
14/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	12638.7258	12657.3716	12.6387	12.6574	0
14/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	1.0958	1.1116	0.0011	0.0011	0
14/01/2026	2043 On 05-November-26			Bond Future	125.6893	125.7073	125.6893	125.7073	0
14/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	12855.7380	12873.7595	12.8557	12.8738	0
14/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	6.4780	6.5095	0.0065	0.0065	0
14/01/2026	2043 On 04-February-27			Bond Future	125.0134	125.0307	125.0134	125.0307	0
14/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	7651.8990	7668.8321	7.6519	7.6688	0
14/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	268.4690	268.1221	0.2685	0.2681	0
14/01/2026	2044 On 05-February-26			Bond Future	9.2592	9.2964	95.8183	95.5069	51,071
14/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	5921.6000	5613.0200	5.9216	5.6130	0
14/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	3.5300	6.4000	0.0035	0.0064	0
14/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	6450.1200	6140.4600	6.4501	6.1405	9,000
14/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	2.0500	3.8400	0.0021	0.0038	0
14/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	12379.1100	12067.6700	12.3791	12.0677	9,000
14/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
14/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	14696.8800	14385.4300	14.6969	14.3854	0
14/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
14/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	15975.8300	15664.3800	15.9758	15.6644	0
14/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
14/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	16290.5500	15979.1000	16.2906	15.9791	0
14/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
14/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	16665.6200	16354.1700	16.6656	16.3542	0
14/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2044 On 07-May-26		Call	Bond Future	1191.2500	1096.0800	1.1913	1.0961	0
14/01/2026	2044 On 07-May-26			Bond Future	9.3198	9.3582	97.5201	97.2030	92,785
14/01/2026	2044 On 07-May-26		Put	Bond Future	3671.1600	3893.1200	3.6712	3.8931	0
14/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	5800.5100	5537.4600	5.8005	5.5375	0
14/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	413.1500	467.2300	0.4132	0.4672	15,000
14/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	17580.0500	17265.0600	17.5801	17.2651	0
14/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	11.7100	13.8500	0.0117	0.0139	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2026	2044 On 06-August-26			Bond Future	9.3830	9.4228	94.8924	94.5691	7,681
14/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	20590.0700	20270.0700	20.5901	20.2701	0
14/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	27.2000	30.5100	0.0272	0.0305	0
14/01/2026	2044 On 05-November-26			Bond Future	9.4457	9.4867	96.5381	96.2085	0
14/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	14012.7200	13714.6800	14.0127	13.7147	0
14/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	447.6500	479.2000	0.4477	0.4792	0
14/01/2026	2044 On 04-February-27			Bond Future	9.5155	9.5580	93.8280	93.4918	0
14/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	6791.6000	6554.7100	6.7916	6.5547	0
14/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1732.5000	1831.7900	1.7325	1.8318	0
14/01/2026	2046 On 05-February-26			Bond Future	138.2652	138.2839	138.2652	138.2839	4,439
14/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	16615.2100	16633.8600	16.6152	16.6339	0
14/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2046 On 07-May-26			Bond Future	138.4688	138.4875	138.4688	138.4875	14,011
14/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	13518.7700	13537.4500	13.5188	13.5375	0
14/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2046 On 06-August-26			Bond Future	140.9977	141.0162	140.9977	141.0162	0
14/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	18617.7400	18636.2100	18.6177	18.6362	0
14/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2046 On 05-November-26			Bond Future	141.1569	141.1746	141.1569	141.1746	0
14/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	15676.9300	15694.5700	15.6769	15.6946	0
14/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2046 On 04-February-27			Bond Future	143.6355	143.6525	143.6355	143.6525	0
14/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	12545.4600	12562.4500	12.5455	12.5625	0
14/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2050 On 05-February-26			Bond Future	139.0976	140.4235	139.0976	140.4235	2,608
14/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	16277.6000	17603.4800	16.2776	17.6035	0
14/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2050 On 07-May-26			Bond Future	141.6025	142.9520	141.6025	142.9520	14,137
14/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	17532.5200	18881.9900	17.5325	18.8820	0
14/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2050 On 06-August-26			Bond Future	141.7470	143.1205	141.7470	143.1205	0
14/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	18477.0000	19850.5300	18.4770	19.8505	0
14/01/2026	2050 On 06-August-26	123.27	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
14/01/2026	2050 On 05-November-26			Bond Future	144.2400	145.6365	144.2400	145.6365	0
14/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	20399.9800	21796.5100	20.4000	21.7965	0
14/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	2050 On 04-February-27			Bond Future	144.2969	145.7168	144.2969	145.7168	0
14/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	11906.9400	13326.7700	11.9069	13.3268	0
14/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	AL37 On 05-February-26			Index Future	1265.5710	1267.4300	1265.5710	1,267.4300	0
14/01/2026	AL37 On 07-May-26			Index Future	1288.0500	1289.9400	1288.0500	1,289.9400	0
14/01/2026	AL37 On 06-August-26			Index Future	1311.0170	1312.9400	1311.0170	1,312.9400	0
14/01/2026	AL37 On 05-November-26			Index Future	1334.0370	1335.9910	1334.0370	1,335.9910	0
14/01/2026	AL37 On 04-February-27			Index Future	1357.1850	1359.1690	1357.1850	1,359.1690	0
14/01/2026	AL7T On 05-February-26			Index Future	1628.8290	1627.7770	1628.8290	1,627.7770	0
14/01/2026	AL7T On 07-May-26			Index Future	1657.7590	1656.6870	1657.7590	1,656.6870	0
14/01/2026	AL7T On 06-August-26			Index Future	1687.3190	1686.2260	1687.3190	1,686.2260	0
14/01/2026	AL7T On 05-November-26			Index Future	1716.9470	1715.8300	1716.9470	1,715.8300	0
14/01/2026	AL7T On 04-February-27			Index Future	1746.7390	1745.5990	1746.7390	1,745.5990	0
14/01/2026	ALBI On 05-February-26			Index Future	1372.9130	1372.0100	1372.9130	1,372.0100	79
14/01/2026	ALBI On 07-May-26			Index Future	1397.2980	1396.3780	1397.2980	1,396.3780	0
14/01/2026	ALBI On 06-August-26			Index Future	1422.2130	1421.2760	1422.2130	1,421.2760	0
14/01/2026	ALBI On 05-November-26			Index Future	1447.1860	1446.2280	1447.1860	1,446.2280	0
14/01/2026	ALBI On 04-February-27			Index Future	1472.2970	1471.3190	1472.2970	1,471.3190	0
14/01/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C038 On 31-January-38			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
14/01/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/01/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/01/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/01/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	CI43 On 31-January-43			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
14/01/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	ES33 On 05-February-26			Bond Future	8.7972	8.8097	95.9795	95.9144	0
14/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	12783.9800	12718.9500	12.7840	12.7190	0
14/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	ES33 On 07-May-26			Bond Future	8.8643	8.8774	93.9149	93.8484	0
14/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13034.3300	12967.8400	13.0343	12.9678	0
14/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	ES33 On 06-August-26			Bond Future	8.9338	8.9477	95.6299	95.5619	0
14/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13761.2900	13693.2500	13.7613	13.6933	0
14/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	ES33 On 05-November-26			Bond Future	9.0166	9.0312	93.5196	93.4496	0
14/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8191.2300	8121.2100	8.1912	8.1212	0
14/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	ES33 On 04-February-27			Bond Future	9.1147	9.1302	95.1601	95.0881	0
14/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2663.4900	2591.5100	2.6635	2.5915	0
14/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	ES42 On 05-February-26			Bond Future	9.4759	9.5033	94.4972	94.2863	0
14/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	15897.5200	15686.5600	15.8975	15.6866	0
14/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	ES42 On 07-May-26			Bond Future	9.5420	9.5703	91.9347	91.7197	0
14/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17293.3200	17078.3200	17.2933	17.0783	0
14/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	ES42 On 06-August-26			Bond Future	9.6085	9.6379	93.6134	93.3941	0
14/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19139.0600	18919.7400	19.1391	18.9197	0
14/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	ES42 On 05-November-26			Bond Future	9.6811	9.7115	90.9956	90.7717	0
14/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13030.7900	12806.8900	13.0308	12.8069	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	ES42 On 04-February-27			Bond Future	9.7607	9.7922	92.5904	92.3618	0
14/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3730.4900	3501.8600	3.7305	3.5019	0
14/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	GOVI On 05-February-26			GOVI	1347.5510	1346.6620	1347.5510	1,346.6620	605
14/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	1975510.0000	1966620.0000	197.5510	196.6620	0
14/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	GOVI On 07-May-26			GOVI	1371.4860	1370.5800	1371.4860	1,370.5800	42
14/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1944860.0000	1935800.0000	194.4860	193.5800	0
14/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	GOVI On 06-August-26			GOVI	1395.9410	1395.0170	1395.9410	1,395.0170	0
14/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2069410.0000	2060170.0000	206.9410	206.0170	0
14/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	GOVI On 05-November-26			GOVI	1420.4520	1419.5090	1420.4520	1,419.5090	0
14/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1434520.0000	1425090.0000	143.4520	142.5090	0
14/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	GOVI On 04-February-27			GOVI	1445.1000	1444.1360	1445.1000	1,444.1360	0
14/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	761000.0000	751360.0000	76.1000	75.1360	0
14/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/01/2026	I258 On 05-February-26			Bond Future	127.7913	127.8111	127.7913	127.8111	0
14/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	16141.2900	16161.0600	16.1413	16.1611	0
14/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	I258 On 07-May-26			Bond Future	130.0927	130.1125	130.0927	130.1125	0
14/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	16362.8612	16382.7209	16.3629	16.3827	0
14/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.1812	0.1909	0.0002	0.0002	0
14/01/2026	I258 On 06-August-26			Bond Future	129.6242	129.6441	129.6242	129.6441	0
14/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	16682.1820	16702.1829	16.6822	16.7022	0
14/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	7.9420	8.0529	0.0079	0.0081	0
14/01/2026	I258 On 05-November-26			Bond Future	131.9035	131.9226	131.9035	131.9226	0
14/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	16987.8270	17007.0989	16.9878	17.0071	0
14/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	34.3470	34.5489	0.0343	0.0345	0
14/01/2026	I258 On 04-February-27			Bond Future	131.3368	131.3551	131.3368	131.3551	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	12777.8048	12796.4785	12.7778	12.7965	0
14/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	341.0448	341.3985	0.3410	0.3414	0
14/01/2026	IGOV On 05-February-26			Index Future	428.9860	429.8570	428.9860	429.8570	242
14/01/2026	IGOV On 07-May-26			Index Future	436.7110	437.5980	436.7110	437.5980	8
14/01/2026	IGOV On 06-August-26			Index Future	444.6030	445.5050	444.6030	445.5050	0
14/01/2026	IGOV On 05-November-26			Index Future	452.5120	453.4290	452.5120	453.4290	0
14/01/2026	IGOV On 04-February-27			Index Future	460.4640	461.3960	460.4640	461.3960	0
14/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
14/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
14/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
14/01/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
14/01/2026	R033 On 05-February-26			Bond Future	7.9697	7.9306	114.5225	114.7473	10,458
14/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13312.7300	13537.5400	13.3127	13.5375	0
14/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R033 On 07-May-26			Bond Future	8.0087	7.9676	111.5146	111.7431	0
14/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12281.2800	12506.3600	12.2813	12.5064	0
14/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	54.9000	51.4800	0.0549	0.0515	0
14/01/2026	R033 On 06-August-26			Bond Future	8.0483	8.0052	113.5241	113.7563	0
14/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	11409.3400	11625.8100	11.4093	11.6258	0
14/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	339.4800	323.7600	0.3395	0.3238	0
14/01/2026	R033 On 05-November-26			Bond Future	8.0974	8.0522	110.4540	110.6894	0
14/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7172.2700	7363.5500	7.1723	7.3636	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	995.1200	951.0400	0.9951	0.9510	0
14/01/2026	R033 On 04-February-27			Bond Future	8.1574	8.1099	112.3663	112.6048	0
14/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	4633.1200	4788.8900	4.6331	4.7889	0
14/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2197.7700	2115.0000	2.1978	2.1150	0
14/01/2026	R035 On 05-February-26			Bond Future	8.2917	8.3035	107.6503	107.5749	56,346
14/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1210.0600	1163.4300	1.2101	1.1634	0
14/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	199.1200	227.8600	0.1991	0.2279	16,000
14/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	2257.7600	2193.3700	2.2578	2.1934	350
14/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	50.1100	61.0900	0.0501	0.0611	0
14/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	3518.8000	3446.4400	3.5188	3.4464	0
14/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	9.5700	12.5800	0.0096	0.0126	0
14/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	5271.8600	5196.9000	5.2719	5.1969	0
14/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	0.8800	1.2900	0.0009	0.0013	350
14/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	5928.9600	5853.7700	5.9290	5.8538	0
14/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0.3600	0.5400	0.0004	0.0005	16,000
14/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	8214.1700	8138.8100	8.2142	8.1388	0
14/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	350
14/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	11208.6200	11133.2500	11.2086	11.1333	250
14/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	12686.4000	12611.0300	12.6864	12.6110	2,000
14/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	13920.6200	13845.2500	13.9206	13.8453	0
14/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
14/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	14555.7300	14480.3600	14.5557	14.4804	0
14/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15341.2300	15265.8600	15.3412	15.2659	2,000
14/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	15652.8500	15577.4800	15.6529	15.5775	0
14/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	16527.8200	16452.4500	16.5278	16.4525	0
14/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
14/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	22709.3400	22633.9700	22.7093	22.6340	0
14/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
14/01/2026	R035 On 07-May-26			Bond Future	8.3348	8.3470	105.0615	104.9845	60,464

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1107.1400	1076.7900	1.1071	1.0768	1,000
14/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1389.0100	1435.6700	1.3890	1.4357	0
14/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3266.6100	3211.1500	3.2666	3.2112	1,000
14/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	456.2800	477.8300	0.4563	0.4778	0
14/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5443.5300	5377.0700	5.4435	5.3771	0
14/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	186.6500	197.2000	0.1867	0.1972	1,000
14/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	7870.2000	7798.0100	7.8702	7.7980	250
14/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	73.5400	78.3600	0.0735	0.0784	0
14/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	7980.5000	7908.1400	7.9805	7.9081	200
14/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	70.4500	75.1000	0.0705	0.0751	0
14/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	8256.0900	8183.3300	8.2561	8.1833	350
14/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	63.3400	67.5900	0.0633	0.0676	0
14/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	10605.3500	10530.3200	10.6054	10.5303	0
14/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	26.2300	28.2100	0.0262	0.0282	250
14/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	10713.4100	10638.3000	10.7134	10.6383	0
14/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	25.2200	27.1200	0.0252	0.0271	200
14/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	10982.9800	10907.7200	10.9830	10.9077	0
14/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	22.8600	24.6100	0.0229	0.0246	350
14/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	13264.0300	13187.7300	13.2640	13.1877	0
14/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	8.2000	8.9100	0.0082	0.0089	250
14/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13368.4100	13292.0700	13.3684	13.2921	0
14/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	7.6500	8.3200	0.0077	0.0083	200
14/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	13628.8000	13552.3700	13.6288	13.5524	0
14/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	6.4100	6.9900	0.0064	0.0070	350
14/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14404.9800	14328.3300	14.4050	14.3283	0
14/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	3.7300	4.0900	0.0037	0.0041	0
14/01/2026	R035 On 06-August-26			Bond Future	8.3793	8.3921	106.9550	106.8762	56
14/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1441.2600	1409.6800	1.4413	1.4097	1,000
14/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1990.7700	2038.0000	1.9908	2.0380	0
14/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3064.7000	3016.3000	3.0647	3.0163	350
14/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1060.8400	1091.2500	1.0608	1.0913	0
14/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3423.5100	3372.4800	3.4235	3.3725	1,000
14/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	942.5600	970.3400	0.9426	0.9703	0
14/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	5051.5500	4991.5000	5.0516	4.9915	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	575.3200	594.0800	0.5753	0.5941	0
14/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5451.1700	5389.4400	5.4512	5.3894	0
14/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	512.9600	530.0400	0.5130	0.5300	350
14/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5501.4100	5439.4700	5.5014	5.4395	250
14/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	505.6600	522.5300	0.5057	0.5225	0
14/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6365.3600	6300.3900	6.3654	6.3004	0
14/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	397.9600	411.8000	0.3980	0.4118	1,000
14/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	7601.5700	7533.1600	7.6016	7.5332	0
14/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	283.7100	294.1100	0.2837	0.2941	200
14/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	8015.8700	7946.5100	8.0159	7.9465	0
14/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	253.3200	262.7700	0.2533	0.2628	350
14/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	8067.6800	7998.2100	8.0677	7.9982	0
14/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	249.7300	259.0700	0.2497	0.2591	250
14/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	10195.8300	10122.7700	10.1958	10.1228	0
14/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	142.4600	148.2100	0.1425	0.1482	200
14/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	10661.4200	10587.7900	10.6614	10.5878	0
14/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	126.5800	131.7600	0.1266	0.1318	250
14/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	14898.5100	14820.9800	14.8985	14.8210	0
14/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	24.3100	25.5900	0.0243	0.0256	0
14/01/2026	R035 On 05-November-26			Bond Future	8.4344	8.4480	104.3119	104.2308	0
14/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3524.4300	3475.0200	3.5244	3.4750	200
14/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1365.9200	1397.5200	1.3659	1.3975	0
14/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	5777.4500	5716.2200	5.7775	5.7162	0
14/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	760.6200	780.4000	0.7606	0.7804	200
14/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	8198.1700	8129.3500	8.1982	8.1294	0
14/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	427.6000	439.7900	0.4276	0.4398	200
14/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	9332.9300	9261.6700	9.3329	9.2617	0
14/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	329.5700	339.3200	0.3296	0.3393	0
14/01/2026	R035 On 04-February-27			Bond Future	8.4999	8.5142	106.1187	106.0355	0
14/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4301.1900	4246.8800	4.3012	4.2469	0
14/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1327.3600	1356.2800	1.3274	1.3563	0
14/01/2026	R038 On 05-February-26			Bond Future	8.8244	8.8415	119.0393	118.9002	3,763
14/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	18754.0300	18614.9200	18.7540	18.6149	0
14/01/2026	R038 On 05-February-26	11.44	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
14/01/2026	R038 On 07-May-26			Bond Future	8.8830	8.9008	115.6704	115.5287	2,395
14/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	17827.7100	17686.7000	17.8277	17.6867	0
14/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	6.5200	7.2600	0.0065	0.0073	0
14/01/2026	R038 On 06-August-26			Bond Future	8.9430	8.9615	117.7548	117.6100	0
14/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	19429.4700	19286.6700	19.4295	19.2867	0
14/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	31.5400	33.6200	0.0315	0.0336	0
14/01/2026	R038 On 05-November-26			Bond Future	9.0098	9.0292	114.3171	114.1688	0
14/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	12472.3200	12338.7600	12.4723	12.3388	0
14/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	361.1900	375.8900	0.3612	0.3759	0
14/01/2026	R038 On 04-February-27			Bond Future	9.0852	9.1055	116.2959	116.1442	0
14/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	5739.1200	5640.8200	5.7391	5.6408	0
14/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1968.5400	2021.9700	1.9685	2.0220	0
14/01/2026	R053 On 05-February-26			Bond Future	9.0518	9.0686	130.0761	129.8714	12,801
14/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	24742.3700	24537.6600	24.7424	24.5377	0
14/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R053 On 07-May-26			Bond Future	9.0997	9.1169	126.5263	126.3177	66,329
14/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	25762.4200	25555.0000	25.7624	25.5550	0
14/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	11.2600	12.4900	0.0113	0.0125	0
14/01/2026	R053 On 06-August-26			Bond Future	9.1481	9.1659	128.8063	128.5935	0
14/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	29727.7100	29517.0600	29.7277	29.5171	0
14/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	32.6600	34.8500	0.0327	0.0349	0
14/01/2026	R053 On 05-November-26			Bond Future	9.2006	9.2190	125.1823	124.9648	0
14/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	20964.8500	20767.5100	20.9649	20.7675	0
14/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	558.3000	578.4300	0.5583	0.5784	0
14/01/2026	R053 On 04-February-27			Bond Future	9.2585	9.2776	127.3495	127.1271	0
14/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	10340.4100	10181.4200	10.3404	10.1814	0
14/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2264.1800	2327.5700	2.2642	2.3276	0
14/01/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
14/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	38.6900	39.5600	0.0387	0.0396	0
14/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	38.6900	39.5600	0.0387	0.0396	0
14/01/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
14/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	87.7400	88.1300	0.0877	0.0881	0
14/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	87.7400	88.1300	0.0877	0.0881	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
14/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	80.4000	80.6000	0.0804	0.0806	0
14/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	80.4000	80.6000	0.0804	0.0806	0
14/01/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
14/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	47.8800	47.9600	0.0479	0.0480	0
14/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	47.8800	47.9600	0.0479	0.0480	0
14/01/2026	R202 On 05-February-26			Bond Future	292.2213	291.8670	292.2213	291.8670	565
14/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	14401.2900	14046.9500	14.4013	14.0470	0
14/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R202 On 07-May-26			Bond Future	297.4839	297.1223	297.4839	297.1223	772
14/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	19933.8900	19572.3000	19.9339	19.5723	0
14/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R202 On 06-August-26			Bond Future	297.5186	297.1494	297.5186	297.1494	0
14/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	18658.6300	18289.4300	18.6586	18.2894	0
14/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R202 On 05-November-26			Bond Future	302.7512	302.3731	302.7512	302.3731	0
14/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	22291.1500	21913.1300	22.2912	21.9131	0
14/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R202 On 04-February-27			Bond Future	302.5911	302.2039	302.5911	302.2039	0
14/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	7861.1400	7473.9300	7.8611	7.4739	0
14/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R209 On 05-February-26			Bond Future	8.4914	8.5031	87.2383	87.1678	32,547
14/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	13226.4600	13155.9800	13.2265	13.1560	0
14/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R209 On 07-May-26			Bond Future	8.5375	8.5496	85.6372	85.5653	9,057
14/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	13471.3200	13399.8000	13.4713	13.3998	0
14/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	4.0000	4.3800	0.0040	0.0044	0
14/01/2026	R209 On 06-August-26			Bond Future	8.5847	8.5973	87.1804	87.1069	3,673
14/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	14534.0800	14461.5800	14.5341	14.4616	0
14/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	20.1600	21.2100	0.0202	0.0212	0
14/01/2026	R209 On 05-November-26			Bond Future	8.6384	8.6516	85.5434	85.4679	0
14/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	9260.1000	9193.3400	9.2601	9.1933	0
14/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	303.7800	312.4700	0.3038	0.3125	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2026	R209 On 04-February-27			Bond Future	8.7001	8.7139	87.0250	86.9476	0
14/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4494.0800	4443.0700	4.4941	4.4431	0
14/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1324.0900	1350.5300	1.3241	1.3505	0
14/01/2026	R210 On 05-February-26			Bond Future	258.0604	258.0971	258.0604	258.0971	534
14/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4960.4400	4997.0900	4.9604	4.9971	0
14/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R210 On 07-May-26			Bond Future	259.2418	259.2785	259.2418	259.2785	918
14/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3841.8200	3878.4700	3.8418	3.8785	0
14/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R210 On 06-August-26			Bond Future	263.9767	264.0129	263.9767	264.0129	0
14/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4136.6500	4172.8600	4.1367	4.1729	0
14/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R210 On 05-November-26			Bond Future	265.1018	265.1366	265.1018	265.1366	0
14/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11771.7500	11806.6400	11.7718	11.8066	0
14/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R210 On 04-February-27			Bond Future	269.7575	269.7909	269.7575	269.7909	0
14/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3727.4900	3760.8900	3.7275	3.7609	0
14/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R213 On 05-February-26			Bond Future	7.5974	7.5679	100.6790	100.7990	18,584
14/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8808.8400	8928.7800	8.8088	8.9288	0
14/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R213 On 07-May-26			Bond Future	7.6202	7.5890	98.9174	99.0392	65,316
14/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8079.0600	8200.4600	8.0791	8.2005	0
14/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	6.4700	6.0100	0.0065	0.0060	0
14/01/2026	R213 On 06-August-26			Bond Future	7.6428	7.6096	100.7001	100.8237	0
14/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7335.9300	7456.4800	7.3359	7.4565	0
14/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	52.0000	48.8800	0.0520	0.0489	0
14/01/2026	R213 On 05-November-26			Bond Future	7.6815	7.6464	98.8991	99.0242	0
14/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4059.1600	4165.8100	4.0592	4.1658	0
14/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	349.3900	330.9600	0.3494	0.3310	0
14/01/2026	R213 On 04-February-27			Bond Future	7.7344	7.6969	100.6128	100.7392	0
14/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2189.9400	2275.3600	2.1899	2.2754	0
14/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	834.0500	793.0600	0.8341	0.7931	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2026	R214 On 05-February-26			Bond Future	9.0838	9.1109	81.9469	81.7606	9,919
14/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	13171.7600	12985.4300	13.1718	12.9854	0
14/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R214 On 07-May-26			Bond Future	9.1365	9.1644	80.1060	79.9162	32,239
14/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	14173.0300	13984.7200	14.1730	13.9847	0
14/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	10.4600	11.9400	0.0105	0.0119	0
14/01/2026	R214 On 06-August-26			Bond Future	9.1907	9.2196	81.5497	81.3561	0
14/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	15958.0300	15767.5000	15.9580	15.7675	0
14/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	34.1500	37.1800	0.0342	0.0372	0
14/01/2026	R214 On 05-November-26			Bond Future	9.2521	9.2819	79.6698	79.4723	0
14/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	10677.8500	10500.4100	10.6779	10.5004	0
14/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	359.2000	379.2600	0.3592	0.3793	0
14/01/2026	R214 On 04-February-27			Bond Future	9.3210	9.3519	81.0499	80.8483	0
14/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	5207.5200	5070.5200	5.2075	5.0705	0
14/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1549.1300	1613.7400	1.5491	1.6137	0
14/01/2026	R248 On 05-February-26			Bond Future	9.2136	9.2407	99.5897	99.3454	56,928
14/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	48.6500	39.6600	0.0487	0.0397	1,940
14/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	2951.9800	3187.2800	2.9520	3.1873	0
14/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	1943.5500	1773.1800	1.9436	1.7732	1,940
14/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	282.1400	356.0600	0.2821	0.3561	0
14/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	2683.4000	2485.8000	2.6834	2.4858	0
14/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	149.6200	196.3100	0.1496	0.1963	0
14/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	3872.9900	3650.1400	3.8730	3.6501	12,500
14/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	54.9000	76.3400	0.0549	0.0763	0
14/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	5905.4500	5666.2100	5.9055	5.6662	0
14/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	9.5600	14.6100	0.0096	0.0146	1,940
14/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	6710.4200	6468.8800	6.7104	6.4689	0
14/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	4.7100	7.4600	0.0047	0.0075	0
14/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	10431.7600	10187.6100	10.4318	10.1876	0
14/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0.1600	0.3000	0.0002	0.0003	0
14/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	17282.1800	17037.8900	17.2822	17.0379	0
14/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R248 On 07-May-26			Bond Future	9.2655	9.2933	96.9212	96.6723	219,976
14/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	18454.4300	18207.5100	18.4544	18.2075	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	13.5700	15.4900	0.0136	0.0155	0
14/01/2026	R248 On 06-August-26			Bond Future	9.3187	9.3475	98.6679	98.4142	0
14/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	21848.6800	21597.7200	21.8487	21.5977	0
14/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	29.9700	32.7600	0.0300	0.0328	0
14/01/2026	R248 On 05-November-26			Bond Future	9.3782	9.4079	95.9443	95.6854	0
14/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	15157.8900	14922.7100	15.1579	14.9227	0
14/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	438.4000	462.1000	0.4384	0.4621	0
14/01/2026	R248 On 04-February-27			Bond Future	9.4446	9.4753	97.6060	97.3418	0
14/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	7431.9300	7247.6400	7.4319	7.2476	0
14/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1966.1500	2046.0600	1.9662	2.0461	0
14/01/2026	R2R9 On 05-February-26			Bond Future	8.9848	9.0020	110.3709	110.2338	0
14/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	97380.3500	97243.2800	97.3804	97.2433	0
14/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R2R9 On 07-May-26			Bond Future	9.0453	9.0631	107.3532	107.2135	0
14/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96503.5300	96363.7800	96.5035	96.3638	0
14/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R2R9 On 06-August-26			Bond Future	9.1072	9.1258	109.2878	109.1450	0
14/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96168.2500	96025.4700	96.1683	96.0255	0
14/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R2R9 On 05-November-26			Bond Future	9.1756	9.1949	106.2071	106.0611	0
14/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95237.0300	95091.0000	95.2370	95.0910	0
14/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R2R9 On 04-February-27			Bond Future	9.2520	9.2722	108.0457	107.8962	0
14/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5978.3700	5873.0400	5.9784	5.8730	0
14/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1385.2300	1429.3800	1.3852	1.4294	0
14/01/2026	R4R2 On 05-February-26			Bond Future	9.1750	9.1922	111.5967	111.4450	1,937
14/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	98321.4000	98169.7500	98.3214	98.1698	0
14/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R4R2 On 07-May-26			Bond Future	9.2359	9.2537	108.4747	108.3202	0
14/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97385.5900	97231.0700	97.3856	97.2311	0
14/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R4R2 On 06-August-26			Bond Future	9.2981	9.3166	110.4295	110.2717	0
14/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97012.2000	96854.4400	97.0122	96.8544	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R4R2 On 05-November-26			Bond Future	9.3660	9.3852	107.2426	107.0812	0
14/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96019.9700	95858.6200	96.0200	95.8586	0
14/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	R4R2 On 04-February-27			Bond Future	9.4412	9.4611	109.0990	108.9340	0
14/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6932.3300	6813.5300	6.9323	6.8135	0
14/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1441.7100	1487.8800	1.4417	1.4879	0
14/01/2026	RR87 On 05-February-26			Bond Future	6.9100	6.9100	105.2849	105.2849	0
14/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	RR87 On 07-May-26			Bond Future	6.8100	6.8100	103.0247	103.0247	0
14/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	RR88 On 05-February-26			Bond Future	6.8900	6.8900	108.5801	108.5801	0
14/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	RR88 On 07-May-26			Bond Future	6.8400	6.8400	106.3739	106.3739	0
14/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/01/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0