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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
15/01/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	2029 On 05-February-26			Bond Future	144.8206	144.8280	144.8206	144.8280	1,850
15/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4710.6200	4717.9800	4.7106	4.7180	0
15/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2029 On 07-May-26			Bond Future	145.9737	145.9811	145.9737	145.9811	3,035
15/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4153.7100	4161.0900	4.1537	4.1611	0
15/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2029 On 06-August-26			Bond Future	148.6401	148.6473	148.6401	148.6473	0
15/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4540.0700	4547.3400	4.5401	4.5473	0
15/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2029 On 05-November-26			Bond Future	149.7781	149.7852	149.7781	149.7852	0
15/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2218.1400	2225.1800	2.2181	2.2252	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2029 On 04-February-27			Bond Future	152.4094	152.4162	152.4094	152.4162	0
15/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2689.3900	2696.1700	2.6894	2.6962	0
15/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2030 On 05-February-26			Bond Future	7.3534	7.3688	102.4101	102.3572	134,898
15/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7031.2200	6978.3000	7.0312	6.9783	0
15/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2030 On 07-May-26			Bond Future	7.3710	7.3876	104.2291	104.1752	49,369
15/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	351.1700	334.4600	0.3512	0.3345	1,000
15/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	875.2800	912.4900	0.8753	0.9125	0
15/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1368.5600	1331.5200	1.3686	1.3315	1,000
15/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	275.6900	292.5700	0.2757	0.2926	0
15/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1931.5100	1889.0100	1.9315	1.8890	0
15/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	168.8400	180.2600	0.1688	0.1803	1,000
15/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6307.6900	6254.4000	6.3077	6.2544	0
15/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	6.1100	6.7400	0.0061	0.0067	0
15/01/2026	2030 On 06-August-26			Bond Future	7.3882	7.4062	102.0983	102.0433	19,282
15/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	528.2200	508.7200	0.5282	0.5087	1,000
15/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1072.4900	1108.0300	1.0725	1.1080	0
15/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1476.5900	1442.0200	1.4766	1.4420	1,000
15/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	502.3800	522.8500	0.5024	0.5229	0
15/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2320.0100	2278.3400	2.3200	2.2783	0
15/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	299.3400	312.7100	0.2993	0.3127	1,000
15/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5449.9900	5398.0200	5.4500	5.3980	0
15/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	55.3500	58.4200	0.0554	0.0584	0
15/01/2026	2030 On 05-November-26			Bond Future	7.4079	7.4277	103.8696	103.8134	0
15/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3019.4000	2973.9700	3.0194	2.9740	0
15/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	265.1800	276.0100	0.2652	0.2760	0
15/01/2026	2030 On 04-February-27			Bond Future	7.4411	7.4628	101.6629	101.6054	0
15/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1660.9200	1625.2300	1.6609	1.6252	0
15/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	663.0400	684.8600	0.6630	0.6849	0
15/01/2026	2031 On 05-February-26			Bond Future	112.5363	112.6432	112.5363	112.6432	1,156
15/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	793.4500	895.3300	0.7935	0.8953	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	17.1900	12.1100	0.0172	0.0121	0
15/01/2026	2031 On 07-May-26			Bond Future	114.5630	114.6718	114.5630	114.6718	736
15/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	910.5900	993.8300	0.9106	0.9938	0
15/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	187.6000	162.0500	0.1876	0.1621	0
15/01/2026	2031 On 06-August-26			Bond Future	114.2409	114.3516	114.2409	114.3516	680
15/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	850.1500	920.9500	0.8502	0.9210	0
15/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	419.2100	379.3700	0.4192	0.3794	0
15/01/2026	2031 On 05-November-26			Bond Future	116.2498	116.3622	116.2498	116.3622	0
15/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4761.3600	4873.4200	4.7614	4.8734	0
15/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	1.5200	1.2500	0.0015	0.0013	0
15/01/2026	2031 On 04-February-27			Bond Future	115.8443	115.9583	115.8443	115.9583	0
15/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	618.4600	670.3300	0.6185	0.6703	0
15/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	954.1900	892.0800	0.9542	0.8921	0
15/01/2026	2032 On 05-February-26			Bond Future	7.8334	7.8338	104.9976	104.9956	84,128
15/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10567.1600	10565.1200	10.5672	10.5651	0
15/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2032 On 07-May-26			Bond Future	7.8683	7.8687	102.7037	102.7016	88,652
15/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10005.8500	10003.9700	10.0059	10.0040	0
15/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	5.6100	5.8500	0.0056	0.0059	0
15/01/2026	2032 On 06-August-26			Bond Future	7.9038	7.9043	104.5547	104.5524	0
15/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9483.0800	9481.5200	9.4831	9.4815	0
15/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	45.8100	46.5600	0.0458	0.0466	0
15/01/2026	2032 On 05-November-26			Bond Future	7.9496	7.9502	102.2113	102.2087	0
15/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5463.5000	5463.1300	5.4635	5.4631	0
15/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	362.7500	364.9900	0.3628	0.3650	0
15/01/2026	2032 On 04-February-27			Bond Future	8.0073	8.0080	103.9816	103.9787	0
15/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	2914.7400	2914.8600	2.9147	2.9149	0
15/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	965.7900	968.8300	0.9658	0.9688	0
15/01/2026	2033 On 05-February-26			Bond Future	141.8697	141.8764	141.8697	141.8764	2,698
15/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	8989.7400	8996.3800	8.9897	8.9964	0
15/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2033 On 07-May-26			Bond Future	142.8675	142.8741	142.8675	142.8741	10,791
15/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	7707.4900	7714.1000	7.7075	7.7141	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2033 On 06-August-26			Bond Future	145.4771	145.4837	145.4771	145.4837	0
15/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	11227.1300	11233.7200	11.2271	11.2337	0
15/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2033 On 05-November-26			Bond Future	146.4567	146.4630	146.4567	146.4630	0
15/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	9196.7000	9202.9900	9.1967	9.2030	0
15/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2033 On 04-February-27			Bond Future	149.0297	149.0358	149.0297	149.0358	0
15/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	6319.7400	6325.7700	6.3197	6.3258	0
15/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2037 On 05-February-26			Bond Future	8.6672	8.6829	99.0616	98.9528	105,521
15/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	6512.3700	6403.8400	6.5124	6.4038	0
15/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0.4800	0.7600	0.0005	0.0008	11,500
15/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	9300.1400	9191.3400	9.3001	9.1913	0
15/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	11,500
15/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	12554.1700	12445.3600	12.5542	12.4454	0
15/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	13979.7300	13870.9200	13.9797	13.8709	1,970
15/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	15647.8800	15539.0700	15.6479	15.5391	0
15/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	16519.0600	16410.2500	16.5191	16.4103	0
15/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	16734.8800	16626.0700	16.7349	16.6261	1,030
15/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	19161.2200	19052.4100	19.1612	19.0524	0
15/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	21240.3200	21131.5100	21.2403	21.1315	0
15/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
15/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	23483.4500	23374.6400	23.4835	23.3746	0
15/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
15/01/2026	2037 On 07-May-26			Bond Future	8.7223	8.7386	100.8211	100.7103	111,198
15/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2576.1600	2504.7300	2.5762	2.5047	1,500
15/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	709.8500	749.2800	0.7099	0.7493	0

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15/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	5286.5200	5192.2200	5.2865	5.1922	1,500
15/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	241.3400	257.9000	0.2413	0.2579	0
15/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	8643.1600	8538.3300	8.6432	8.5383	0
15/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	74.9800	81.0100	0.0750	0.0810	1,500
15/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	13731.0400	13621.5100	13.7310	13.6215	142
15/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	13.8500	15.1800	0.0139	0.0152	0
15/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	15743.5300	15633.1500	15.7435	15.6332	0
15/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	4.3000	4.7800	0.0043	0.0048	0
15/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	21273.5300	21162.6800	21.2735	21.1627	0
15/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0600	0.0700	0.0001	0.0001	142
15/01/2026	2037 On 06-August-26			Bond Future	8.7802	8.7972	98.3784	98.2654	2,539
15/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	8156.9500	8058.6800	8.1570	8.0587	2,541
15/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	331.3300	346.0500	0.3313	0.3461	0
15/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	11901.9100	11795.7200	11.9019	11.7957	0
15/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	138.7000	145.5000	0.1387	0.1455	2,541
15/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	15097.4500	14987.3500	15.0975	14.9874	0
15/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	51.5400	54.4300	0.0515	0.0544	2,541
15/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	17211.4500	17099.7500	17.2115	17.0998	0
15/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	20.0300	21.3200	0.0200	0.0213	0
15/01/2026	2037 On 05-November-26			Bond Future	8.8386	8.8562	100.0849	99.9697	0
15/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	5094.4100	5013.9200	5.0944	5.0139	4,490
15/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1137.9400	1172.6600	1.1379	1.1727	0
15/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	9068.8000	8970.6900	9.0688	8.9707	0
15/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	501.1300	518.2300	0.5011	0.5182	4,490
15/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	11124.4100	11021.2200	11.1244	11.0212	0
15/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	337.1500	349.1700	0.3372	0.3492	0
15/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	12226.9700	12121.7600	12.2270	12.1218	0
15/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	275.4100	285.4100	0.2754	0.2854	4,490
15/01/2026	2037 On 04-February-27			Bond Future	8.9057	8.9240	97.5618	97.4444	0
15/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	5286.3100	5207.4500	5.2863	5.2075	0
15/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1514.6400	1553.2400	1.5146	1.5532	0
15/01/2026	2038 On 05-February-26			Bond Future	154.9610	155.3634	154.9610	155.3634	2,657
15/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	11760.9600	12163.3900	11.7610	12.1634	0
15/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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15/01/2026	2038 On 07-May-26			Bond Future	157.7518	158.1613	157.7518	158.1613	663
15/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	13221.7800	13631.3400	13.2218	13.6313	0
15/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2038 On 06-August-26			Bond Future	158.4411	158.8580	158.4411	158.8580	0
15/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	13721.1000	14137.9500	13.7211	14.1380	0
15/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2038 On 05-November-26			Bond Future	161.2278	161.6516	161.2278	161.6516	0
15/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	14917.7600	15341.6300	14.9178	15.3416	0
15/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2038 On 04-February-27			Bond Future	161.8384	162.2691	161.8384	162.2691	0
15/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	8008.3700	8439.1000	8.0084	8.4391	0
15/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2040 On 05-February-26			Bond Future	8.9983	9.0392	100.2573	99.9359	80,571
15/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	877.8200	712.4100	0.8778	0.7124	13,500
15/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	471.9500	627.9000	0.4720	0.6279	0
15/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1739.8600	1496.9200	1.7399	1.4969	14,000
15/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	170.7100	249.1300	0.1707	0.2491	0
15/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	3127.1800	2829.7200	3.1272	2.8297	0
15/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	36.9100	60.8100	0.0369	0.0608	13,500
15/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	6034.5300	5714.6300	6.0345	5.7146	14,000
15/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	1.4200	2.8800	0.0014	0.0029	0
15/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	9123.8000	8802.5000	9.1238	8.8025	0
15/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0.0400	0.1000	0.0000	0.0001	14,000
15/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	9873.4200	9552.0800	9.8734	9.5521	680
15/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
15/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	12524.7300	12203.3700	12.5247	12.2034	0
15/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,180
15/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	15063.4200	14742.0600	15.0634	14.7421	0
15/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
15/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	17136.8600	16815.5000	17.1369	16.8155	0
15/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	19078.3400	18756.9800	19.0783	18.7570	475
15/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	26650.5500	26329.1900	26.6506	26.3292	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
15/01/2026	2040 On 07-May-26			Bond Future	9.0577	9.1001	102.0380	101.7109	1,360
15/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	11698.7900	11381.5100	11.6988	11.3815	1,460
15/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	56.2800	66.1200	0.0563	0.0661	0
15/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	14329.9900	14007.8000	14.3300	14.0078	0
15/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	26.9900	31.9200	0.0270	0.0319	0
15/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	17617.5900	17291.7000	17.6176	17.2917	0
15/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	5.6600	6.8900	0.0057	0.0069	0
15/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	17908.0900	17582.0200	17.9081	17.5820	0
15/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	4.7800	5.8300	0.0048	0.0058	1,460
15/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	19677.6000	19350.8800	19.6776	19.3509	0
15/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	1.6000	2.0000	0.0016	0.0020	0
15/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	20735.1300	20408.2200	20.7351	20.4082	0
15/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.7900	1.0000	0.0008	0.0010	1,460
15/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	22416.9000	22089.8500	22.4169	22.0899	0
15/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.2400	0.3100	0.0002	0.0003	0
15/01/2026	2040 On 06-August-26			Bond Future	9.1201	9.1640	99.3666	99.0334	7,265
15/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	19952.1800	19621.6800	19.9522	19.6217	0
15/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	19.4400	22.1300	0.0194	0.0221	0
15/01/2026	2040 On 05-November-26			Bond Future	9.1823	9.2276	101.0901	100.7510	0
15/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	6342.0800	6088.0800	6.3421	6.0881	2,300
15/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1092.7600	1177.9100	1.0928	1.1779	0
15/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	10810.0000	10511.6900	10.8100	10.5117	0
15/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	493.3100	534.1500	0.4933	0.5342	2,300
15/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	13100.7800	12790.0500	13.1008	12.7901	0
15/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	336.2200	364.6400	0.3362	0.3646	0
15/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	14319.2200	14003.6600	14.3192	14.0037	0
15/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	277.1300	300.7200	0.2771	0.3007	2,300
15/01/2026	2040 On 04-February-27			Bond Future	9.2525	9.2995	98.3340	97.9886	0
15/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	6376.1200	6131.2900	6.3761	6.1313	0
15/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1558.4900	1659.0500	1.5585	1.6591	0
15/01/2026	2043 On 05-February-26			Bond Future	121.7521	121.9002	121.7521	121.9002	0
15/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12092.0700	12240.1700	12.0921	12.2402	0
15/01/2026	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
15/01/2026	2043 On 07-May-26			Bond Future	123.9448	124.0954	123.9448	124.0954	0
15/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	12244.7609	12395.4096	12.2448	12.3954	0
15/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0109	0.0096	0.0000	0.0000	0
15/01/2026	2043 On 06-August-26			Bond Future	123.3644	123.5176	123.3644	123.5176	0
15/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	12485.6090	12638.7258	12.4856	12.6387	0
15/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	1.2090	1.0958	0.0012	0.0011	0
15/01/2026	2043 On 05-November-26			Bond Future	125.5336	125.6893	125.5336	125.6893	0
15/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	12700.6194	12855.7380	12.7006	12.8557	0
15/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	7.0194	6.4780	0.0070	0.0065	0
15/01/2026	2043 On 04-February-27			Bond Future	124.8555	125.0134	124.8555	125.0134	0
15/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	7507.9680	7651.8990	7.5080	7.6519	0
15/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	282.4980	268.4690	0.2825	0.2685	0
15/01/2026	2044 On 05-February-26			Bond Future	9.2132	9.2592	96.2048	95.8183	51,071
15/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	6306.2300	5921.6000	6.3062	5.9216	0
15/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	1.6400	3.5300	0.0016	0.0035	0
15/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	6835.5100	6450.1200	6.8355	6.4501	9,000
15/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	0.9200	2.0500	0.0009	0.0021	0
15/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	12765.6300	12379.1100	12.7656	12.3791	9,000
15/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	15083.4000	14696.8800	15.0834	14.6969	0
15/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
15/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	16362.3500	15975.8300	16.3624	15.9758	0
15/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
15/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	16677.0700	16290.5500	16.6771	16.2906	0
15/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
15/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	17052.1400	16665.6200	17.0521	16.6656	0
15/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2044 On 07-May-26		Call	Bond Future	1320.2000	1191.2500	1.3202	1.1913	0
15/01/2026	2044 On 07-May-26			Bond Future	9.2724	9.3198	97.9137	97.5201	92,792
15/01/2026	2044 On 07-May-26		Put	Bond Future	3406.5400	3671.1600	3.4065	3.6712	0
15/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	6134.9800	5800.5100	6.1350	5.8005	0
15/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	354.0500	413.1500	0.3541	0.4132	15,000
15/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	17971.4700	17580.0500	17.9715	17.5801	0
15/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	9.5600	11.7100	0.0096	0.0117	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2026	2044 On 06-August-26			Bond Future	9.3341	9.3830	95.2932	94.8924	7,681
15/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	20987.2900	20590.0700	20.9873	20.5901	0
15/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	23.6600	27.2000	0.0237	0.0272	0
15/01/2026	2044 On 05-November-26			Bond Future	9.3952	9.4457	96.9461	96.5381	0
15/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	14384.7200	14012.7200	14.3847	14.0127	0
15/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	411.6600	447.6500	0.4117	0.4477	0
15/01/2026	2044 On 04-February-27			Bond Future	9.4634	9.5155	94.2433	93.8280	0
15/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	7090.8200	6791.6000	7.0908	6.7916	0
15/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1616.4200	1732.5000	1.6164	1.7325	0
15/01/2026	2046 On 05-February-26			Bond Future	138.2589	138.2652	138.2589	138.2652	4,439
15/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	16608.9200	16615.2100	16.6089	16.6152	0
15/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2046 On 07-May-26			Bond Future	138.4624	138.4688	138.4624	138.4688	14,011
15/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	13512.4300	13518.7700	13.5124	13.5188	0
15/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2046 On 06-August-26			Bond Future	140.9916	140.9977	140.9916	140.9977	0
15/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	18611.5800	18617.7400	18.6116	18.6177	0
15/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2046 On 05-November-26			Bond Future	141.1510	141.1569	141.1510	141.1569	0
15/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	15670.9600	15676.9300	15.6710	15.6769	0
15/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2046 On 04-February-27			Bond Future	143.6299	143.6355	143.6299	143.6355	0
15/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	12539.8700	12545.4600	12.5399	12.5455	0
15/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2050 On 05-February-26			Bond Future	138.8556	139.0976	138.8556	139.0976	2,608
15/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	16035.6400	16277.6000	16.0356	16.2776	0
15/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2050 On 07-May-26			Bond Future	141.3562	141.6025	141.3562	141.6025	14,137
15/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	17286.2300	17532.5200	17.2862	17.5325	0
15/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2050 On 06-August-26			Bond Future	141.4966	141.7470	141.4966	141.7470	0
15/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	18226.5700	18477.0000	18.2266	18.4770	0
15/01/2026	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
15/01/2026	2050 On 05-November-26			Bond Future	143.9852	144.2400	143.9852	144.2400	0
15/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	20145.2000	20399.9800	20.1452	20.4000	0
15/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	2050 On 04-February-27			Bond Future	144.0383	144.2969	144.0383	144.2969	0
15/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	11648.2600	11906.9400	11.6483	11.9069	0
15/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	AL37 On 05-February-26			Index Future	1265.8870	1265.5710	1265.8870	1,265.5710	0
15/01/2026	AL37 On 07-May-26			Index Future	1288.3720	1288.0500	1288.3720	1,288.0500	0
15/01/2026	AL37 On 06-August-26			Index Future	1311.3470	1311.0170	1311.3470	1,311.0170	0
15/01/2026	AL37 On 05-November-26			Index Future	1334.3760	1334.0370	1334.3760	1,334.0370	0
15/01/2026	AL37 On 04-February-27			Index Future	1357.5330	1357.1850	1357.5330	1,357.1850	0
15/01/2026	AL7T On 05-February-26			Index Future	1630.1060	1628.8290	1630.1060	1,628.8290	0
15/01/2026	AL7T On 07-May-26			Index Future	1659.0600	1657.7590	1659.0600	1,657.7590	0
15/01/2026	AL7T On 06-August-26			Index Future	1688.6450	1687.3190	1688.6450	1,687.3190	0
15/01/2026	AL7T On 05-November-26			Index Future	1718.3000	1716.9470	1718.3000	1,716.9470	0
15/01/2026	AL7T On 04-February-27			Index Future	1748.1200	1746.7390	1748.1200	1,746.7390	0
15/01/2026	ALBI On 05-February-26			Index Future	1375.3440	1372.9130	1375.3440	1,372.9130	79
15/01/2026	ALBI On 07-May-26			Index Future	1399.7730	1397.2980	1399.7730	1,397.2980	0
15/01/2026	ALBI On 06-August-26			Index Future	1424.7340	1422.2130	1424.7340	1,422.2130	0
15/01/2026	ALBI On 05-November-26			Index Future	1449.7550	1447.1860	1449.7550	1,447.1860	0
15/01/2026	ALBI On 04-February-27			Index Future	1474.9140	1472.2970	1474.9140	1,472.2970	0
15/01/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	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
15/01/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/01/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
15/01/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/01/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	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
15/01/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	ES33 On 05-February-26			Bond Future	8.7863	8.7972	96.0363	95.9795	0
15/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	12840.7800	12783.9800	12.8408	12.7840	0
15/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	ES33 On 07-May-26			Bond Future	8.8529	8.8643	93.9727	93.9149	0
15/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13092.1600	13034.3300	13.0922	13.0343	0
15/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	ES33 On 06-August-26			Bond Future	8.9219	8.9338	95.6890	95.6299	0
15/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13820.3600	13761.2900	13.8204	13.7613	0
15/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	ES33 On 05-November-26			Bond Future	9.0040	9.0166	93.5799	93.5196	0
15/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8251.5500	8191.2300	8.2516	8.1912	0
15/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	ES33 On 04-February-27			Bond Future	9.1014	9.1147	95.2218	95.1601	0
15/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2725.2000	2663.4900	2.7252	2.6635	0
15/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	ES42 On 05-February-26			Bond Future	9.4349	9.4759	94.8145	94.4972	0
15/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	16214.7600	15897.5200	16.2148	15.8975	0
15/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	ES42 On 07-May-26			Bond Future	9.4996	9.5420	92.2577	91.9347	0
15/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17616.3300	17293.3200	17.6163	17.2933	0
15/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	ES42 On 06-August-26			Bond Future	9.5648	9.6085	93.9424	93.6134	0
15/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19468.0300	19139.0600	19.4680	19.1391	0
15/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	ES42 On 05-November-26			Bond Future	9.6358	9.6811	91.3307	90.9956	0
15/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13365.8800	13030.7900	13.3659	13.0308	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	ES42 On 04-February-27			Bond Future	9.7139	9.7607	92.9316	92.5904	0
15/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4071.6400	3730.4900	4.0716	3.7305	0
15/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	GOVI On 05-February-26			GOVI	1349.9620	1347.5510	1349.9620	1,347.5510	605
15/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	1999620.0000	1975510.0000	199.9620	197.5510	0
15/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	GOVI On 07-May-26			GOVI	1373.9410	1371.4860	1373.9410	1,371.4860	42
15/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1969410.0000	1944860.0000	196.9410	194.4860	0
15/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	GOVI On 06-August-26			GOVI	1398.4420	1395.9410	1398.4420	1,395.9410	0
15/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2094420.0000	2069410.0000	209.4420	206.9410	0
15/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	GOVI On 05-November-26			GOVI	1423.0000	1420.4520	1423.0000	1,420.4520	0
15/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1460000.0000	1434520.0000	146.0000	143.4520	0
15/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	GOVI On 04-February-27			GOVI	1447.6950	1445.1000	1447.6950	1,445.1000	0
15/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	786950.0000	761000.0000	78.6950	76.1000	0
15/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
15/01/2026	I258 On 05-February-26			Bond Future	127.7846	127.7913	127.7846	127.7913	0
15/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	16134.6200	16141.2900	16.1346	16.1413	0
15/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	I258 On 07-May-26			Bond Future	130.0859	130.0927	130.0859	130.0927	0
15/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	16356.0800	16362.8612	16.3561	16.3629	0
15/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.1700	0.1812	0.0002	0.0002	0
15/01/2026	I258 On 06-August-26			Bond Future	129.6179	129.6242	129.6179	129.6242	0
15/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	16675.6314	16682.1820	16.6756	16.6822	0
15/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	7.7814	7.9420	0.0078	0.0079	0
15/01/2026	I258 On 05-November-26			Bond Future	131.8971	131.9035	131.8971	131.9035	0
15/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	16981.0545	16987.8270	16.9811	16.9878	0
15/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	33.9945	34.3470	0.0340	0.0343	0
15/01/2026	I258 On 04-February-27			Bond Future	131.3306	131.3368	131.3306	131.3368	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	12770.3435	12777.8048	12.7703	12.7778	0
15/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	339.7435	341.0448	0.3397	0.3410	0
15/01/2026	IGOV On 05-February-26			Index Future	428.6460	428.9860	428.6460	428.9860	242
15/01/2026	IGOV On 07-May-26			Index Future	436.3660	436.7110	436.3660	436.7110	8
15/01/2026	IGOV On 06-August-26			Index Future	444.2520	444.6030	444.2520	444.6030	0
15/01/2026	IGOV On 05-November-26			Index Future	452.1550	452.5120	452.1550	452.5120	0
15/01/2026	IGOV On 04-February-27			Index Future	460.1030	460.4640	460.1030	460.4640	0
15/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
15/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
15/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
15/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
15/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
15/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
15/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
15/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
15/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
15/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
15/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
15/01/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
15/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
15/01/2026	R033 On 05-February-26			Bond Future	7.9642	7.9697	114.5541	114.5225	10,458
15/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13344.3100	13312.7300	13.3443	13.3127	0
15/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R033 On 07-May-26			Bond Future	8.0029	8.0087	111.5468	111.5146	0
15/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12311.2400	12281.2800	12.3112	12.2813	0
15/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	52.6900	54.9000	0.0527	0.0549	0
15/01/2026	R033 On 06-August-26			Bond Future	8.0422	8.0483	113.5571	113.5241	0
15/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	11436.3000	11409.3400	11.4363	11.4093	0
15/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	333.5200	339.4800	0.3335	0.3395	0
15/01/2026	R033 On 05-November-26			Bond Future	8.0909	8.0974	110.4878	110.4540	0
15/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7195.0600	7172.2700	7.1951	7.1723	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	984.1600	995.1200	0.9842	0.9951	0
15/01/2026	R033 On 04-February-27			Bond Future	8.1505	8.1574	112.4009	112.3663	0
15/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	4650.9600	4633.1200	4.6510	4.6331	0
15/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2180.9500	2197.7700	2.1810	2.1978	0
15/01/2026	R035 On 05-February-26			Bond Future	8.2811	8.2917	107.7187	107.6503	56,346
15/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1253.1000	1210.0600	1.2531	1.2101	0
15/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	173.7400	199.1200	0.1737	0.1991	16,000
15/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	2316.9500	2257.7600	2.3170	2.2578	350
15/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	40.8800	50.1100	0.0409	0.0501	0
15/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	3584.8600	3518.8000	3.5849	3.5188	0
15/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	7.2100	9.5700	0.0072	0.0096	0
15/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	5339.9900	5271.8600	5.3400	5.2719	0
15/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	0.5900	0.8800	0.0006	0.0009	350
15/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	5997.2500	5928.9600	5.9973	5.9290	0
15/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0.2300	0.3600	0.0002	0.0004	16,000
15/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	8282.5900	8214.1700	8.2826	8.2142	0
15/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	350
15/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	11277.0400	11208.6200	11.2770	11.2086	250
15/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	12754.8200	12686.4000	12.7548	12.6864	2,000
15/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	13989.0400	13920.6200	13.9890	13.9206	0
15/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
15/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	14624.1500	14555.7300	14.6242	14.5557	0
15/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15409.6500	15341.2300	15.4097	15.3412	2,000
15/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	15721.2700	15652.8500	15.7213	15.6529	0
15/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	16596.2400	16527.8200	16.5962	16.5278	0
15/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
15/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	22777.7600	22709.3400	22.7778	22.7093	0
15/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
15/01/2026	R035 On 07-May-26			Bond Future	8.3237	8.3348	105.1312	105.0615	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
15/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1134.6900	1107.1400	1.1347	1.1071	1,000
15/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1346.8900	1389.0100	1.3469	1.3890	0
15/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3316.8600	3266.6100	3.3169	3.2666	1,000
15/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	436.8600	456.2800	0.4369	0.4563	0
15/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5503.7000	5443.5300	5.5037	5.4435	0
15/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	177.1500	186.6500	0.1772	0.1867	1,000
15/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	7935.5400	7870.2000	7.9355	7.8702	250
15/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	69.2100	73.5400	0.0692	0.0735	0
15/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	8045.9900	7980.5000	8.0460	7.9805	200
15/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	66.2700	70.4500	0.0663	0.0705	0
15/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	8321.9500	8256.0900	8.3220	8.2561	350
15/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	59.5300	63.3400	0.0595	0.0633	0
15/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	10673.2500	10605.3500	10.6733	10.6054	0
15/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	24.4600	26.2300	0.0245	0.0262	250
15/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	10781.3700	10713.4100	10.7814	10.7134	0
15/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	23.5100	25.2200	0.0235	0.0252	200
15/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	11051.0800	10982.9800	11.0511	10.9830	0
15/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	21.2900	22.8600	0.0213	0.0229	350
15/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	13333.0600	13264.0300	13.3331	13.2640	0
15/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	7.5600	8.2000	0.0076	0.0082	250
15/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13437.4800	13368.4100	13.4375	13.3684	0
15/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	7.0500	7.6500	0.0071	0.0077	200
15/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	13697.9600	13628.8000	13.6980	13.6288	0
15/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	5.9000	6.4100	0.0059	0.0064	350
15/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14474.3300	14404.9800	14.4743	14.4050	0
15/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	3.4100	3.7300	0.0034	0.0037	0
15/01/2026	R035 On 06-August-26			Bond Future	8.3677	8.3793	107.0260	106.9550	56
15/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1469.8000	1441.2600	1.4698	1.4413	1,000
15/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1948.2300	1990.7700	1.9482	1.9908	0
15/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3108.3900	3064.7000	3.1084	3.0647	350
15/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1033.4500	1060.8400	1.0335	1.0608	0
15/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3469.5500	3423.5100	3.4696	3.4235	1,000
15/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	917.5200	942.5600	0.9175	0.9426	0
15/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	5105.7000	5051.5500	5.1057	5.0516	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	558.3900	575.3200	0.5584	0.5753	0
15/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5506.8400	5451.1700	5.5068	5.4512	0
15/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	497.5500	512.9600	0.4976	0.5130	350
15/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5557.2500	5501.4100	5.5573	5.5014	250
15/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	490.4200	505.6600	0.4904	0.5057	0
15/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6423.9600	6365.3600	6.4240	6.3654	0
15/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	385.4800	397.9600	0.3855	0.3980	1,000
15/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	7663.2500	7601.5700	7.6633	7.6016	0
15/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	274.3100	283.7100	0.2743	0.2837	200
15/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	8078.4100	8015.8700	8.0784	8.0159	0
15/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	244.7800	253.3200	0.2448	0.2533	350
15/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	8130.3200	8067.6800	8.1303	8.0677	0
15/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	241.2900	249.7300	0.2413	0.2497	250
15/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	10261.7000	10195.8300	10.2617	10.1958	0
15/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	137.2500	142.4600	0.1373	0.1425	200
15/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	10727.8100	10661.4200	10.7278	10.6614	0
15/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	121.8900	126.5800	0.1219	0.1266	250
15/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	14968.4400	14898.5100	14.9684	14.8985	0
15/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	23.1600	24.3100	0.0232	0.0243	0
15/01/2026	R035 On 05-November-26			Bond Future	8.4223	8.4344	104.3844	104.3119	0
15/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3568.6900	3524.4300	3.5687	3.5244	200
15/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1337.6000	1365.9200	1.3376	1.3659	0
15/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	5832.2700	5777.4500	5.8323	5.7775	0
15/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	742.8600	760.6200	0.7429	0.7606	200
15/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	8259.7800	8198.1700	8.2598	8.1982	0
15/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	416.6300	427.6000	0.4166	0.4276	200
15/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	9396.7300	9332.9300	9.3967	9.3329	0
15/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	320.7900	329.5700	0.3208	0.3296	0
15/01/2026	R035 On 04-February-27			Bond Future	8.4872	8.4999	106.1928	106.1187	0
15/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4349.5500	4301.1900	4.3496	4.3012	0
15/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1301.6300	1327.3600	1.3016	1.3274	0
15/01/2026	R038 On 05-February-26			Bond Future	8.7884	8.8244	119.3319	119.0393	3,763
15/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	19046.5900	18754.0300	19.0466	18.7540	0
15/01/2026	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
15/01/2026	R038 On 07-May-26			Bond Future	8.8457	8.8830	115.9683	115.6704	2,403
15/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	18124.5300	17827.7100	18.1245	17.8277	0
15/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	5.4300	6.5200	0.0054	0.0065	0
15/01/2026	R038 On 06-August-26			Bond Future	8.9042	8.9430	118.0582	117.7548	0
15/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	19729.4600	19429.4700	19.7295	19.4295	0
15/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	28.1400	31.5400	0.0281	0.0315	0
15/01/2026	R038 On 05-November-26			Bond Future	8.9696	9.0098	114.6260	114.3171	0
15/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	12754.5900	12472.3200	12.7546	12.4723	0
15/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	334.5200	361.1900	0.3345	0.3612	0
15/01/2026	R038 On 04-February-27			Bond Future	9.0434	9.0852	116.6106	116.2959	0
15/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	5950.4900	5739.1200	5.9505	5.7391	0
15/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1865.2100	1968.5400	1.8652	1.9685	0
15/01/2026	R053 On 05-February-26			Bond Future	9.0161	9.0518	130.5152	130.0761	12,801
15/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	25181.4300	24742.3700	25.1814	24.7424	0
15/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R053 On 07-May-26			Bond Future	9.0629	9.0997	126.9733	126.5263	66,329
15/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	26207.5500	25762.4200	26.2076	25.7624	0
15/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	9.4300	11.2600	0.0094	0.0113	0
15/01/2026	R053 On 06-August-26			Bond Future	9.1102	9.1481	129.2616	128.8063	0
15/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	30179.3100	29727.7100	30.1793	29.7277	0
15/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	29.0400	32.6600	0.0290	0.0327	0
15/01/2026	R053 On 05-November-26			Bond Future	9.1616	9.2006	125.6457	125.1823	0
15/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	21391.3700	20964.8500	21.3914	20.9649	0
15/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	521.3700	558.3000	0.5214	0.5583	0
15/01/2026	R053 On 04-February-27			Bond Future	9.2183	9.2585	127.8213	127.3495	0
15/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	10688.2500	10340.4100	10.6883	10.3404	0
15/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2140.1500	2264.1800	2.1402	2.2642	0
15/01/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
15/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	37.8000	38.6900	0.0378	0.0387	0
15/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	37.8000	38.6900	0.0378	0.0387	0
15/01/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
15/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	87.3600	87.7400	0.0874	0.0877	0
15/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	87.3600	87.7400	0.0874	0.0877	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
15/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	80.2000	80.4000	0.0802	0.0804	0
15/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	80.2000	80.4000	0.0802	0.0804	0
15/01/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
15/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	47.8000	47.8800	0.0478	0.0479	0
15/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	47.8000	47.8800	0.0478	0.0479	0
15/01/2026	R202 On 05-February-26			Bond Future	292.2076	292.2213	292.2076	292.2213	565
15/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	14387.5800	14401.2900	14.3876	14.4013	0
15/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R202 On 07-May-26			Bond Future	297.4702	297.4839	297.4702	297.4839	772
15/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	19920.1900	19933.8900	19.9202	19.9339	0
15/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R202 On 06-August-26			Bond Future	297.5053	297.5186	297.5053	297.5186	0
15/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	18645.2800	18658.6300	18.6453	18.6586	0
15/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R202 On 05-November-26			Bond Future	302.7382	302.7512	302.7382	302.7512	0
15/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	22278.1800	22291.1500	22.2782	22.2912	0
15/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R202 On 04-February-27			Bond Future	302.5786	302.5911	302.5786	302.5911	0
15/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	7848.5600	7861.1400	7.8486	7.8611	0
15/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R209 On 05-February-26			Bond Future	8.4808	8.4914	87.3024	87.2383	32,538
15/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	13290.6000	13226.4600	13.2906	13.2265	0
15/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R209 On 07-May-26			Bond Future	8.5265	8.5375	85.7025	85.6372	9,057
15/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	13536.3100	13471.3200	13.5363	13.4713	0
15/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	3.6700	4.0000	0.0037	0.0040	0
15/01/2026	R209 On 06-August-26			Bond Future	8.5733	8.5847	87.2470	87.1804	3,673
15/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	14599.7400	14534.0800	14.5997	14.5341	0
15/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	19.2000	20.1600	0.0192	0.0202	0
15/01/2026	R209 On 05-November-26			Bond Future	8.6265	8.6384	85.6114	85.5434	0
15/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	9320.2200	9260.1000	9.3202	9.2601	0
15/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	295.9100	303.7800	0.2959	0.3038	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2026	R209 On 04-February-27			Bond Future	8.6877	8.7001	87.0944	87.0250	0
15/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4539.7600	4494.0800	4.5398	4.4941	0
15/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1300.3700	1324.0900	1.3004	1.3241	0
15/01/2026	R210 On 05-February-26			Bond Future	258.0214	258.0604	258.0214	258.0604	534
15/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4921.3700	4960.4400	4.9214	4.9604	0
15/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R210 On 07-May-26			Bond Future	259.2023	259.2418	259.2023	259.2418	918
15/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3802.2700	3841.8200	3.8023	3.8418	0
15/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R210 On 06-August-26			Bond Future	263.9367	263.9767	263.9367	263.9767	0
15/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4096.7400	4136.6500	4.0967	4.1367	0
15/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R210 On 05-November-26			Bond Future	265.0618	265.1018	265.0618	265.1018	0
15/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11731.8100	11771.7500	11.7318	11.7718	0
15/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R210 On 04-February-27			Bond Future	269.7176	269.7575	269.7176	269.7575	0
15/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3687.5700	3727.4900	3.6876	3.7275	0
15/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R213 On 05-February-26			Bond Future	7.5919	7.5974	100.7011	100.6790	18,584
15/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8830.8500	8808.8400	8.8309	8.8088	0
15/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R213 On 07-May-26			Bond Future	7.6145	7.6202	98.9398	98.9174	65,316
15/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8101.1500	8079.0600	8.1012	8.0791	0
15/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	6.0900	6.4700	0.0061	0.0065	0
15/01/2026	R213 On 06-August-26			Bond Future	7.6366	7.6428	100.7231	100.7001	0
15/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7357.5400	7335.9300	7.3575	7.3359	0
15/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	50.5600	52.0000	0.0506	0.0520	0
15/01/2026	R213 On 05-November-26			Bond Future	7.6749	7.6815	98.9228	98.8991	0
15/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4077.3300	4059.1600	4.0773	4.0592	0
15/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	343.8800	349.3900	0.3439	0.3494	0
15/01/2026	R213 On 04-February-27			Bond Future	7.7271	7.7344	100.6371	100.6128	0
15/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2204.2500	2189.9400	2.2043	2.1899	0
15/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	824.0200	834.0500	0.8240	0.8341	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2026	R214 On 05-February-26			Bond Future	9.0429	9.0838	82.2293	81.9469	9,919
15/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	13454.1800	13171.7600	13.4542	13.1718	0
15/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R214 On 07-May-26			Bond Future	9.0943	9.1365	80.3935	80.1060	32,239
15/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	14458.7700	14173.0300	14.4588	14.1730	0
15/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	8.6900	10.4600	0.0087	0.0105	0
15/01/2026	R214 On 06-August-26			Bond Future	9.1472	9.1907	81.8425	81.5497	0
15/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	16246.9100	15958.0300	16.2469	15.9580	0
15/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	30.2500	34.1500	0.0303	0.0342	0
15/01/2026	R214 On 05-November-26			Bond Future	9.2072	9.2521	79.9678	79.6698	0
15/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	10948.3700	10677.8500	10.9484	10.6779	0
15/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	331.6700	359.2000	0.3317	0.3592	0
15/01/2026	R214 On 04-February-27			Bond Future	9.2747	9.3210	81.3533	81.0499	0
15/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	5419.0000	5207.5200	5.4190	5.2075	0
15/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1457.1600	1549.1300	1.4572	1.5491	0
15/01/2026	R248 On 05-February-26			Bond Future	9.1677	9.2136	100.0063	99.5897	56,542
15/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	73.6600	48.6500	0.0737	0.0487	1,940
15/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	2560.3600	2951.9800	2.5604	2.9520	0
15/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	2266.7200	1943.5500	2.2667	1.9436	1,940
15/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	188.6800	282.1400	0.1887	0.2821	0
15/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	3044.8900	2683.4000	3.0449	2.6834	0
15/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	94.4800	149.6200	0.0945	0.1496	0
15/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	4266.6500	3872.9900	4.2667	3.8730	12,500
15/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	31.9300	54.9000	0.0319	0.0549	0
15/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	6317.4200	5905.4500	6.3174	5.9055	0
15/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	4.9000	9.5600	0.0049	0.0096	1,940
15/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	7124.6400	6710.4200	7.1246	6.7104	0
15/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	2.3000	4.7100	0.0023	0.0047	0
15/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	10848.2900	10431.7600	10.8483	10.4318	0
15/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0.0600	0.1600	0.0001	0.0002	0
15/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	17698.8100	17282.1800	17.6988	17.2822	0
15/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R248 On 07-May-26			Bond Future	9.2182	9.2655	97.3453	96.9212	219,976
15/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	18876.0800	18454.4300	18.8761	18.4544	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	11.0800	13.5700	0.0111	0.0136	0
15/01/2026	R248 On 06-August-26			Bond Future	9.2701	9.3187	99.0998	98.6679	0
15/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	22276.6600	21848.6800	22.2767	21.8487	0
15/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	26.0500	29.9700	0.0261	0.0300	0
15/01/2026	R248 On 05-November-26			Bond Future	9.3281	9.3782	96.3838	95.9443	0
15/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	15561.4200	15157.8900	15.5614	15.1579	0
15/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	402.3600	438.4000	0.4024	0.4384	0
15/01/2026	R248 On 04-February-27			Bond Future	9.3928	9.4446	98.0535	97.6060	0
15/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	7752.4900	7431.9300	7.7525	7.4319	0
15/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1839.2000	1966.1500	1.8392	1.9662	0
15/01/2026	R2R9 On 05-February-26			Bond Future	8.9690	8.9848	110.4972	110.3709	0
15/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	97506.6400	97380.3500	97.5066	97.3804	0
15/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R2R9 On 07-May-26			Bond Future	9.0289	9.0453	107.4818	107.3532	0
15/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96632.1400	96503.5300	96.6321	96.5035	0
15/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R2R9 On 06-August-26			Bond Future	9.0902	9.1072	109.4188	109.2878	0
15/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96299.3300	96168.2500	96.2993	96.1683	0
15/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R2R9 On 05-November-26			Bond Future	9.1579	9.1756	106.3407	106.2071	0
15/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95370.6700	95237.0300	95.3707	95.2370	0
15/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R2R9 On 04-February-27			Bond Future	9.2337	9.2520	108.1819	108.0457	0
15/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6074.9100	5978.3700	6.0749	5.9784	0
15/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1345.5400	1385.2300	1.3455	1.3852	0
15/01/2026	R4R2 On 05-February-26			Bond Future	9.1340	9.1750	111.9593	111.5967	1,937
15/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	98684.0700	98321.4000	98.6841	98.3214	0
15/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R4R2 On 07-May-26			Bond Future	9.1935	9.2359	108.8439	108.4747	0
15/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97754.7600	97385.5900	97.7548	97.3856	0
15/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R4R2 On 06-August-26			Bond Future	9.2544	9.2981	110.8054	110.4295	0
15/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97388.1300	97012.2000	97.3881	97.0122	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R4R2 On 05-November-26			Bond Future	9.3207	9.3660	107.6253	107.2426	0
15/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96402.7300	96019.9700	96.4027	96.0200	0
15/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	R4R2 On 04-February-27			Bond Future	9.3943	9.4412	109.4888	109.0990	0
15/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7222.1000	6932.3300	7.2221	6.9323	0
15/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1341.7300	1441.7100	1.3417	1.4417	0
15/01/2026	RR87 On 05-February-26			Bond Future	6.9100	6.9100	105.2849	105.2849	0
15/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	RR87 On 07-May-26			Bond Future	6.8100	6.8100	103.0247	103.0247	0
15/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	RR87 On 06-August-26			Bond Future	6.5300	6.5300	101.1299	101.1299	0
15/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	RR87 On 05-November-26			Bond Future	5.2700	5.2700	102.8909	102.8909	0
15/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	RR88 On 05-February-26			Bond Future	6.8900	6.8900	108.5801	108.5801	0
15/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	RR88 On 07-May-26			Bond Future	6.8400	6.8400	106.3739	106.3739	0
15/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	RR88 On 06-August-26			Bond Future	6.7900	6.7900	105.3468	105.3468	0
15/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	RR88 On 05-November-26			Bond Future	6.7100	6.7100	106.5970	106.5970	0
15/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2026	X038 On 31-January-38			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
15/01/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/01/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0