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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
16/01/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	2029 On 05-February-26			Bond Future	144.6531	144.8206	144.6531	144.8206	1,850
16/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4543.0600	4710.6200	4.5431	4.7106	0
16/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2029 On 07-May-26			Bond Future	145.7752	145.9737	145.7752	145.9737	3,035
16/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	3955.2200	4153.7100	3.9552	4.1537	0
16/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2029 On 06-August-26			Bond Future	148.4209	148.6401	148.4209	148.6401	0
16/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4320.8800	4540.0700	4.3209	4.5401	0
16/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2029 On 05-November-26			Bond Future	149.5311	149.7781	149.5311	149.7781	0
16/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	1971.0700	2218.1400	1.9711	2.2181	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2029 On 04-February-27			Bond Future	152.1107	152.4094	152.1107	152.4094	0
16/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2390.7000	2689.3900	2.3907	2.6894	0
16/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2030 On 05-February-26			Bond Future	7.3902	7.3534	102.2837	102.4101	105,800
16/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	6904.7900	7031.2200	6.9048	7.0312	0
16/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2030 On 07-May-26			Bond Future	7.4168	7.3710	104.0806	104.2291	49,369
16/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	282.3300	351.1700	0.2823	0.3512	1,000
16/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	954.9100	875.2800	0.9549	0.8753	0
16/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1240.6800	1368.5600	1.2407	1.3686	1,000
16/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	296.2800	275.6900	0.2963	0.2757	0
16/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1794.4200	1931.5100	1.7944	1.9315	0
16/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	180.2200	168.8400	0.1802	0.1688	1,000
16/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6159.6800	6307.6900	6.1597	6.3077	0
16/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	6.5700	6.1100	0.0066	0.0061	0
16/01/2026	2030 On 06-August-26			Bond Future	7.4418	7.3882	101.9351	102.0983	48,380
16/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	456.7700	528.2200	0.4568	0.5282	1,000
16/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1164.3000	1072.4900	1.1643	1.0725	0
16/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1361.0500	1476.5900	1.3611	1.4766	1,000
16/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	550.1000	502.3800	0.5501	0.5024	0
16/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2186.3200	2320.0100	2.1863	2.3200	0
16/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	328.9100	299.3400	0.3289	0.2993	1,000
16/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5293.6600	5449.9900	5.2937	5.4500	0
16/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	62.2800	55.3500	0.0623	0.0554	0
16/01/2026	2030 On 05-November-26			Bond Future	7.4720	7.4079	103.6871	103.8696	0
16/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	2909.8000	3019.4000	2.9098	3.0194	0
16/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	338.1000	265.1800	0.3381	0.2652	0
16/01/2026	2030 On 04-February-27			Bond Future	7.5237	7.4411	101.4444	101.6629	0
16/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1584.2100	1660.9200	1.5842	1.6609	0
16/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	804.8000	663.0400	0.8048	0.6630	0
16/01/2026	2031 On 05-February-26			Bond Future	112.5239	112.5363	112.5239	112.5363	1,156
16/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	782.0600	793.4500	0.7821	0.7935	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	18.1400	17.1900	0.0181	0.0172	0
16/01/2026	2031 On 07-May-26			Bond Future	114.5286	114.5630	114.5286	114.5630	736
16/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	890.0800	910.5900	0.8901	0.9106	0
16/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	201.4400	187.6000	0.2014	0.1876	0
16/01/2026	2031 On 06-August-26			Bond Future	114.1925	114.2409	114.1925	114.2409	842
16/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	835.7000	850.1500	0.8357	0.8502	0
16/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	453.1600	419.2100	0.4532	0.4192	0
16/01/2026	2031 On 05-November-26			Bond Future	116.1821	116.2498	116.1821	116.2498	0
16/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4694.3900	4761.3600	4.6944	4.7614	0
16/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	2.2500	1.5200	0.0023	0.0015	0
16/01/2026	2031 On 04-February-27			Bond Future	115.7386	115.8443	115.7386	115.8443	0
16/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	600.4500	618.4600	0.6005	0.6185	0
16/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	1041.8500	954.1900	1.0419	0.9542	0
16/01/2026	2032 On 05-February-26			Bond Future	7.8543	7.8334	104.8962	104.9976	84,128
16/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10465.8100	10567.1600	10.4658	10.5672	0
16/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2032 On 07-May-26			Bond Future	7.8945	7.8683	102.5807	102.7037	89,512
16/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	9883.8900	10005.8500	9.8839	10.0059	0
16/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	6.7200	5.6100	0.0067	0.0056	0
16/01/2026	2032 On 06-August-26			Bond Future	7.9342	7.9038	104.4174	104.5547	0
16/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9353.6200	9483.0800	9.3536	9.4831	0
16/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	53.6000	45.8100	0.0536	0.0458	0
16/01/2026	2032 On 05-November-26			Bond Future	7.9855	7.9496	102.0550	102.2113	0
16/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5337.2800	5463.5000	5.3373	5.4635	0
16/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	392.8000	362.7500	0.3928	0.3628	0
16/01/2026	2032 On 04-February-27			Bond Future	8.0533	8.0073	103.7899	103.9816	0
16/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	2882.4100	2914.7400	2.8824	2.9147	0
16/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	1125.1000	965.7900	1.1251	0.9658	0
16/01/2026	2033 On 05-February-26			Bond Future	141.5821	141.8697	141.5821	141.8697	2,698
16/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	8702.1100	8989.7400	8.7021	8.9897	0
16/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2033 On 07-May-26			Bond Future	142.5475	142.8675	142.5475	142.8675	10,791
16/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	7387.4900	7707.4900	7.3875	7.7075	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2033 On 06-August-26			Bond Future	145.1346	145.4771	145.1346	145.4771	0
16/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	10884.5700	11227.1300	10.8846	11.2271	0
16/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2033 On 05-November-26			Bond Future	146.0847	146.4567	146.0847	146.4567	0
16/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	8824.7300	9196.7000	8.8247	9.1967	0
16/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2033 On 04-February-27			Bond Future	148.6051	149.0297	148.6051	149.0297	0
16/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	5895.1200	6319.7400	5.8951	6.3197	0
16/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2037 On 05-February-26			Bond Future	8.7175	8.6672	98.7137	99.0616	105,521
16/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	6164.8400	6512.3700	6.1648	6.5124	0
16/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0.7700	0.4800	0.0008	0.0005	11,500
16/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	8952.3300	9300.1400	8.9523	9.3001	0
16/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	11,500
16/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	12206.3500	12554.1700	12.2064	12.5542	0
16/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	13631.9100	13979.7300	13.6319	13.9797	1,970
16/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	15300.0600	15647.8800	15.3001	15.6479	0
16/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	16171.2400	16519.0600	16.1712	16.5191	0
16/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	16387.0600	16734.8800	16.3871	16.7349	1,030
16/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	18813.4000	19161.2200	18.8134	19.1612	0
16/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	20892.5000	21240.3200	20.8925	21.2403	0
16/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
16/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	23135.6300	23483.4500	23.1356	23.4835	0
16/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
16/01/2026	2037 On 07-May-26			Bond Future	8.7772	8.7223	100.4480	100.8211	111,198
16/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2418.2000	2576.1600	2.4182	2.5762	1,500
16/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	925.0300	709.8500	0.9250	0.7099	0

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16/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	5018.8800	5286.5200	5.0189	5.2865	1,500
16/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	346.8400	241.3400	0.3468	0.2413	0
16/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	8308.4100	8643.1600	8.3084	8.6432	0
16/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	113.3700	74.9800	0.1134	0.0750	1,500
16/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	13361.3400	13731.0400	13.3613	13.7310	142
16/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	17.2900	13.8500	0.0173	0.0139	0
16/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	15371.1200	15743.5300	15.3711	15.7435	0
16/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	5.0300	4.3000	0.0050	0.0043	0
16/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	20900.4000	21273.5300	20.9004	21.2735	0
16/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0700	0.0600	0.0001	0.0001	142
16/01/2026	2037 On 06-August-26			Bond Future	8.8391	8.7802	97.9868	98.3784	2,539
16/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	7886.1300	8156.9500	7.8861	8.1570	2,541
16/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	452.0800	331.3300	0.4521	0.3313	0
16/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	11573.0600	11901.9100	11.5731	11.9019	0
16/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	201.4200	138.7000	0.2014	0.1387	2,541
16/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	14717.2500	15097.4500	14.7173	15.0975	0
16/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	62.9100	51.5400	0.0629	0.0515	2,541
16/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	16825.0200	17211.4500	16.8250	17.2115	0
16/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	25.1700	20.0300	0.0252	0.0200	0
16/01/2026	2037 On 05-November-26			Bond Future	8.9020	8.8386	99.6708	100.0849	0
16/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	4949.3500	5094.4100	4.9494	5.0944	4,490
16/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1406.9700	1137.9400	1.4070	1.1379	0
16/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	8804.0300	9068.8000	8.8040	9.0688	0
16/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	650.4500	501.1300	0.6505	0.5011	4,490
16/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	10823.6900	11124.4100	10.8237	11.1244	0
16/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	450.5200	337.1500	0.4505	0.3372	0
16/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	11893.1500	12226.9700	11.8932	12.2270	0
16/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	355.6800	275.4100	0.3557	0.2754	4,490
16/01/2026	2037 On 04-February-27			Bond Future	8.9766	8.9057	97.1090	97.5618	0
16/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	4965.4600	5286.3100	4.9655	5.2863	0
16/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1646.6000	1514.6400	1.6466	1.5146	0
16/01/2026	2038 On 05-February-26			Bond Future	155.1822	154.9610	155.1822	154.9610	2,657
16/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	11982.1500	11760.9600	11.9822	11.7610	0
16/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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16/01/2026	2038 On 07-May-26			Bond Future	157.9469	157.7518	157.9469	157.7518	663
16/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	13416.8900	13221.7800	13.4169	13.2218	0
16/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2038 On 06-August-26			Bond Future	158.6211	158.4411	158.6211	158.4411	0
16/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	13901.1400	13721.1000	13.9011	13.7211	0
16/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2038 On 05-November-26			Bond Future	161.3854	161.2278	161.3854	161.2278	0
16/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	15075.3800	14917.7600	15.0754	14.9178	0
16/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2038 On 04-February-27			Bond Future	161.9478	161.8384	161.9478	161.8384	0
16/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	8117.7500	8008.3700	8.1178	8.0084	0
16/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2040 On 05-February-26			Bond Future	9.0634	8.9983	99.7464	100.2573	73,545
16/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	655.3800	877.8200	0.6554	0.8778	13,500
16/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	760.3300	471.9500	0.7603	0.4720	0
16/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1392.7700	1739.8600	1.3928	1.7399	14,000
16/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	334.4400	170.7100	0.3344	0.1707	0
16/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	2674.4600	3127.1800	2.6745	3.1272	0
16/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	95.0100	36.9100	0.0950	0.0369	13,500
16/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	5527.9700	6034.5300	5.5280	6.0345	14,000
16/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	5.6800	1.4200	0.0057	0.0014	0
16/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	8613.1600	9123.8000	8.6132	9.1238	0
16/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0.2200	0.0400	0.0002	0.0000	14,000
16/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	9362.6800	9873.4200	9.3627	9.8734	680
16/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.1000	0.0200	0.0001	0.0000	0
16/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	12013.9200	12524.7300	12.0139	12.5247	0
16/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	8,180
16/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	14552.6000	15063.4200	14.5526	15.0634	0
16/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
16/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	16626.0400	17136.8600	16.6260	17.1369	0
16/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	18567.5200	19078.3400	18.5675	19.0783	475
16/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	26139.7300	26650.5500	26.1397	26.6506	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
16/01/2026	2040 On 07-May-26			Bond Future	9.1276	9.0577	101.4988	102.0380	1,360
16/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	11193.9000	11698.7900	11.1939	11.6988	1,460
16/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	90.6200	56.2800	0.0906	0.0563	0
16/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	13802.6900	14329.9900	13.8027	14.3300	0
16/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	38.9200	26.9900	0.0389	0.0270	0
16/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	17079.7200	17617.5900	17.0797	17.6176	0
16/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	7.0200	5.6600	0.0070	0.0057	0
16/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	17370.0200	17908.0900	17.3700	17.9081	0
16/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	5.9400	4.7800	0.0059	0.0048	1,460
16/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	19138.7900	19677.6000	19.1388	19.6776	0
16/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	2.0200	1.6000	0.0020	0.0016	0
16/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	20196.1200	20735.1300	20.1961	20.7351	0
16/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	1.0100	0.7900	0.0010	0.0008	1,460
16/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	21877.7300	22416.9000	21.8777	22.4169	0
16/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.3000	0.2400	0.0003	0.0002	0
16/01/2026	2040 On 06-August-26			Bond Future	9.1940	9.1201	98.8058	99.3666	41,362
16/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	19397.4000	19952.1800	19.3974	19.9522	0
16/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	25.4200	19.4400	0.0254	0.0194	0
16/01/2026	2040 On 05-November-26			Bond Future	9.2608	9.1823	100.5038	101.0901	0
16/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	6067.9700	6342.0800	6.0680	6.3421	2,300
16/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1404.9800	1092.7600	1.4050	1.0928	0
16/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	10394.4300	10810.0000	10.3944	10.8100	0
16/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	664.0700	493.3100	0.6641	0.4933	2,300
16/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	12643.7800	13100.7800	12.6438	13.1008	0
16/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	465.5500	336.2200	0.4656	0.3362	0
16/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	13839.6700	14319.2200	13.8397	14.3192	0
16/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	383.9100	277.1300	0.3839	0.2771	2,300
16/01/2026	2040 On 04-February-27			Bond Future	9.3382	9.2525	97.7057	98.3340	0
16/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	6079.7800	6376.1200	6.0798	6.3761	0
16/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1890.5100	1558.4900	1.8905	1.5585	0
16/01/2026	2043 On 05-February-26			Bond Future	121.3147	121.7521	121.3147	121.7521	0
16/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	11654.6500	12092.0700	11.6547	12.0921	0
16/01/2026	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
16/01/2026	2043 On 07-May-26			Bond Future	123.4760	123.9448	123.4760	123.9448	0
16/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	11776.0215	12244.7609	11.7760	12.2448	0
16/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0215	0.0109	0.0000	0.0000	0
16/01/2026	2043 On 06-August-26			Bond Future	122.8726	123.3644	122.8726	123.3644	0
16/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	11994.9849	12485.6090	11.9950	12.4856	0
16/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	2.3949	1.2090	0.0024	0.0012	0
16/01/2026	2043 On 05-November-26			Bond Future	125.0133	125.5336	125.0133	125.5336	0
16/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	12185.6528	12700.6194	12.1857	12.7006	0
16/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	12.3128	7.0194	0.0123	0.0070	0
16/01/2026	2043 On 04-February-27			Bond Future	124.2864	124.8555	124.2864	124.8555	0
16/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	7024.2856	7507.9680	7.0243	7.5080	0
16/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	367.9356	282.4980	0.3679	0.2825	0
16/01/2026	2044 On 05-February-26			Bond Future	9.2834	9.2132	95.6160	96.2048	51,071
16/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	5722.9100	6306.2300	5.7229	6.3062	0
16/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	7.1200	1.6400	0.0071	0.0016	0
16/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	6250.1100	6835.5100	6.2501	6.8355	9,000
16/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	4.3200	0.9200	0.0043	0.0009	0
16/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	12176.8400	12765.6300	12.1768	12.7656	9,000
16/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
16/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	14494.6000	15083.4000	14.4946	15.0834	0
16/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
16/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	15773.5500	16362.3500	15.7736	16.3624	0
16/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
16/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	16088.2700	16677.0700	16.0883	16.6771	0
16/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
16/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	16463.3400	17052.1400	16.4633	17.0521	0
16/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2044 On 07-May-26		Call	Bond Future	1115.1500	1320.2000	1.1152	1.3202	0
16/01/2026	2044 On 07-May-26			Bond Future	9.3469	9.2724	97.2958	97.9137	92,792
16/01/2026	2044 On 07-May-26		Put	Bond Future	3819.3100	3406.5400	3.8193	3.4065	0
16/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	5692.8000	6134.9800	5.6928	6.1350	0
16/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	529.6900	354.0500	0.5297	0.3541	15,000
16/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	17356.3200	17971.4700	17.3563	17.9715	0
16/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	12.2300	9.5600	0.0122	0.0096	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	2044 On 06-August-26			Bond Future	9.4124	9.3341	94.6530	95.2932	7,681
16/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	20355.3700	20987.2900	20.3554	20.9873	0
16/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	31.9500	23.6600	0.0320	0.0237	0
16/01/2026	2044 On 05-November-26			Bond Future	9.4778	9.3952	96.2795	96.9461	0
16/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	13799.7300	14384.7200	13.7997	14.3847	0
16/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	493.2100	411.6600	0.4932	0.4117	0
16/01/2026	2044 On 04-February-27			Bond Future	9.5526	9.4634	93.5347	94.2433	0
16/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	6752.4400	7090.8200	6.7524	7.0908	0
16/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1986.6300	1616.4200	1.9866	1.6164	0
16/01/2026	2046 On 05-February-26			Bond Future	138.1444	138.2589	138.1444	138.2589	4,439
16/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	16494.4200	16608.9200	16.4944	16.6089	0
16/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2046 On 07-May-26			Bond Future	138.3194	138.4624	138.3194	138.4624	14,011
16/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	13369.4000	13512.4300	13.3694	13.5124	0
16/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2046 On 06-August-26			Bond Future	140.8297	140.9916	140.8297	140.9916	0
16/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	18449.6600	18611.5800	18.4497	18.6116	0
16/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2046 On 05-November-26			Bond Future	140.9634	141.1510	140.9634	141.1510	0
16/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	15483.4300	15670.9600	15.4834	15.6710	0
16/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2046 On 04-February-27			Bond Future	143.3943	143.6299	143.3943	143.6299	0
16/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	12304.3200	12539.8700	12.3043	12.5399	0
16/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2050 On 05-February-26			Bond Future	138.4901	138.8556	138.4901	138.8556	2,608
16/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	15670.0900	16035.6400	15.6701	16.0356	0
16/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2050 On 07-May-26			Bond Future	140.9574	141.3562	140.9574	141.3562	14,137
16/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	16887.4100	17286.2300	16.8874	17.2862	0
16/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2050 On 06-August-26			Bond Future	141.0739	141.4966	141.0739	141.4966	0
16/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	17803.9100	18226.5700	17.8039	18.2266	0
16/01/2026	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
16/01/2026	2050 On 05-November-26			Bond Future	143.5323	143.9852	143.5323	143.9852	0
16/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	19692.3300	20145.2000	19.6923	20.1452	0
16/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	2050 On 04-February-27			Bond Future	143.5321	144.0383	143.5321	144.0383	0
16/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	11142.1300	11648.2600	11.1421	11.6483	0
16/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	AL37 On 05-February-26			Index Future	1264.3410	1265.8870	1264.3410	1,265.8870	0
16/01/2026	AL37 On 07-May-26			Index Future	1286.5530	1288.3720	1286.5530	1,288.3720	0
16/01/2026	AL37 On 06-August-26			Index Future	1309.3460	1311.3470	1309.3460	1,311.3470	0
16/01/2026	AL37 On 05-November-26			Index Future	1332.1250	1334.3760	1332.1250	1,334.3760	0
16/01/2026	AL37 On 04-February-27			Index Future	1354.8230	1357.5330	1354.8230	1,357.5330	0
16/01/2026	AL7T On 05-February-26			Index Future	1624.4770	1630.1060	1624.4770	1,630.1060	0
16/01/2026	AL7T On 07-May-26			Index Future	1653.0170	1659.0600	1653.0170	1,659.0600	0
16/01/2026	AL7T On 06-August-26			Index Future	1682.3020	1688.6450	1682.3020	1,688.6450	0
16/01/2026	AL7T On 05-November-26			Index Future	1711.5700	1718.3000	1711.5700	1,718.3000	0
16/01/2026	AL7T On 04-February-27			Index Future	1740.7330	1748.1200	1740.7330	1,748.1200	0
16/01/2026	ALBI On 05-February-26			Index Future	1370.3390	1375.3440	1370.3390	1,375.3440	79
16/01/2026	ALBI On 07-May-26			Index Future	1394.4140	1399.7730	1394.4140	1,399.7730	0
16/01/2026	ALBI On 06-August-26			Index Future	1419.1180	1424.7340	1419.1180	1,424.7340	0
16/01/2026	ALBI On 05-November-26			Index Future	1443.8070	1449.7550	1443.8070	1,449.7550	0
16/01/2026	ALBI On 04-February-27			Index Future	1468.4070	1474.9140	1468.4070	1,474.9140	0
16/01/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	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
16/01/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/01/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
16/01/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/01/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	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
16/01/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	ES33 On 05-February-26			Bond Future	8.8470	8.7863	95.7205	96.0363	0
16/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	12524.9800	12840.7800	12.5250	12.8408	0
16/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	ES33 On 07-May-26			Bond Future	8.9200	8.8529	93.6332	93.9727	0
16/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12752.6500	13092.1600	12.7527	13.0922	0
16/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	ES33 On 06-August-26			Bond Future	8.9943	8.9219	95.3324	95.6890	0
16/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13463.7400	13820.3600	13.4637	13.8204	0
16/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	ES33 On 05-November-26			Bond Future	9.0831	9.0040	93.2020	93.5799	0
16/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7873.5900	8251.5500	7.8736	8.2516	0
16/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	ES33 On 04-February-27			Bond Future	9.1910	9.1014	94.8074	95.2218	0
16/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2310.8500	2725.2000	2.3109	2.7252	0
16/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	ES42 On 05-February-26			Bond Future	9.5052	9.4349	94.2714	94.8145	0
16/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	15671.6500	16214.7600	15.6717	16.2148	0
16/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	ES42 On 07-May-26			Bond Future	9.5747	9.4996	91.6867	92.2577	0
16/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17045.3000	17616.3300	17.0453	17.6163	0
16/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	ES42 On 06-August-26			Bond Future	9.6437	9.5648	93.3504	93.9424	0
16/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18876.0600	19468.0300	18.8761	19.4680	0
16/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	ES42 On 05-November-26			Bond Future	9.7194	9.6358	90.7132	91.3307	0
16/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12748.4300	13365.8800	12.7484	13.3659	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	ES42 On 04-February-27			Bond Future	9.8043	9.7139	92.2741	92.9316	0
16/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3414.2100	4071.6400	3.4142	4.0716	0
16/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	GOVI On 05-February-26			GOVI	1345.0420	1349.9620	1345.0420	1,349.9620	328
16/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	1950420.0000	1999620.0000	195.0420	199.9620	0
16/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	GOVI On 07-May-26			GOVI	1368.6730	1373.9410	1368.6730	1,373.9410	317
16/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1916730.0000	1969410.0000	191.6730	196.9410	0
16/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	GOVI On 06-August-26			GOVI	1392.9210	1398.4420	1392.9210	1,398.4420	0
16/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2039210.0000	2094420.0000	203.9210	209.4420	0
16/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	GOVI On 05-November-26			GOVI	1417.1540	1423.0000	1417.1540	1,423.0000	0
16/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1401540.0000	1460000.0000	140.1540	146.0000	0
16/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	GOVI On 04-February-27			GOVI	1441.3000	1447.6950	1441.3000	1,447.6950	0
16/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	723000.0000	786950.0000	72.3000	78.6950	0
16/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
16/01/2026	I258 On 05-February-26			Bond Future	127.1267	127.7846	127.1267	127.7846	0
16/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	15476.6800	16134.6200	15.4767	16.1346	0
16/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	I258 On 07-May-26			Bond Future	129.3915	130.0859	129.3915	130.0859	0
16/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	15661.8089	16356.0800	15.6618	16.3561	0
16/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.2889	0.1700	0.0003	0.0002	0
16/01/2026	I258 On 06-August-26			Bond Future	128.8955	129.6179	128.8955	129.6179	0
16/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	15958.5273	16675.6314	15.9585	16.6756	0
16/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	13.0773	7.7814	0.0131	0.0078	0
16/01/2026	I258 On 05-November-26			Bond Future	131.1410	131.8971	131.1410	131.8971	0
16/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	16243.1252	16981.0545	16.2431	16.9811	0
16/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	52.0852	33.9945	0.0521	0.0340	0
16/01/2026	I258 On 04-February-27			Bond Future	130.5200	131.3306	130.5200	131.3306	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	12050.3151	12770.3435	12.0503	12.7703	0
16/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	430.3651	339.7435	0.4304	0.3397	0
16/01/2026	IGOV On 05-February-26			Index Future	428.2410	428.6460	428.2410	428.6460	242
16/01/2026	IGOV On 07-May-26			Index Future	435.8710	436.3660	435.8710	436.3660	8
16/01/2026	IGOV On 06-August-26			Index Future	443.6970	444.2520	443.6970	444.2520	0
16/01/2026	IGOV On 05-November-26			Index Future	451.5180	452.1550	451.5180	452.1550	0
16/01/2026	IGOV On 04-February-27			Index Future	459.3120	460.1030	459.3120	460.1030	0
16/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
16/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
16/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
16/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
16/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
16/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
16/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
16/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
16/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
16/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
16/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
16/01/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
16/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
16/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
16/01/2026	R033 On 05-February-26			Bond Future	7.9951	7.9642	114.3775	114.5541	10,458
16/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13167.7000	13344.3100	13.1677	13.3443	0
16/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R033 On 07-May-26			Bond Future	8.0392	8.0029	111.3454	111.5468	0
16/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12119.5500	12311.2400	12.1196	12.3112	0
16/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	62.4300	52.6900	0.0624	0.0527	0
16/01/2026	R033 On 06-August-26			Bond Future	8.0828	8.0422	113.3391	113.5571	0
16/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	11256.0600	11436.3000	11.2561	11.4363	0
16/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	371.2600	333.5200	0.3713	0.3335	0
16/01/2026	R033 On 05-November-26			Bond Future	8.1371	8.0909	110.2480	110.4878	0
16/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7132.7200	7195.0600	7.1327	7.1951	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	1161.6200	984.1600	1.1616	0.9842	0
16/01/2026	R033 On 04-February-27			Bond Future	8.2063	8.1505	112.1216	112.4009	0
16/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	4658.0500	4650.9600	4.6581	4.6510	0
16/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2467.3800	2180.9500	2.4674	2.1810	0
16/01/2026	R035 On 05-February-26			Bond Future	8.3419	8.2811	107.3283	107.7187	56,446
16/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1003.1900	1253.1000	1.0032	1.2531	0
16/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	314.1700	173.7400	0.3142	0.1737	16,000
16/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	1979.8500	2316.9500	1.9799	2.3170	350
16/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	94.1200	40.8800	0.0941	0.0409	0
16/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	3208.4900	3584.8600	3.2085	3.5849	0
16/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	21.1800	7.2100	0.0212	0.0072	0
16/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	4951.4000	5339.9900	4.9514	5.3400	0
16/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	2.3400	0.5900	0.0023	0.0006	350
16/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	5607.6800	5997.2500	5.6077	5.9973	0
16/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	1.0000	0.2300	0.0010	0.0002	16,000
16/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	7892.2800	8282.5900	7.8923	8.2826	0
16/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0.0400	0.0100	0.0000	0.0000	350
16/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	10886.7000	11277.0400	10.8867	11.2770	250
16/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	12364.4800	12754.8200	12.3645	12.7548	2,000
16/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	13598.7000	13989.0400	13.5987	13.9890	0
16/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
16/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	14233.8100	14624.1500	14.2338	14.6242	0
16/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15019.3100	15409.6500	15.0193	15.4097	2,000
16/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	15330.9300	15721.2700	15.3309	15.7213	0
16/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	16205.9000	16596.2400	16.2059	16.5962	0
16/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
16/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	22387.4200	22777.7600	22.3874	22.7778	0
16/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
16/01/2026	R035 On 07-May-26			Bond Future	8.3902	8.3237	104.7139	105.1312	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
16/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1034.0600	1134.6900	1.0341	1.1347	1,000
16/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1663.5900	1346.8900	1.6636	1.3469	0
16/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3079.5100	3316.8600	3.0795	3.3169	1,000
16/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	616.8400	436.8600	0.6168	0.4369	0
16/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5180.8600	5503.7000	5.1809	5.5037	0
16/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	271.6400	177.1500	0.2716	0.1772	1,000
16/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	7560.7500	7935.5400	7.5608	7.9355	250
16/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	111.7500	69.2100	0.1118	0.0692	0
16/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	7669.7700	8045.9900	7.6698	8.0460	200
16/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	107.3800	66.2700	0.1074	0.0663	0
16/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	7942.3500	8321.9500	7.9424	8.3220	350
16/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	97.2600	59.5300	0.0973	0.0595	0
16/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	10274.3900	10673.2500	10.2744	10.6733	0
16/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	42.9300	24.4600	0.0429	0.0245	250
16/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	10381.9000	10781.3700	10.3819	10.7814	0
16/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	41.3700	23.5100	0.0414	0.0235	200
16/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	10650.2400	11051.0800	10.6502	11.0511	0
16/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	37.7800	21.2900	0.0378	0.0213	350
16/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	12918.1100	13333.0600	12.9181	13.3331	0
16/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	9.9400	7.5600	0.0099	0.0076	250
16/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13022.3800	13437.4800	13.0224	13.4375	0
16/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	9.2800	7.0500	0.0093	0.0071	200
16/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	13282.5300	13697.9600	13.2825	13.6980	0
16/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	7.8000	5.9000	0.0078	0.0059	350
16/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14058.1600	14474.3300	14.0582	14.4743	0
16/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	4.5700	3.4100	0.0046	0.0034	0
16/01/2026	R035 On 06-August-26			Bond Future	8.4390	8.3677	106.5889	107.0260	56
16/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1396.5100	1469.8000	1.3965	1.4698	1,000
16/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	2312.0500	1948.2300	2.3121	1.9482	0
16/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	2953.8800	3108.3900	2.9539	3.1084	350
16/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1316.0500	1033.4500	1.3161	1.0335	0
16/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3296.1800	3469.5500	3.2962	3.4696	1,000
16/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	1181.2600	917.5200	1.1813	0.9175	0
16/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	4859.6400	5105.7000	4.8596	5.1057	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	749.4400	558.3900	0.7494	0.5584	0
16/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5246.9300	5506.8400	5.2469	5.5068	0
16/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	674.7500	497.5500	0.6748	0.4976	350
16/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5295.7800	5557.2500	5.2958	5.5573	250
16/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	666.0600	490.4200	0.6661	0.4904	0
16/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6130.9600	6423.9600	6.1310	6.4240	0
16/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	529.5900	385.4800	0.5296	0.3855	1,000
16/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	7336.4900	7663.2500	7.3365	7.6633	0
16/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	384.6600	274.3100	0.3847	0.2743	200
16/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	7742.8600	8078.4100	7.7429	8.0784	0
16/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	346.3400	244.7800	0.3463	0.2448	350
16/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	7793.8100	8130.3200	7.7938	8.1303	0
16/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	341.8900	241.2900	0.3419	0.2413	250
16/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	9890.8500	10261.7000	9.8909	10.2617	0
16/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	203.5100	137.2500	0.2035	0.1373	200
16/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	10351.1600	10727.8100	10.3512	10.7278	0
16/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	182.3500	121.8900	0.1824	0.1219	250
16/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	14538.3100	14968.4400	14.5383	14.9684	0
16/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	30.1400	23.1600	0.0301	0.0232	0
16/01/2026	R035 On 05-November-26			Bond Future	8.4996	8.4223	103.9230	104.3844	0
16/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3281.8100	3568.6900	3.2818	3.5687	200
16/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1512.1600	1337.6000	1.5122	1.3376	0
16/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	5486.3800	5832.2700	5.4864	5.8323	0
16/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	858.4100	742.8600	0.8584	0.7429	200
16/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	7872.5900	8259.7800	7.8726	8.2598	0
16/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	490.8800	416.6300	0.4909	0.4166	200
16/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	8995.5000	9396.7300	8.9955	9.3967	0
16/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	381.0000	320.7900	0.3810	0.3208	0
16/01/2026	R035 On 04-February-27			Bond Future	8.5736	8.4872	105.6902	106.1928	0
16/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4139.2800	4349.5500	4.1393	4.3496	0
16/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1593.9600	1301.6300	1.5940	1.3016	0
16/01/2026	R038 On 05-February-26			Bond Future	8.8338	8.7884	118.9624	119.3319	3,763
16/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	18677.1400	19046.5900	18.6771	19.0466	0
16/01/2026	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
16/01/2026	R038 On 07-May-26			Bond Future	8.8956	8.8457	115.5697	115.9683	2,403
16/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	17727.3900	18124.5300	17.7274	18.1245	0
16/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	6.8900	5.4300	0.0069	0.0054	0
16/01/2026	R038 On 06-August-26			Bond Future	8.9578	8.9042	117.6390	118.0582	0
16/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	19319.4600	19729.4600	19.3195	19.7295	0
16/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	37.3700	28.1400	0.0374	0.0281	0
16/01/2026	R038 On 05-November-26			Bond Future	9.0276	8.9696	114.1808	114.6260	0
16/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	12374.8800	12754.5900	12.3749	12.7546	0
16/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	400.0000	334.5200	0.4000	0.3345	0
16/01/2026	R038 On 04-February-27			Bond Future	9.1086	9.0434	116.1211	116.6106	0
16/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	5645.3600	5950.4900	5.6454	5.9505	0
16/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	2049.6400	1865.2100	2.0496	1.8652	0
16/01/2026	R053 On 05-February-26			Bond Future	9.0865	9.0161	129.6533	130.5152	12,801
16/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	24319.5100	25181.4300	24.3195	25.1814	0
16/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R053 On 07-May-26			Bond Future	9.1374	9.0629	126.0714	126.9733	66,329
16/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	25309.1800	26207.5500	25.3092	26.2076	0
16/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	12.9000	9.4300	0.0129	0.0094	0
16/01/2026	R053 On 06-August-26			Bond Future	9.1881	9.1102	128.3288	129.2616	0
16/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	29258.8100	30179.3100	29.2588	30.1793	0
16/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	41.3200	29.0400	0.0413	0.0290	0
16/01/2026	R053 On 05-November-26			Bond Future	9.2435	9.1616	124.6764	125.6457	0
16/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	20541.9200	21391.3700	20.5419	21.3914	0
16/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	641.3000	521.3700	0.6413	0.5214	0
16/01/2026	R053 On 04-February-27			Bond Future	9.3061	9.2183	126.7951	127.8213	0
16/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	10202.5400	10688.2500	10.2025	10.6883	0
16/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2680.7100	2140.1500	2.6807	2.1402	0
16/01/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
16/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	36.8900	37.8000	0.0369	0.0378	0
16/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	36.8900	37.8000	0.0369	0.0378	0
16/01/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
16/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	86.9600	87.3600	0.0870	0.0874	0
16/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	86.9600	87.3600	0.0870	0.0874	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
16/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	80.0000	80.2000	0.0800	0.0802	0
16/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	80.0000	80.2000	0.0800	0.0802	0
16/01/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
16/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	47.7200	47.8000	0.0477	0.0478	0
16/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	47.7200	47.8000	0.0477	0.0478	0
16/01/2026	R202 On 05-February-26			Bond Future	292.1800	292.2076	292.1800	292.2076	565
16/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	14359.9600	14387.5800	14.3600	14.3876	0
16/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R202 On 07-May-26			Bond Future	297.3854	297.4702	297.3854	297.4702	772
16/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	19835.3800	19920.1900	19.8354	19.9202	0
16/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R202 On 06-August-26			Bond Future	297.3844	297.5053	297.3844	297.5053	0
16/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	18524.3500	18645.2800	18.5244	18.6453	0
16/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R202 On 05-November-26			Bond Future	302.5670	302.7382	302.5670	302.7382	0
16/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	22107.0400	22278.1800	22.1070	22.2782	0
16/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R202 On 04-February-27			Bond Future	302.3094	302.5786	302.3094	302.5786	0
16/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	7579.3800	7848.5600	7.5794	7.8486	0
16/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R209 On 05-February-26			Bond Future	8.5414	8.4808	86.9367	87.3024	32,538
16/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	12924.8300	13290.6000	12.9248	13.2906	0
16/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R209 On 07-May-26			Bond Future	8.5921	8.5265	85.3137	85.7025	9,057
16/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	13148.4100	13536.3100	13.1484	13.5363	0
16/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	4.6000	3.6700	0.0046	0.0037	0
16/01/2026	R209 On 06-August-26			Bond Future	8.6430	8.5733	86.8413	87.2470	3,673
16/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	14199.9700	14599.7400	14.2000	14.5997	0
16/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	25.2200	19.2000	0.0252	0.0192	0
16/01/2026	R209 On 05-November-26			Bond Future	8.7013	8.6265	85.1847	85.6114	0
16/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	8947.8500	9320.2200	8.9479	9.3202	0
16/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	350.2200	295.9100	0.3502	0.2959	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	R209 On 04-February-27			Bond Future	8.7703	8.6877	86.6331	87.0944	0
16/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4221.6000	4539.7600	4.2216	4.5398	0
16/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1443.5800	1300.3700	1.4436	1.3004	0
16/01/2026	R210 On 05-February-26			Bond Future	257.9967	258.0214	257.9967	258.0214	534
16/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4896.7300	4921.3700	4.8967	4.9214	0
16/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R210 On 07-May-26			Bond Future	259.1275	259.2023	259.1275	259.2023	918
16/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3727.4900	3802.2700	3.7275	3.8023	0
16/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R210 On 06-August-26			Bond Future	263.8303	263.9367	263.8303	263.9367	0
16/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	3990.2800	4096.7400	3.9903	4.0967	0
16/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R210 On 05-November-26			Bond Future	264.9108	265.0618	264.9108	265.0618	0
16/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11580.8200	11731.8100	11.5808	11.7318	0
16/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R210 On 04-February-27			Bond Future	269.4800	269.7176	269.4800	269.7176	0
16/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3450.0400	3687.5700	3.4500	3.6876	0
16/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R213 On 05-February-26			Bond Future	7.6333	7.5919	100.5328	100.7011	18,584
16/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8662.6300	8830.8500	8.6626	8.8309	0
16/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R213 On 07-May-26			Bond Future	7.6633	7.6145	98.7497	98.9398	65,316
16/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	7912.5300	8101.1500	7.9125	8.1012	0
16/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	7.5800	6.0900	0.0076	0.0061	0
16/01/2026	R213 On 06-August-26			Bond Future	7.6917	7.6366	100.5180	100.7231	0
16/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7160.6300	7357.5400	7.1606	7.3575	0
16/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	58.7900	50.5600	0.0588	0.0506	0
16/01/2026	R213 On 05-November-26			Bond Future	7.7381	7.6749	98.6983	98.9228	0
16/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	3891.3700	4077.3300	3.8914	4.0773	0
16/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	382.4600	343.8800	0.3825	0.3439	0
16/01/2026	R213 On 04-February-27			Bond Future	7.8043	7.7271	100.3772	100.6371	0
16/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2116.6100	2204.2500	2.1166	2.2043	0
16/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	996.2800	824.0200	0.9963	0.8240	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	R214 On 05-February-26			Bond Future	9.1033	9.0429	81.8132	82.2293	9,919
16/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	13038.0800	13454.1800	13.0381	13.4542	0
16/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R214 On 07-May-26			Bond Future	9.1587	9.0943	79.9547	80.3935	32,239
16/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	14021.7900	14458.7700	14.0218	14.4588	0
16/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	10.5600	8.6900	0.0106	0.0087	0
16/01/2026	R214 On 06-August-26			Bond Future	9.2151	9.1472	81.3864	81.8425	0
16/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	15799.2500	16246.9100	15.7993	16.2469	0
16/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	38.6700	30.2500	0.0387	0.0303	0
16/01/2026	R214 On 05-November-26			Bond Future	9.2791	9.2072	79.4910	79.9678	0
16/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	10591.2000	10948.3700	10.5912	10.9484	0
16/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	451.2900	331.6700	0.4513	0.3317	0
16/01/2026	R214 On 04-February-27			Bond Future	9.3527	9.2747	80.8429	81.3533	0
16/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	5200.3300	5419.0000	5.2003	5.4190	0
16/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1748.8900	1457.1600	1.7489	1.4572	0
16/01/2026	R248 On 05-February-26			Bond Future	9.2381	9.1677	99.3691	100.0063	55,278
16/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	30.6500	73.6600	0.0307	0.0737	1,940
16/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	3154.5800	2560.3600	3.1546	2.5604	0
16/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	1751.2300	2266.7200	1.7512	2.2667	1,940
16/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	310.4200	188.6800	0.3104	0.1887	0
16/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	2476.1000	3044.8900	2.4761	3.0449	0
16/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	162.9200	94.4800	0.1629	0.0945	0
16/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	3656.1600	4266.6500	3.6562	4.2667	12,500
16/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	58.6700	31.9300	0.0587	0.0319	0
16/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	5685.0500	6317.4200	5.6851	6.3174	0
16/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	9.7600	4.9000	0.0098	0.0049	1,940
16/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	6489.8200	7124.6400	6.4898	7.1246	0
16/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	4.7100	2.3000	0.0047	0.0023	0
16/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	10211.1400	10848.2900	10.2111	10.8483	0
16/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0.1400	0.0600	0.0001	0.0001	0
16/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	17061.5800	17698.8100	17.0616	17.6988	0
16/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R248 On 07-May-26			Bond Future	9.2927	9.2182	96.6782	97.3453	219,976
16/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	18212.3000	18876.0800	18.2123	18.8761	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	14.4100	11.0800	0.0144	0.0111	0
16/01/2026	R248 On 06-August-26			Bond Future	9.3481	9.2701	98.4093	99.0998	0
16/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	21595.9400	22276.6600	21.5959	22.2767	0
16/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	35.8200	26.0500	0.0358	0.0261	0
16/01/2026	R248 On 05-November-26			Bond Future	9.4102	9.3281	95.6660	96.3838	0
16/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	14988.4100	15561.4200	14.9884	15.5614	0
16/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	547.1900	402.3600	0.5472	0.4024	0
16/01/2026	R248 On 04-February-27			Bond Future	9.4810	9.3928	97.2926	98.0535	0
16/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	7218.0100	7752.4900	7.2180	7.7525	0
16/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	2065.6400	1839.2000	2.0656	1.8392	0
16/01/2026	R2R9 On 05-February-26			Bond Future	9.0043	8.9690	110.2156	110.4972	0
16/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	97225.1100	97506.6400	97.2251	97.5066	0
16/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R2R9 On 07-May-26			Bond Future	9.0681	9.0289	107.1744	107.4818	0
16/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96324.7000	96632.1400	96.3247	96.6321	0
16/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R2R9 On 06-August-26			Bond Future	9.1325	9.0902	109.0934	109.4188	0
16/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95973.9000	96299.3300	95.9739	96.2993	0
16/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R2R9 On 05-November-26			Bond Future	9.2040	9.1579	105.9923	106.3407	0
16/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95022.2400	95370.6700	95.0222	95.3707	0
16/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R2R9 On 04-February-27			Bond Future	9.2860	9.2337	107.7934	108.1819	0
16/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5791.9200	6074.9100	5.7919	6.0749	0
16/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1451.0200	1345.5400	1.4510	1.3455	0
16/01/2026	R4R2 On 05-February-26			Bond Future	9.1994	9.1340	111.3814	111.9593	1,937
16/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	98106.1900	98684.0700	98.1062	98.6841	0
16/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R4R2 On 07-May-26			Bond Future	9.2635	9.1935	108.2347	108.8439	0
16/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97145.5700	97754.7600	97.1456	97.7548	0
16/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R4R2 On 06-August-26			Bond Future	9.3282	9.2544	110.1726	110.8054	0
16/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96755.3000	97388.1300	96.7553	97.3881	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R4R2 On 05-November-26			Bond Future	9.3991	9.3207	106.9640	107.6253	0
16/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95741.4600	96402.7300	95.7415	96.4027	0
16/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2026	R4R2 On 04-February-27			Bond Future	9.4795	9.3943	108.7817	109.4888	0
16/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6686.0100	7222.1000	6.6860	7.2221	0
16/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1512.7400	1341.7300	1.5127	1.3417	0
16/01/2026	RR87 On 05-February-26			Bond Future	6.9153	6.9100	105.2810	105.2849	0
16/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	32.5161	0.0000	0.0325	0.0000	0
16/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	36.3761	0.0000	0.0364	0.0000	0
16/01/2026	RR87 On 07-May-26			Bond Future	6.8251	6.8100	103.0162	103.0247	0
16/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	72.8748	0.0000	0.0729	0.0000	0
16/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	81.3948	0.0000	0.0814	0.0000	0
16/01/2026	RR87 On 06-August-26			Bond Future	6.5707	6.5300	101.1154	101.1299	0
16/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	68.0251	0.0000	0.0680	0.0000	0
16/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	82.4751	0.0000	0.0825	0.0000	0
16/01/2026	RR87 On 05-November-26			Bond Future	5.5977	5.2700	102.8533	102.8909	0
16/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	11.1820	0.0000	0.0112	0.0000	0
16/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	48.8120	0.0000	0.0488	0.0000	0
16/01/2026	RR88 On 05-February-26			Bond Future	6.9215	6.8900	108.5271	108.5801	0
16/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	79.0631	0.0000	0.0791	0.0000	0
16/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	132.0431	0.0000	0.1320	0.0000	0
16/01/2026	RR88 On 07-May-26			Bond Future	6.8930	6.8400	106.2929	106.3739	0
16/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	193.3765	0.0000	0.1934	0.0000	0
16/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	274.3065	0.0000	0.2743	0.0000	0
16/01/2026	RR88 On 06-August-26			Bond Future	6.8381	6.7900	105.2886	105.3468	0
16/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	281.2141	0.0000	0.2812	0.0000	0
16/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	339.4041	0.0000	0.3394	0.0000	0
16/01/2026	RR88 On 05-November-26			Bond Future	6.7877	6.7100	106.5152	106.5970	0
16/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	280.6962	0.0000	0.2807	0.0000	0
16/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	362.4862	0.0000	0.3625	0.0000	0
16/01/2026	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
16/01/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/01/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0