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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
19/01/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	2029 On 05-February-26			Bond Future	144.4933	144.6531	144.4933	144.6531	1,850
19/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4383.2900	4543.0600	4.3833	4.5431	0
19/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2029 On 07-May-26			Bond Future	145.6127	145.7752	145.6127	145.7752	3,035
19/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	3792.7100	3955.2200	3.7927	3.9552	0
19/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2029 On 06-August-26			Bond Future	148.2556	148.4209	148.2556	148.4209	0
19/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4155.5600	4320.8800	4.1556	4.3209	0
19/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2029 On 05-November-26			Bond Future	149.3634	149.5311	149.3634	149.5311	0
19/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	1803.4200	1971.0700	1.8034	1.9711	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2029 On 04-February-27			Bond Future	151.9406	152.1107	151.9406	152.1107	0
19/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2220.5900	2390.7000	2.2206	2.3907	0
19/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2030 On 05-February-26			Bond Future	7.4255	7.3902	102.1626	102.2837	91,247
19/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	6783.7200	6904.7900	6.7837	6.9048	0
19/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2030 On 07-May-26			Bond Future	7.4548	7.4168	103.9575	104.0806	81,395
19/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	238.8500	282.3300	0.2389	0.2823	1,000
19/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	1034.5900	954.9100	1.0346	0.9549	0
19/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1145.9000	1240.6800	1.1459	1.2407	1,000
19/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	324.6600	296.2800	0.3247	0.2963	0
19/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1687.9300	1794.4200	1.6879	1.7944	0
19/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	196.8900	180.2200	0.1969	0.1802	1,000
19/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6036.7100	6159.6800	6.0367	6.1597	0
19/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	6.7600	6.5700	0.0068	0.0066	0
19/01/2026	2030 On 06-August-26			Bond Future	7.4831	7.4418	101.8098	101.9351	48,380
19/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	408.2900	456.7700	0.4083	0.4568	1,000
19/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1241.0800	1164.3000	1.2411	1.1643	0
19/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1275.2000	1361.0500	1.2752	1.3611	1,000
19/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	589.5100	550.1000	0.5895	0.5501	0
19/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2084.2900	2186.3200	2.0843	2.1863	0
19/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	352.1400	328.9100	0.3521	0.3289	1,000
19/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5171.9800	5293.6600	5.1720	5.2937	0
19/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	65.8600	62.2800	0.0659	0.0623	0
19/01/2026	2030 On 05-November-26			Bond Future	7.5167	7.4720	103.5599	103.6871	0
19/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	2803.6500	2909.8000	2.8037	2.9098	0
19/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	359.1300	338.1000	0.3591	0.3381	0
19/01/2026	2030 On 04-February-27			Bond Future	7.5725	7.5237	101.3153	101.4444	0
19/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1501.9600	1584.2100	1.5020	1.5842	0
19/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	851.6000	804.8000	0.8516	0.8048	0
19/01/2026	2031 On 05-February-26			Bond Future	112.5185	112.5239	112.5185	112.5239	1,156
19/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	771.5400	782.0600	0.7715	0.7821	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	13.0100	18.1400	0.0130	0.0181	0
19/01/2026	2031 On 07-May-26			Bond Future	114.5232	114.5286	114.5232	114.5286	736
19/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	880.8100	890.0800	0.8808	0.8901	0
19/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	197.5900	201.4400	0.1976	0.2014	0
19/01/2026	2031 On 06-August-26			Bond Future	114.1874	114.1925	114.1874	114.1925	842
19/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	828.0800	835.7000	0.8281	0.8357	0
19/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	450.7000	453.1600	0.4507	0.4532	0
19/01/2026	2031 On 05-November-26			Bond Future	116.1772	116.1821	116.1772	116.1821	0
19/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4689.3600	4694.3900	4.6894	4.6944	0
19/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	2.1600	2.2500	0.0022	0.0023	0
19/01/2026	2031 On 04-February-27			Bond Future	115.7344	115.7386	115.7344	115.7386	0
19/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	595.6200	600.4500	0.5956	0.6005	0
19/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	1041.2600	1041.8500	1.0413	1.0419	0
19/01/2026	2032 On 05-February-26			Bond Future	7.9145	7.8543	104.6047	104.8962	84,128
19/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10174.2500	10465.8100	10.1743	10.4658	0
19/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2032 On 07-May-26			Bond Future	7.9580	7.8945	102.2840	102.5807	90,412
19/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	9587.9800	9883.8900	9.5880	9.8839	0
19/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	7.4700	6.7200	0.0075	0.0067	0
19/01/2026	2032 On 06-August-26			Bond Future	8.0012	7.9342	104.1156	104.4174	0
19/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9057.8500	9353.6200	9.0579	9.3536	0
19/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	59.7100	53.6000	0.0597	0.0536	0
19/01/2026	2032 On 05-November-26			Bond Future	8.0563	7.9855	101.7482	102.0550	0
19/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5072.1200	5337.2800	5.0721	5.3373	0
19/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	434.4700	392.8000	0.4345	0.3928	0
19/01/2026	2032 On 04-February-27			Bond Future	8.1283	8.0533	103.4782	103.7899	0
19/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	2675.2700	2882.4100	2.6753	2.8824	0
19/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	1229.7200	1125.1000	1.2297	1.1251	0
19/01/2026	2033 On 05-February-26			Bond Future	141.6672	141.5821	141.6672	141.5821	2,698
19/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	8787.2300	8702.1100	8.7872	8.7021	0
19/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2033 On 07-May-26			Bond Future	142.6342	142.5475	142.6342	142.5475	10,791
19/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	7474.1700	7387.4900	7.4742	7.3875	0

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19/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2033 On 06-August-26			Bond Future	145.2229	145.1346	145.2229	145.1346	0
19/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	10972.9100	10884.5700	10.9729	10.8846	0
19/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2033 On 05-November-26			Bond Future	146.1751	146.0847	146.1751	146.0847	0
19/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	8915.1200	8824.7300	8.9151	8.8247	0
19/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2033 On 04-February-27			Bond Future	148.6975	148.6051	148.6975	148.6051	0
19/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	5987.5100	5895.1200	5.9875	5.8951	0
19/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2037 On 05-February-26			Bond Future	8.7773	8.7175	98.3018	98.7137	88,348
19/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	5752.7000	6164.8400	5.7527	6.1648	0
19/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0.6100	0.7700	0.0006	0.0008	11,500
19/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	8540.3400	8952.3300	8.5403	8.9523	0
19/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	11,500
19/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	11794.3700	12206.3500	11.7944	12.2064	0
19/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	13219.9300	13631.9100	13.2199	13.6319	1,970
19/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	14888.0800	15300.0600	14.8881	15.3001	0
19/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	15759.2600	16171.2400	15.7593	16.1712	0
19/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	15975.0800	16387.0600	15.9751	16.3871	1,030
19/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	18401.4200	18813.4000	18.4014	18.8134	0
19/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	20480.5200	20892.5000	20.4805	20.8925	0
19/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
19/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	22723.6500	23135.6300	22.7237	23.1356	0
19/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
19/01/2026	2037 On 07-May-26			Bond Future	8.8393	8.7772	100.0288	100.4480	128,320
19/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2131.2000	2418.2000	2.1312	2.4182	1,500
19/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	1057.1700	925.0300	1.0572	0.9250	0

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19/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	4649.1400	5018.8800	4.6491	5.0189	1,500
19/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	396.2400	346.8400	0.3962	0.3468	0
19/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	7903.8400	8308.4100	7.9038	8.3084	0
19/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	127.9400	113.3700	0.1279	0.1134	1,500
19/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	12943.9400	13361.3400	12.9439	13.3613	142
19/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	19.0300	17.2900	0.0190	0.0173	0
19/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	14952.4500	15371.1200	14.9525	15.3711	0
19/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	5.5000	5.0300	0.0055	0.0050	0
19/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	20481.2600	20900.4000	20.4813	20.9004	0
19/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0700	0.0700	0.0001	0.0001	142
19/01/2026	2037 On 06-August-26			Bond Future	8.9036	8.8391	97.5602	97.9868	2,539
19/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	7504.7500	7886.1300	7.5048	7.8861	2,541
19/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	497.2700	452.0800	0.4973	0.4521	0
19/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	11165.2400	11573.0600	11.1652	11.5731	0
19/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	220.1700	201.4200	0.2202	0.2014	2,541
19/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	14296.9200	14717.2500	14.2969	14.7173	0
19/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	69.1500	62.9100	0.0692	0.0629	2,541
19/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	16401.0500	16825.0200	16.4011	16.8250	0
19/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	27.7700	25.1700	0.0278	0.0252	0
19/01/2026	2037 On 05-November-26			Bond Future	8.9689	8.9020	99.2371	99.6708	0
19/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	4635.5500	4949.3500	4.6356	4.9494	4,490
19/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1526.8700	1406.9700	1.5269	1.4070	0
19/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	8425.6800	8804.0300	8.4257	8.8040	0
19/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	705.8000	650.4500	0.7058	0.6505	4,490
19/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	10427.5500	10823.6900	10.4276	10.8237	0
19/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	488.0800	450.5200	0.4881	0.4505	0
19/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	11489.2400	11893.1500	11.4892	11.8932	0
19/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	385.4700	355.6800	0.3855	0.3557	4,490
19/01/2026	2037 On 04-February-27			Bond Future	9.0460	8.9766	96.6683	97.1090	0
19/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	4657.7400	4965.4600	4.6577	4.9655	0
19/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1779.6000	1646.6000	1.7796	1.6466	0
19/01/2026	2038 On 05-February-26			Bond Future	154.8596	155.1822	154.8596	155.1822	2,657
19/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	11659.5900	11982.1500	11.6596	11.9822	0
19/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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19/01/2026	2038 On 07-May-26			Bond Future	157.6187	157.9469	157.6187	157.9469	663
19/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	13088.7100	13416.8900	13.0887	13.4169	0
19/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2038 On 06-August-26			Bond Future	158.2874	158.6211	158.2874	158.6211	0
19/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	13567.4000	13901.1400	13.5674	13.9011	0
19/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2038 On 05-November-26			Bond Future	161.0463	161.3854	161.0463	161.3854	0
19/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	14736.2900	15075.3800	14.7363	15.0754	0
19/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2038 On 04-February-27			Bond Future	161.6036	161.9478	161.6036	161.9478	0
19/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	7773.5800	8117.7500	7.7736	8.1178	0
19/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2040 On 05-February-26			Bond Future	9.1333	9.0634	99.2033	99.7464	73,545
19/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	376.4200	655.3800	0.3764	0.6554	13,500
19/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	1024.5200	760.3300	1.0245	0.7603	0
19/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	975.3100	1392.7700	0.9753	1.3928	14,000
19/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	460.1300	334.4400	0.4601	0.3344	0
19/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	2162.8800	2674.4600	2.1629	2.6745	0
19/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	126.5800	95.0100	0.1266	0.0950	13,500
19/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	4985.1600	5527.9700	4.9852	5.5280	14,000
19/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	6.0200	5.6800	0.0060	0.0057	0
19/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	8069.9400	8613.1600	8.0699	8.6132	0
19/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0.1500	0.2200	0.0002	0.0002	14,000
19/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	8819.4900	9362.6800	8.8195	9.3627	680
19/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.0600	0.1000	0.0001	0.0001	0
19/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	11470.7600	12013.9200	11.4708	12.0139	0
19/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	8,180
19/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	14009.4500	14552.6000	14.0095	14.5526	0
19/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
19/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	16082.8900	16626.0400	16.0829	16.6260	0
19/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	18024.3700	18567.5200	18.0244	18.5675	475
19/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	25596.5800	26139.7300	25.5966	26.1397	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
19/01/2026	2040 On 07-May-26			Bond Future	9.1998	9.1276	100.9462	101.4988	360
19/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	10654.3300	11193.9000	10.6543	11.1939	1,460
19/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	103.6900	90.6200	0.1037	0.0906	0
19/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	13255.2600	13802.6900	13.2553	13.8027	0
19/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	44.1300	38.9200	0.0441	0.0389	0
19/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	16528.0100	17079.7200	16.5280	17.0797	0
19/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	7.9500	7.0200	0.0080	0.0070	0
19/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	16818.1700	17370.0200	16.8182	17.3700	0
19/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	6.7300	5.9400	0.0067	0.0059	1,460
19/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	18586.4100	19138.7900	18.5864	19.1388	0
19/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	2.2800	2.0200	0.0023	0.0020	0
19/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	19643.6000	20196.1200	19.6436	20.1961	0
19/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	1.1300	1.0100	0.0011	0.0010	1,460
19/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	21325.1300	21877.7300	21.3251	21.8777	0
19/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.3400	0.3000	0.0003	0.0003	0
19/01/2026	2040 On 06-August-26			Bond Future	9.2688	9.1940	98.2434	98.8058	41,362
19/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	18838.2500	19397.4000	18.8383	19.3974	0
19/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	28.6900	25.4200	0.0287	0.0254	0
19/01/2026	2040 On 05-November-26			Bond Future	9.3381	9.2608	99.9320	100.5038	0
19/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	5641.3900	6067.9700	5.6414	6.0680	2,300
19/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1550.2500	1404.9800	1.5503	1.4050	0
19/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	9890.7800	10394.4300	9.8908	10.3944	0
19/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	732.2700	664.0700	0.7323	0.6641	2,300
19/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	12118.7500	12643.7800	12.1188	12.6438	0
19/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	512.3700	465.5500	0.5124	0.4656	0
19/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	13306.0400	13839.6700	13.3060	13.8397	0
19/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	422.1300	383.9100	0.4221	0.3839	2,300
19/01/2026	2040 On 04-February-27			Bond Future	9.4181	9.3382	97.1244	97.7057	0
19/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	5669.1400	6079.7800	5.6691	6.0798	0
19/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	2061.1900	1890.5100	2.0612	1.8905	0
19/01/2026	2043 On 05-February-26			Bond Future	121.3090	121.3147	121.3090	121.3147	0
19/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	11649.0400	11654.6500	11.6490	11.6547	0
19/01/2026	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
19/01/2026	2043 On 07-May-26			Bond Future	123.4702	123.4760	123.4702	123.4760	0
19/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	11770.2467	11776.0215	11.7702	11.7760	0
19/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0167	0.0215	0.0000	0.0000	0
19/01/2026	2043 On 06-August-26			Bond Future	122.8671	122.8726	122.8671	122.8726	0
19/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	11989.3561	11994.9849	11.9894	11.9950	0
19/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	2.2161	2.3949	0.0022	0.0024	0
19/01/2026	2043 On 05-November-26			Bond Future	125.0081	125.0133	125.0081	125.0133	0
19/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	12179.8761	12185.6528	12.1799	12.1857	0
19/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	11.8261	12.3128	0.0118	0.0123	0
19/01/2026	2043 On 04-February-27			Bond Future	124.2820	124.2864	124.2820	124.2864	0
19/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	7015.7067	7024.2856	7.0157	7.0243	0
19/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	363.7367	367.9356	0.3637	0.3679	0
19/01/2026	2044 On 05-February-26			Bond Future	9.3481	9.2834	95.0770	95.6160	51,071
19/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	5184.0200	5722.9100	5.1840	5.7229	0
19/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	7.2600	7.1200	0.0073	0.0071	0
19/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	5710.9300	6250.1100	5.7109	6.2501	9,000
19/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	4.1700	4.3200	0.0042	0.0043	0
19/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	11637.8000	12176.8400	11.6378	12.1768	9,000
19/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
19/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	13955.5700	14494.6000	13.9556	14.4946	0
19/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
19/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	15234.5200	15773.5500	15.2345	15.7736	0
19/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
19/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	15549.2400	16088.2700	15.5492	16.0883	0
19/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
19/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	15924.3100	16463.3400	15.9243	16.4633	0
19/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2044 On 07-May-26		Call	Bond Future	922.8100	1115.1500	0.9228	1.1152	0
19/01/2026	2044 On 07-May-26			Bond Future	9.4137	9.3469	96.7475	97.2958	92,382
19/01/2026	2044 On 07-May-26		Put	Bond Future	4175.3600	3819.3100	4.1754	3.8193	0
19/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	5222.8000	5692.8000	5.2228	5.6928	0
19/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	608.0800	529.6900	0.6081	0.5297	15,000
19/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	16809.2900	17356.3200	16.8093	17.3563	0
19/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	13.5900	12.2300	0.0136	0.0122	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	2044 On 06-August-26			Bond Future	9.4814	9.4124	94.0948	94.6530	7,681
19/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	19800.7100	20355.3700	19.8007	20.3554	0
19/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	35.4700	31.9500	0.0355	0.0320	0
19/01/2026	2044 On 05-November-26			Bond Future	9.5489	9.4778	95.7119	96.2795	0
19/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	13275.9900	13799.7300	13.2760	13.7997	0
19/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	537.0600	493.2100	0.5371	0.4932	0
19/01/2026	2044 On 04-February-27			Bond Future	9.6259	9.5526	92.9578	93.5347	0
19/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	6337.4800	6752.4400	6.3375	6.7524	0
19/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	2148.6200	1986.6300	2.1486	1.9866	0
19/01/2026	2046 On 05-February-26			Bond Future	138.1386	138.1444	138.1386	138.1444	4,439
19/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	16488.5500	16494.4200	16.4886	16.4944	0
19/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2046 On 07-May-26			Bond Future	138.3135	138.3194	138.3135	138.3194	14,011
19/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	13363.5000	13369.4000	13.3635	13.3694	0
19/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2046 On 06-August-26			Bond Future	140.8238	140.8297	140.8238	140.8297	0
19/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	18443.8400	18449.6600	18.4438	18.4497	0
19/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2046 On 05-November-26			Bond Future	140.9581	140.9634	140.9581	140.9634	0
19/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	15478.1000	15483.4300	15.4781	15.4834	0
19/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2046 On 04-February-27			Bond Future	143.3895	143.3943	143.3895	143.3943	0
19/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	12299.4500	12304.3200	12.2995	12.3043	0
19/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2050 On 05-February-26			Bond Future	138.3670	138.4901	138.3670	138.4901	2,608
19/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	15547.0300	15670.0900	15.5470	15.6701	0
19/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2050 On 07-May-26			Bond Future	140.8323	140.9574	140.8323	140.9574	14,137
19/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	16762.3300	16887.4100	16.7623	16.8874	0
19/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2050 On 06-August-26			Bond Future	140.9468	141.0739	140.9468	141.0739	0
19/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	17676.7900	17803.9100	17.6768	17.8039	0
19/01/2026	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
19/01/2026	2050 On 05-November-26			Bond Future	143.4032	143.5323	143.4032	143.5323	0
19/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	19563.2200	19692.3300	19.5632	19.6923	0
19/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	2050 On 04-February-27			Bond Future	143.4017	143.5321	143.4017	143.5321	0
19/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	11011.7000	11142.1300	11.0117	11.1421	0
19/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	AL37 On 05-February-26			Index Future	1261.8760	1264.3410	1261.8760	1,264.3410	0
19/01/2026	AL37 On 07-May-26			Index Future	1284.0470	1286.5530	1284.0470	1,286.5530	0
19/01/2026	AL37 On 06-August-26			Index Future	1306.7990	1309.3460	1306.7990	1,309.3460	0
19/01/2026	AL37 On 05-November-26			Index Future	1329.5430	1332.1250	1329.5430	1,332.1250	0
19/01/2026	AL37 On 04-February-27			Index Future	1352.2080	1354.8230	1352.2080	1,354.8230	0
19/01/2026	AL7T On 05-February-26			Index Future	1618.0450	1624.4770	1618.0450	1,624.4770	0
19/01/2026	AL7T On 07-May-26			Index Future	1646.4740	1653.0170	1646.4740	1,653.0170	0
19/01/2026	AL7T On 06-August-26			Index Future	1675.6480	1682.3020	1675.6480	1,682.3020	0
19/01/2026	AL7T On 05-November-26			Index Future	1704.8110	1711.5700	1704.8110	1,711.5700	0
19/01/2026	AL7T On 04-February-27			Index Future	1733.8730	1740.7330	1733.8730	1,740.7330	0
19/01/2026	ALBI On 05-February-26			Index Future	1365.1890	1370.3390	1365.1890	1,370.3390	79
19/01/2026	ALBI On 07-May-26			Index Future	1389.1750	1394.4140	1389.1750	1,394.4140	0
19/01/2026	ALBI On 06-August-26			Index Future	1413.7900	1419.1180	1413.7900	1,419.1180	0
19/01/2026	ALBI On 05-November-26			Index Future	1438.3960	1443.8070	1438.3960	1,443.8070	0
19/01/2026	ALBI On 04-February-27			Index Future	1462.9160	1468.4070	1462.9160	1,468.4070	0
19/01/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	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
19/01/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/01/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/01/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/01/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	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
19/01/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	ES33 On 05-February-26			Bond Future	8.9117	8.8470	95.3851	95.7205	0
19/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	12189.6000	12524.9800	12.1896	12.5250	0
19/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	ES33 On 07-May-26			Bond Future	8.9877	8.9200	93.2919	93.6332	0
19/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12411.3400	12752.6500	12.4113	12.7527	0
19/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	ES33 On 06-August-26			Bond Future	9.0653	8.9943	94.9850	95.3324	0
19/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13116.3100	13463.7400	13.1163	13.4637	0
19/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	ES33 On 05-November-26			Bond Future	9.1574	9.0831	92.8487	93.2020	0
19/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7520.3200	7873.5900	7.5203	7.8736	0
19/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	ES33 On 04-February-27			Bond Future	9.2690	9.1910	94.4483	94.8074	0
19/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1951.7500	2310.8500	1.9518	2.3109	0
19/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	ES42 On 05-February-26			Bond Future	9.5649	9.5052	93.8148	94.2714	0
19/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	15215.0500	15671.6500	15.2151	15.6717	0
19/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	ES42 On 07-May-26			Bond Future	9.6363	9.5747	91.2220	91.6867	0
19/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	16580.6300	17045.3000	16.5806	17.0453	0
19/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	ES42 On 06-August-26			Bond Future	9.7073	9.6437	92.8773	93.3504	0
19/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18403.0100	18876.0600	18.4030	18.8761	0
19/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	ES42 On 05-November-26			Bond Future	9.7851	9.7194	90.2322	90.7132	0
19/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12267.3500	12748.4300	12.2674	12.7484	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	ES42 On 04-February-27			Bond Future	9.8722	9.8043	91.7851	92.2741	0
19/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2925.1900	3414.2100	2.9252	3.4142	0
19/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	GOVI On 05-February-26			GOVI	1340.0240	1345.0420	1340.0240	1,345.0420	106
19/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	1900240.0000	1950420.0000	190.0240	195.0420	0
19/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	GOVI On 07-May-26			GOVI	1363.5680	1368.6730	1363.5680	1,368.6730	536
19/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1865680.0000	1916730.0000	186.5680	191.6730	0
19/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	GOVI On 06-August-26			GOVI	1387.7290	1392.9210	1387.7290	1,392.9210	0
19/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1987290.0000	2039210.0000	198.7290	203.9210	0
19/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	GOVI On 05-November-26			GOVI	1411.8820	1417.1540	1411.8820	1,417.1540	0
19/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1348820.0000	1401540.0000	134.8820	140.1540	0
19/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	GOVI On 04-February-27			GOVI	1435.9510	1441.3000	1435.9510	1,441.3000	0
19/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	669510.0000	723000.0000	66.9510	72.3000	0
19/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/01/2026	I258 On 05-February-26			Bond Future	125.4268	127.1267	125.4268	127.1267	0
19/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	13776.7500	15476.6800	13.7768	15.4767	0
19/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	I258 On 07-May-26			Bond Future	127.6615	129.3915	127.6615	129.3915	0
19/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	13932.4185	15661.8089	13.9324	15.6618	0
19/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.9585	0.2889	0.0010	0.0003	0
19/01/2026	I258 On 06-August-26			Bond Future	127.1344	128.8955	127.1344	128.8955	0
19/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	14211.0730	15958.5273	14.2111	15.9585	0
19/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	26.6530	13.0773	0.0267	0.0131	0
19/01/2026	I258 On 05-November-26			Bond Future	129.3496	131.1410	129.3496	131.1410	0
19/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	14489.2523	16243.1252	14.4893	16.2431	0
19/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	89.6123	52.0852	0.0896	0.0521	0
19/01/2026	I258 On 04-February-27			Bond Future	128.6985	130.5200	128.6985	130.5200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	10424.1370	12050.3151	10.4241	12.0503	0
19/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	625.6770	430.3651	0.6257	0.4304	0
19/01/2026	IGOV On 05-February-26			Index Future	427.8790	428.2410	427.8790	428.2410	242
19/01/2026	IGOV On 07-May-26			Index Future	435.5020	435.8710	435.5020	435.8710	8
19/01/2026	IGOV On 06-August-26			Index Future	443.3230	443.6970	443.3230	443.6970	0
19/01/2026	IGOV On 05-November-26			Index Future	451.1410	451.5180	451.1410	451.5180	0
19/01/2026	IGOV On 04-February-27			Index Future	458.9320	459.3120	458.9320	459.3120	0
19/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/01/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
19/01/2026	R033 On 05-February-26			Bond Future	8.0552	7.9951	114.0343	114.3775	10,458
19/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	12824.5500	13167.7000	12.8246	13.1677	0
19/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R033 On 07-May-26			Bond Future	8.1023	8.0392	110.9962	111.3454	0
19/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	11774.0000	12119.5500	11.7740	12.1196	0
19/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	66.0100	62.4300	0.0660	0.0624	0
19/01/2026	R033 On 06-August-26			Bond Future	8.1491	8.0828	112.9838	113.3391	0
19/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	10922.5700	11256.0600	10.9226	11.2561	0
19/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	393.0700	371.2600	0.3931	0.3713	0
19/01/2026	R033 On 05-November-26			Bond Future	8.2068	8.1371	109.8869	110.2480	0
19/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	6841.7200	7132.7200	6.8417	7.1327	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	1231.7300	1161.6200	1.2317	1.1616	0
19/01/2026	R033 On 04-February-27			Bond Future	8.2798	8.2063	111.7547	112.1216	0
19/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	4422.2200	4658.0500	4.4222	4.6581	0
19/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2598.4600	2467.3800	2.5985	2.4674	0
19/01/2026	R035 On 05-February-26			Bond Future	8.4119	8.3419	106.8814	107.3283	27,071
19/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	678.2500	1003.1900	0.6783	1.0032	0
19/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	436.1900	314.1700	0.4362	0.3142	16,000
19/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	1567.1700	1979.8500	1.5672	1.9799	350
19/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	128.4000	94.1200	0.1284	0.0941	0
19/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	2766.8000	3208.4900	2.7668	3.2085	0
19/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	26.4500	21.1800	0.0265	0.0212	0
19/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	4504.4600	4951.4000	4.5045	4.9514	0
19/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	2.3600	2.3400	0.0024	0.0023	350
19/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	5160.6400	5607.6800	5.1606	5.6077	0
19/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0.9200	1.0000	0.0009	0.0010	16,000
19/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	7445.3100	7892.2800	7.4453	7.8923	0
19/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	350
19/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	10439.7400	10886.7000	10.4397	10.8867	250
19/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	11917.5200	12364.4800	11.9175	12.3645	2,000
19/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	13151.7400	13598.7000	13.1517	13.5987	0
19/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
19/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	13786.8500	14233.8100	13.7869	14.2338	0
19/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	14572.3500	15019.3100	14.5724	15.0193	2,000
19/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	14883.9700	15330.9300	14.8840	15.3309	0
19/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	15758.9400	16205.9000	15.7589	16.2059	0
19/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
19/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	21940.4600	22387.4200	21.9405	22.3874	0
19/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
19/01/2026	R035 On 07-May-26			Bond Future	8.4631	8.3902	104.2591	104.7139	91,165

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	833.1600	1034.0600	0.8332	1.0341	1,000
19/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1917.4800	1663.5900	1.9175	1.6636	0
19/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	2731.7900	3079.5100	2.7318	3.0795	1,000
19/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	723.9100	616.8400	0.7239	0.6168	0
19/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	4773.2700	5180.8600	4.7733	5.1809	0
19/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	318.8400	271.6400	0.3188	0.2716	1,000
19/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	7124.5300	7560.7500	7.1245	7.5608	250
19/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	130.3200	111.7500	0.1303	0.1118	0
19/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	7232.7700	7669.7700	7.2328	7.6698	200
19/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	125.1700	107.3800	0.1252	0.1074	0
19/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	7503.5400	7942.3500	7.5035	7.9424	350
19/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	113.2400	97.2600	0.1132	0.0973	0
19/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	9826.0100	10274.3900	9.8260	10.2744	0
19/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	49.3400	42.9300	0.0493	0.0429	250
19/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	9933.2600	10381.9000	9.9333	10.3819	0
19/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	47.5200	41.3700	0.0475	0.0414	200
19/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	10200.9900	10650.2400	10.2010	10.6502	0
19/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	43.3200	37.7800	0.0433	0.0378	350
19/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	12464.7800	12918.1100	12.4648	12.9181	0
19/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	11.4000	9.9400	0.0114	0.0099	250
19/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	12568.9600	13022.3800	12.5690	13.0224	0
19/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	10.6500	9.2800	0.0107	0.0093	200
19/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	12828.8900	13282.5300	12.8289	13.2825	0
19/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	8.9500	7.8000	0.0090	0.0078	350
19/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	13604.0400	14058.1600	13.6040	14.0582	0
19/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	5.2400	4.5700	0.0052	0.0046	0
19/01/2026	R035 On 06-August-26			Bond Future	8.5150	8.4390	106.1261	106.5889	56
19/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1194.4000	1396.5100	1.1944	1.3965	1,000
19/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	2572.7700	2312.0500	2.5728	2.3121	0
19/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	2653.1000	2953.8800	2.6531	2.9539	350
19/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1478.1000	1316.0500	1.4781	1.3161	0
19/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	2980.2700	3296.1800	2.9803	3.2962	1,000
19/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	1328.1800	1181.2600	1.3282	1.1813	0
19/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	4492.2900	4859.6400	4.4923	4.8596	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	844.9200	749.4400	0.8449	0.7494	0
19/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	4870.2100	5246.9300	4.8702	5.2469	0
19/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	760.8600	674.7500	0.7609	0.6748	350
19/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	4917.9500	5295.7800	4.9180	5.2958	250
19/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	751.0600	666.0600	0.7511	0.6661	0
19/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	5736.0200	6130.9600	5.7360	6.1310	0
19/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	597.4800	529.5900	0.5975	0.5296	1,000
19/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	6922.9300	7336.4900	6.9229	7.3365	0
19/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	433.9300	384.6600	0.4339	0.3847	200
19/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	7324.3000	7742.8600	7.3243	7.7429	0
19/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	390.6100	346.3400	0.3906	0.3463	350
19/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	7374.6600	7793.8100	7.3747	7.7938	0
19/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	385.5700	341.8900	0.3856	0.3419	250
19/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	9453.3900	9890.8500	9.4534	9.8909	0
19/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	228.8800	203.5100	0.2289	0.2035	200
19/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	9910.8800	10351.1600	9.9109	10.3512	0
19/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	204.9000	182.3500	0.2049	0.1824	250
19/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	14079.7300	14538.3100	14.0797	14.5383	0
19/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	34.3900	30.1400	0.0344	0.0301	0
19/01/2026	R035 On 05-November-26			Bond Future	8.5788	8.4996	103.4525	103.9230	0
19/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	2980.4800	3281.8100	2.9805	3.2818	200
19/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1681.3300	1512.1600	1.6813	1.5122	0
19/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	5115.6200	5486.3800	5.1156	5.4864	0
19/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	958.1500	858.4100	0.9582	0.8584	200
19/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	7459.7900	7872.5900	7.4598	7.8726	0
19/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	548.5800	490.8800	0.5486	0.4909	200
19/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	8569.7500	8995.5000	8.5698	8.9955	0
19/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	425.7500	381.0000	0.4258	0.3810	0
19/01/2026	R035 On 04-February-27			Bond Future	8.6564	8.5736	105.2120	105.6902	0
19/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	3820.1300	4139.2800	3.8201	4.1393	0
19/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1752.9900	1593.9600	1.7530	1.5940	0
19/01/2026	R038 On 05-February-26			Bond Future	8.8986	8.8338	118.4381	118.9624	3,763
19/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	18152.8300	18677.1400	18.1528	18.6771	0
19/01/2026	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
19/01/2026	R038 On 07-May-26			Bond Future	8.9628	8.8956	115.0363	115.5697	2,403
19/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	17194.7600	17727.3900	17.1948	17.7274	0
19/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	7.7000	6.8900	0.0077	0.0069	0
19/01/2026	R038 On 06-August-26			Bond Future	9.0276	8.9578	117.0961	117.6390	0
19/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	18780.8700	19319.4600	18.7809	19.3195	0
19/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	41.6700	37.3700	0.0417	0.0374	0
19/01/2026	R038 On 05-November-26			Bond Future	9.1000	9.0276	113.6289	114.1808	0
19/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	11865.2900	12374.8800	11.8653	12.3749	0
19/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	442.3500	400.0000	0.4424	0.4000	0
19/01/2026	R038 On 04-February-27			Bond Future	9.1838	9.1086	115.5600	116.1211	0
19/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	5262.3300	5645.3600	5.2623	5.6454	0
19/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	2227.6600	2049.6400	2.2277	2.0496	0
19/01/2026	R053 On 05-February-26			Bond Future	9.1463	9.0865	128.9292	129.6533	9,707
19/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	23595.4600	24319.5100	23.5955	24.3195	0
19/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R053 On 07-May-26			Bond Future	9.1989	9.1374	125.3347	126.0714	73,229
19/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	24573.6500	25309.1800	24.5737	25.3092	0
19/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	14.1200	12.9000	0.0141	0.0129	0
19/01/2026	R053 On 06-August-26			Bond Future	9.2515	9.1881	127.5789	128.3288	0
19/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	28513.0800	29258.8100	28.5131	29.2588	0
19/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	45.4400	41.3200	0.0454	0.0413	0
19/01/2026	R053 On 05-November-26			Bond Future	9.3087	9.2435	123.9140	124.6764	0
19/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	19831.2900	20541.9200	19.8313	20.5419	0
19/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	693.0300	641.3000	0.6930	0.6413	0
19/01/2026	R053 On 04-February-27			Bond Future	9.3733	9.3061	126.0201	126.7951	0
19/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	9630.6800	10202.5400	9.6307	10.2025	0
19/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2883.8500	2680.7100	2.8839	2.6807	0
19/01/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
19/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	34.0100	36.8900	0.0340	0.0369	0
19/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	34.0100	36.8900	0.0340	0.0369	0
19/01/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
19/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	85.7800	86.9600	0.0858	0.0870	0
19/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	85.7800	86.9600	0.0858	0.0870	0

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19/01/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
19/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	79.4100	80.0000	0.0794	0.0800	0
19/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	79.4100	80.0000	0.0794	0.0800	0
19/01/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
19/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	47.4700	47.7200	0.0475	0.0477	0
19/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	47.4700	47.7200	0.0475	0.0477	0
19/01/2026	R202 On 05-February-26			Bond Future	292.1668	292.1800	292.1668	292.1800	565
19/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	14346.8300	14359.9600	14.3468	14.3600	0
19/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R202 On 07-May-26			Bond Future	297.3722	297.3854	297.3722	297.3854	772
19/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	19822.2000	19835.3800	19.8222	19.8354	0
19/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R202 On 06-August-26			Bond Future	297.3717	297.3844	297.3717	297.3844	0
19/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	18511.7000	18524.3500	18.5117	18.5244	0
19/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R202 On 05-November-26			Bond Future	302.5548	302.5670	302.5548	302.5670	0
19/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	22094.8300	22107.0400	22.0948	22.1070	0
19/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R202 On 04-February-27			Bond Future	302.2989	302.3094	302.2989	302.3094	0
19/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	7568.8800	7579.3800	7.5689	7.5794	0
19/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R209 On 05-February-26			Bond Future	8.6063	8.5414	86.5474	86.9367	30,492
19/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	12535.5300	12924.8300	12.5355	12.9248	0
19/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R209 On 07-May-26			Bond Future	8.6594	8.5921	84.9175	85.3137	15,463
19/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	12752.8200	13148.4100	12.7528	13.1484	0
19/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	5.1500	4.6000	0.0052	0.0046	0
19/01/2026	R209 On 06-August-26			Bond Future	8.7128	8.6430	86.4381	86.8413	3,673
19/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	13799.8800	14199.9700	13.7999	14.2000	0
19/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	28.2400	25.2200	0.0282	0.0252	0
19/01/2026	R209 On 05-November-26			Bond Future	8.7736	8.7013	84.7749	85.1847	0
19/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	8573.5500	8947.8500	8.5736	8.9479	0
19/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	385.7700	350.2200	0.3858	0.3502	0

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19/01/2026	R209 On 04-February-27			Bond Future	8.8453	8.7703	86.2165	86.6331	0
19/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	3934.0800	4221.6000	3.9341	4.2216	0
19/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1572.6200	1443.5800	1.5726	1.4436	0
19/01/2026	R210 On 05-February-26			Bond Future	257.9316	257.9967	257.9316	257.9967	534
19/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4831.5900	4896.7300	4.8316	4.8967	0
19/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R210 On 07-May-26			Bond Future	259.0614	259.1275	259.0614	259.1275	918
19/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3661.3800	3727.4900	3.6614	3.7275	0
19/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R210 On 06-August-26			Bond Future	263.7632	263.8303	263.7632	263.8303	0
19/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	3923.2000	3990.2800	3.9232	3.9903	0
19/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R210 On 05-November-26			Bond Future	264.8437	264.9108	264.8437	264.9108	0
19/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11513.6500	11580.8200	11.5137	11.5808	0
19/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R210 On 04-February-27			Bond Future	269.4125	269.4800	269.4125	269.4800	0
19/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3382.5000	3450.0400	3.3825	3.4500	0
19/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R213 On 05-February-26			Bond Future	7.6835	7.6333	100.3292	100.5328	18,584
19/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8459.0200	8662.6300	8.4590	8.6626	0
19/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R213 On 07-May-26			Bond Future	7.7165	7.6633	98.5425	98.7497	65,316
19/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	7705.9200	7912.5300	7.7059	7.9125	0
19/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	8.1600	7.5800	0.0082	0.0076	0
19/01/2026	R213 On 06-August-26			Bond Future	7.7484	7.6917	100.3072	100.5180	0
19/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	6955.1500	7160.6300	6.9552	7.1606	0
19/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	64.0900	58.7900	0.0641	0.0588	0
19/01/2026	R213 On 05-November-26			Bond Future	7.7986	7.7381	98.4841	98.6983	0
19/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	3711.1000	3891.3700	3.7111	3.8914	0
19/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	416.3800	382.4600	0.4164	0.3825	0
19/01/2026	R213 On 04-February-27			Bond Future	7.8691	7.8043	100.1597	100.3772	0
19/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	1977.4100	2116.6100	1.9774	2.1166	0
19/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	1074.5900	996.2800	1.0746	0.9963	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	R214 On 05-February-26			Bond Future	9.1630	9.1033	81.4045	81.8132	9,919
19/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	12629.3400	13038.0800	12.6293	13.0381	0
19/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R214 On 07-May-26			Bond Future	9.2203	9.1587	79.5389	79.9547	32,239
19/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	13606.9900	14021.7900	13.6070	14.0218	0
19/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	11.5500	10.5600	0.0116	0.0106	0
19/01/2026	R214 On 06-August-26			Bond Future	9.2785	9.2151	80.9632	81.3864	0
19/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	15379.8400	15799.2500	15.3798	15.7993	0
19/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	42.4300	38.6700	0.0424	0.0387	0
19/01/2026	R214 On 05-November-26			Bond Future	9.3444	9.2791	79.0608	79.4910	0
19/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	10198.0000	10591.2000	10.1980	10.5912	0
19/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	488.3300	451.2900	0.4883	0.4513	0
19/01/2026	R214 On 04-February-27			Bond Future	9.4202	9.3527	80.4055	80.8429	0
19/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	4893.1800	5200.3300	4.8932	5.2003	0
19/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1879.1300	1748.8900	1.8791	1.7489	0
19/01/2026	R248 On 05-February-26			Bond Future	9.2978	9.2381	98.8337	99.3691	47,830
19/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	8.0100	30.6500	0.0080	0.0307	1,940
19/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	3667.3800	3154.5800	3.6674	3.1546	0
19/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	1309.5400	1751.2300	1.3095	1.7512	1,940
19/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	404.1700	310.4200	0.4042	0.3104	0
19/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	1985.5100	2476.1000	1.9855	2.4761	0
19/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	207.7700	162.9200	0.2078	0.1629	0
19/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	3132.3300	3656.1600	3.1323	3.6562	12,500
19/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	70.2800	58.6700	0.0703	0.0587	0
19/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	5149.7600	5685.0500	5.1498	5.6851	0
19/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	9.9100	9.7600	0.0099	0.0098	1,940
19/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	5954.0700	6489.8200	5.9541	6.4898	0
19/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	4.4000	4.7100	0.0044	0.0047	0
19/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	9675.6400	10211.1400	9.6756	10.2111	0
19/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0.0800	0.1400	0.0001	0.0001	0
19/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	16526.1400	17061.5800	16.5261	17.0616	0
19/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R248 On 07-May-26			Bond Future	9.3542	9.2927	96.1333	96.6782	227,696
19/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	17668.8000	18212.3000	17.6688	18.2123	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	15.7600	14.4100	0.0158	0.0144	0
19/01/2026	R248 On 06-August-26			Bond Future	9.4114	9.3481	97.8548	98.4093	0
19/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	21044.8900	21595.9400	21.0449	21.5959	0
19/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	39.2900	35.8200	0.0393	0.0358	0
19/01/2026	R248 On 05-November-26			Bond Future	9.4753	9.4102	95.1023	95.6660	0
19/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	14467.1300	14988.4100	14.4671	14.9884	0
19/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	589.6400	547.1900	0.5896	0.5472	0
19/01/2026	R248 On 04-February-27			Bond Future	9.5482	9.4810	96.7195	97.2926	0
19/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	6802.3200	7218.0100	6.8023	7.2180	0
19/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	2223.0200	2065.6400	2.2230	2.0656	0
19/01/2026	R2R9 On 05-February-26			Bond Future	9.0640	9.0043	109.7412	110.2156	0
19/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	96750.6600	97225.1100	96.7507	97.2251	0
19/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R2R9 On 07-May-26			Bond Future	9.1299	9.0681	106.6917	107.1744	0
19/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	95841.9800	96324.7000	95.8420	96.3247	0
19/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R2R9 On 06-August-26			Bond Future	9.1965	9.1325	108.6021	109.0934	0
19/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95482.6200	95973.9000	95.4826	95.9739	0
19/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R2R9 On 05-November-26			Bond Future	9.2703	9.2040	105.4928	105.9923	0
19/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94522.7600	95022.2400	94.5228	95.0222	0
19/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R2R9 On 04-February-27			Bond Future	9.3548	9.2860	107.2858	107.7934	0
19/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5420.3800	5791.9200	5.4204	5.7919	0
19/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1587.1600	1451.0200	1.5872	1.4510	0
19/01/2026	R4R2 On 05-February-26			Bond Future	9.2540	9.1994	110.9021	111.3814	1,937
19/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	97626.8000	98106.1900	97.6268	98.1062	0
19/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R4R2 On 07-May-26			Bond Future	9.3200	9.2635	107.7470	108.2347	0
19/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	96657.8400	97145.5700	96.6578	97.1456	0
19/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R4R2 On 06-August-26			Bond Future	9.3866	9.3282	109.6762	110.1726	0
19/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96258.9700	96755.3000	96.2590	96.7553	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R4R2 On 05-November-26			Bond Future	9.4594	9.3991	106.4594	106.9640	0
19/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95236.8400	95741.4600	95.2368	95.7415	0
19/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2026	R4R2 On 04-February-27			Bond Future	9.5419	9.4795	108.2688	108.7817	0
19/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6301.7500	6686.0100	6.3018	6.6860	0
19/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1641.3800	1512.7400	1.6414	1.5127	0
19/01/2026	RR87 On 05-February-26			Bond Future	6.9211	6.9153	105.2768	105.2810	0
19/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	27.8626	32.5161	0.0279	0.0325	0
19/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	35.9126	36.3761	0.0359	0.0364	0
19/01/2026	RR87 On 07-May-26			Bond Future	6.8332	6.8251	103.0116	103.0162	0
19/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	69.6344	72.8748	0.0696	0.0729	0
19/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	82.7444	81.3948	0.0827	0.0814	0
19/01/2026	RR87 On 06-August-26			Bond Future	6.5843	6.5707	101.1106	101.1154	0
19/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	65.2337	68.0251	0.0652	0.0680	0
19/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	84.4937	82.4751	0.0845	0.0825	0
19/01/2026	RR87 On 05-November-26			Bond Future	5.6381	5.5977	102.8486	102.8533	0
19/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	9.8318	11.1820	0.0098	0.0112	0
19/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	52.1018	48.8120	0.0521	0.0488	0
19/01/2026	RR88 On 05-February-26			Bond Future	6.9268	6.9215	108.5182	108.5271	0
19/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	67.5614	79.0631	0.0676	0.0791	0
19/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	129.4514	132.0431	0.1295	0.1320	0
19/01/2026	RR88 On 07-May-26			Bond Future	6.8992	6.8930	106.2835	106.2929	0
19/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	186.1006	193.3765	0.1861	0.1934	0
19/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	276.4406	274.3065	0.2764	0.2743	0
19/01/2026	RR88 On 06-August-26			Bond Future	6.8455	6.8381	105.2797	105.2886	0
19/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	274.7584	281.2141	0.2748	0.2812	0
19/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	341.8084	339.4041	0.3418	0.3394	0
19/01/2026	RR88 On 05-November-26			Bond Future	6.7965	6.7877	106.5059	106.5152	0
19/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	274.8000	280.6962	0.2748	0.2807	0
19/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	365.8900	362.4862	0.3659	0.3625	0
19/01/2026	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
19/01/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/01/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0