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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
20/01/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	2029 On 05-February-26			Bond Future	144.5739	144.4933	144.5739	144.4933	1,760
20/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4463.8800	4383.2900	4.4639	4.3833	0
20/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2029 On 07-May-26			Bond Future	145.6948	145.6127	145.6948	145.6127	3,125
20/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	3874.7600	3792.7100	3.8748	3.7927	0
20/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2029 On 06-August-26			Bond Future	148.3392	148.2556	148.3392	148.2556	0
20/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4239.2300	4155.5600	4.2392	4.1556	0
20/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2029 On 05-November-26			Bond Future	149.4495	149.3634	149.4495	149.3634	0
20/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	1889.4800	1803.4200	1.8895	1.8034	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2029 On 04-February-27			Bond Future	152.0286	151.9406	152.0286	151.9406	0
20/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2308.6100	2220.5900	2.3086	2.2206	0
20/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2030 On 05-February-26			Bond Future	7.4405	7.4255	102.1113	102.1626	91,117
20/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	6732.4400	6783.7200	6.7324	6.7837	0
20/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2030 On 07-May-26			Bond Future	7.4710	7.4548	103.9053	103.9575	81,715
20/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	222.3300	238.8500	0.2223	0.2389	1,000
20/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	1070.2000	1034.5900	1.0702	1.0346	0
20/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1107.2700	1145.9000	1.1073	1.1459	1,000
20/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	338.1600	324.6600	0.3382	0.3247	0
20/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1643.9500	1687.9300	1.6440	1.6879	0
20/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	205.0400	196.8900	0.2050	0.1969	1,000
20/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	5984.7300	6036.7100	5.9847	6.0367	0
20/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	6.9100	6.7600	0.0069	0.0068	0
20/01/2026	2030 On 06-August-26			Bond Future	7.5005	7.4831	101.7569	101.8098	48,380
20/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	389.2300	408.2900	0.3892	0.4083	1,000
20/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1274.9900	1241.0800	1.2750	1.2411	0
20/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1240.1900	1275.2000	1.2402	1.2752	1,000
20/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	607.4700	589.5100	0.6075	0.5895	0
20/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2042.1200	2084.2900	2.0421	2.0843	0
20/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	362.9400	352.1400	0.3629	0.3521	1,000
20/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5120.8100	5171.9800	5.1208	5.1720	0
20/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	67.6600	65.8600	0.0677	0.0659	0
20/01/2026	2030 On 05-November-26			Bond Future	7.5356	7.5167	103.5063	103.5599	0
20/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	2759.6600	2803.6500	2.7597	2.8037	0
20/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	368.7500	359.1300	0.3688	0.3591	0
20/01/2026	2030 On 04-February-27			Bond Future	7.5931	7.5725	101.2611	101.3153	0
20/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1468.4200	1501.9600	1.4684	1.5020	0
20/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	872.2900	851.6000	0.8723	0.8516	0
20/01/2026	2031 On 05-February-26			Bond Future	112.4123	112.5185	112.4123	112.5185	105
20/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	671.0200	771.5400	0.6710	0.7715	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	18.6800	13.0100	0.0187	0.0130	0
20/01/2026	2031 On 07-May-26			Bond Future	114.4152	114.5232	114.4152	114.5232	736
20/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	802.3600	880.8100	0.8024	0.8808	0
20/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	227.1700	197.5900	0.2272	0.1976	0
20/01/2026	2031 On 06-August-26			Bond Future	114.0781	114.1874	114.0781	114.1874	1,893
20/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	762.6500	828.0800	0.7627	0.8281	0
20/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	494.5300	450.7000	0.4945	0.4507	0
20/01/2026	2031 On 05-November-26			Bond Future	116.0663	116.1772	116.0663	116.1772	0
20/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4578.8800	4689.3600	4.5789	4.6894	0
20/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	2.5900	2.1600	0.0026	0.0022	0
20/01/2026	2031 On 04-February-27			Bond Future	115.6227	115.7344	115.6227	115.7344	0
20/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	549.4700	595.6200	0.5495	0.5956	0
20/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	1106.7400	1041.2600	1.1067	1.0413	0
20/01/2026	2032 On 05-February-26			Bond Future	7.9443	7.9145	104.4607	104.6047	81,633
20/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10030.2200	10174.2500	10.0302	10.1743	0
20/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2032 On 07-May-26			Bond Future	7.9894	7.9580	102.1375	102.2840	91,036
20/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	9442.0500	9587.9800	9.4421	9.5880	0
20/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	8.0300	7.4700	0.0080	0.0075	0
20/01/2026	2032 On 06-August-26			Bond Future	8.0344	8.0012	103.9665	104.1156	0
20/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	8912.5000	9057.8500	8.9125	9.0579	0
20/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	63.4100	59.7100	0.0634	0.0597	0
20/01/2026	2032 On 05-November-26			Bond Future	8.0914	8.0563	101.5969	101.7482	0
20/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	4943.8000	5072.1200	4.9438	5.0721	0
20/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	457.4900	434.4700	0.4575	0.4345	0
20/01/2026	2032 On 04-February-27			Bond Future	8.1654	8.1283	103.3246	103.4782	0
20/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	2577.0900	2675.2700	2.5771	2.6753	0
20/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	1285.1300	1229.7200	1.2851	1.2297	0
20/01/2026	2033 On 05-February-26			Bond Future	141.7522	141.6672	141.7522	141.6672	2,538
20/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	8872.2100	8787.2300	8.8722	8.7872	0
20/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2033 On 07-May-26			Bond Future	142.7208	142.6342	142.7208	142.6342	10,951
20/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	7560.7800	7474.1700	7.5608	7.4742	0

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20/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2033 On 06-August-26			Bond Future	145.3113	145.2229	145.3113	145.2229	0
20/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	11061.2800	10972.9100	11.0613	10.9729	0
20/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2033 On 05-November-26			Bond Future	146.2659	146.1751	146.2659	146.1751	0
20/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	9005.9400	8915.1200	9.0059	8.9151	0
20/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2033 On 04-February-27			Bond Future	148.7903	148.6975	148.7903	148.6975	0
20/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	6080.3000	5987.5100	6.0803	5.9875	0
20/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2037 On 05-February-26			Bond Future	8.8119	8.7773	98.0645	98.3018	73,159
20/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	5515.5000	5752.7000	5.5155	5.7527	0
20/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0.6600	0.6100	0.0007	0.0006	11,500
20/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	8303.0900	8540.3400	8.3031	8.5403	0
20/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	11,500
20/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	11557.1200	11794.3700	11.5571	11.7944	0
20/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	12982.6800	13219.9300	12.9827	13.2199	1,970
20/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	14650.8300	14888.0800	14.6508	14.8881	0
20/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	15522.0100	15759.2600	15.5220	15.7593	0
20/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	15737.8300	15975.0800	15.7378	15.9751	1,030
20/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	18164.1700	18401.4200	18.1642	18.4014	0
20/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	20243.2700	20480.5200	20.2433	20.4805	0
20/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
20/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	22486.4000	22723.6500	22.4864	22.7237	0
20/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
20/01/2026	2037 On 07-May-26			Bond Future	8.8752	8.8393	99.7874	100.0288	129,923
20/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	1978.1200	2131.2000	1.9781	2.1312	1,500
20/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	1145.4900	1057.1700	1.1455	1.0572	0

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20/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	4443.1900	4649.1400	4.4432	4.6491	1,500
20/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	431.6900	396.2400	0.4317	0.3962	0
20/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	7673.8300	7903.8400	7.6738	7.9038	0
20/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	139.3300	127.9400	0.1393	0.1279	1,500
20/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	12704.1600	12943.9400	12.7042	12.9439	142
20/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	20.6500	19.0300	0.0207	0.0190	0
20/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	14711.5500	14952.4500	14.7116	14.9525	0
20/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	6.0000	5.5000	0.0060	0.0055	0
20/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	20239.8700	20481.2600	20.2399	20.4813	0
20/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0800	0.0700	0.0001	0.0001	142
20/01/2026	2037 On 06-August-26			Bond Future	8.9408	8.9036	97.3146	97.5602	2,539
20/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	7290.0100	7504.7500	7.2900	7.5048	2,541
20/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	528.1300	497.2700	0.5281	0.4973	0
20/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	10933.0800	11165.2400	10.9331	11.1652	0
20/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	233.6100	220.1700	0.2336	0.2202	2,541
20/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	14056.0300	14296.9200	14.0560	14.2969	0
20/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	73.8600	69.1500	0.0739	0.0692	2,541
20/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	16157.4800	16401.0500	16.1575	16.4011	0
20/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	29.8000	27.7700	0.0298	0.0278	0
20/01/2026	2037 On 05-November-26			Bond Future	9.0075	8.9689	98.9875	99.2371	0
20/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	4462.1000	4635.5500	4.4621	4.6356	4,490
20/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1603.0000	1526.8700	1.6030	1.5269	0
20/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	8212.5000	8425.6800	8.2125	8.4257	0
20/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	742.2000	705.8000	0.7422	0.7058	4,490
20/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	10203.1000	10427.5500	10.2031	10.4276	0
20/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	513.2100	488.0800	0.5132	0.4881	0
20/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	11259.7900	11489.2400	11.2598	11.4892	0
20/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	405.6000	385.4700	0.4056	0.3855	4,490
20/01/2026	2037 On 04-February-27			Bond Future	9.0861	9.0460	96.4147	96.6683	0
20/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	4487.3300	4657.7400	4.4873	4.6577	0
20/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1862.7800	1779.6000	1.8628	1.7796	0
20/01/2026	2038 On 05-February-26			Bond Future	154.8529	154.8596	154.8529	154.8596	1,637
20/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	11652.8500	11659.5900	11.6529	11.6596	0
20/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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20/01/2026	2038 On 07-May-26			Bond Future	157.6118	157.6187	157.6118	157.6187	1,631
20/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	13081.8300	13088.7100	13.0818	13.0887	0
20/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2038 On 06-August-26			Bond Future	158.2812	158.2874	158.2812	158.2874	0
20/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	13561.1800	13567.4000	13.5612	13.5674	0
20/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2038 On 05-November-26			Bond Future	161.0404	161.0463	161.0404	161.0463	0
20/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	14730.4100	14736.2900	14.7304	14.7363	0
20/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2038 On 04-February-27			Bond Future	161.5989	161.6036	161.5989	161.6036	0
20/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	7768.9000	7773.5800	7.7689	7.7736	0
20/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2040 On 05-February-26			Bond Future	9.1728	9.1333	98.8973	99.2033	71,682
20/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	264.0000	376.4200	0.2640	0.3764	13,500
20/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	1218.0900	1024.5200	1.2181	1.0245	0
20/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	775.4800	975.3100	0.7755	0.9753	14,000
20/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	566.2900	460.1300	0.5663	0.4601	0
20/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	1889.4400	2162.8800	1.8894	2.1629	0
20/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	159.1300	126.5800	0.1591	0.1266	13,500
20/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	4680.4100	4985.1600	4.6804	4.9852	14,000
20/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	7.2600	6.0200	0.0073	0.0060	0
20/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	7763.9600	8069.9400	7.7640	8.0699	0
20/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0.1600	0.1500	0.0002	0.0002	14,000
20/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	8513.5000	8819.4900	8.5135	8.8195	680
20/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	0
20/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	11164.7700	11470.7600	11.1648	11.4708	0
20/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,180
20/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	13703.4600	14009.4500	13.7035	14.0095	0
20/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
20/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	15776.9000	16082.8900	15.7769	16.0829	0
20/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	17718.3800	18024.3700	17.7184	18.0244	475
20/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	25290.5900	25596.5800	25.2906	25.5966	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
20/01/2026	2040 On 07-May-26			Bond Future	9.2408	9.1998	100.6348	100.9462	1,723
20/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	10353.0800	10654.3300	10.3531	10.6543	1,460
20/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	113.7900	103.6900	0.1138	0.1037	0
20/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	12948.1900	13255.2600	12.9482	13.2553	0
20/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	48.4100	44.1300	0.0484	0.0441	0
20/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	16217.5100	16528.0100	16.2175	16.5280	0
20/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	8.8000	7.9500	0.0088	0.0080	0
20/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	16507.5400	16818.1700	16.5075	16.8182	0
20/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	7.4500	6.7300	0.0075	0.0067	1,460
20/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	18275.3100	18586.4100	18.2753	18.5864	0
20/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	2.5300	2.2800	0.0025	0.0023	0
20/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	19332.3800	19643.6000	19.3324	19.6436	0
20/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	1.2600	1.1300	0.0013	0.0011	1,460
20/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	21013.8200	21325.1300	21.0138	21.3251	0
20/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.3800	0.3400	0.0004	0.0003	0
20/01/2026	2040 On 06-August-26			Bond Future	9.3112	9.2688	97.9266	98.2434	41,362
20/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	18523.8800	18838.2500	18.5239	18.8383	0
20/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	31.1400	28.6900	0.0311	0.0287	0
20/01/2026	2040 On 05-November-26			Bond Future	9.3818	9.3381	99.6099	99.9320	0
20/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	5410.0900	5641.3900	5.4101	5.6414	2,300
20/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1640.9900	1550.2500	1.6410	1.5503	0
20/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	9612.6300	9890.7800	9.6126	9.8908	0
20/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	776.1600	732.2700	0.7762	0.7323	2,300
20/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	11827.2800	12118.7500	11.8273	12.1188	0
20/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	542.9400	512.3700	0.5429	0.5124	0
20/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	13009.1400	13306.0400	13.0091	13.3060	0
20/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	447.2700	422.1300	0.4473	0.4221	2,300
20/01/2026	2040 On 04-February-27			Bond Future	9.4634	9.4181	96.7971	97.1244	0
20/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	5446.5500	5669.1400	5.4466	5.6691	0
20/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	2165.8400	2061.1900	2.1658	2.0612	0
20/01/2026	2043 On 05-February-26			Bond Future	121.0922	121.3090	121.0922	121.3090	0
20/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	11432.2200	11649.0400	11.4322	11.6490	0
20/01/2026	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
20/01/2026	2043 On 07-May-26			Bond Future	123.2497	123.4702	123.2497	123.4702	0
20/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	11549.7411	11770.2467	11.5497	11.7702	0
20/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0211	0.0167	0.0000	0.0000	0
20/01/2026	2043 On 06-August-26			Bond Future	122.6434	122.8671	122.6434	122.8671	0
20/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	11765.9711	11989.3561	11.7660	11.9894	0
20/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	2.5711	2.2161	0.0026	0.0022	0
20/01/2026	2043 On 05-November-26			Bond Future	124.7806	125.0081	124.7806	125.0081	0
20/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	11953.9197	12179.8761	11.9539	12.1799	0
20/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	13.2897	11.8261	0.0133	0.0118	0
20/01/2026	2043 On 04-February-27			Bond Future	124.0520	124.2820	124.0520	124.2820	0
20/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	6812.8700	7015.7067	6.8129	7.0157	0
20/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	390.8400	363.7367	0.3908	0.3637	0
20/01/2026	2044 On 05-February-26			Bond Future	9.3927	9.3481	94.7085	95.0770	49,661
20/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	4817.5100	5184.0200	4.8175	5.1840	0
20/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	9.2900	7.2600	0.0093	0.0073	0
20/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	5343.4700	5710.9300	5.3435	5.7109	9,000
20/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	5.2500	4.1700	0.0053	0.0042	0
20/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	11269.2600	11637.8000	11.2693	11.6378	9,000
20/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	13587.0300	13955.5700	13.5870	13.9556	0
20/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
20/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	14865.9800	15234.5200	14.8660	15.2345	0
20/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
20/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	15180.7000	15549.2400	15.1807	15.5492	0
20/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
20/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	15555.7700	15924.3100	15.5558	15.9243	0
20/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2044 On 07-May-26		Call	Bond Future	812.4600	922.8100	0.8125	0.9228	0
20/01/2026	2044 On 07-May-26			Bond Future	9.4597	9.4137	96.3724	96.7475	92,333
20/01/2026	2044 On 07-May-26		Put	Bond Future	4440.0500	4175.3600	4.4401	4.1754	0
20/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	4915.5900	5222.8000	4.9156	5.2228	0
20/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	675.9100	608.0800	0.6759	0.6081	15,000
20/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	16435.9000	16809.2900	16.4359	16.8093	0
20/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	15.2400	13.5900	0.0152	0.0136	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2026	2044 On 06-August-26			Bond Future	9.5289	9.4814	93.7132	94.0948	7,681
20/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	19422.4900	19800.7100	19.4225	19.8007	0
20/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	38.8800	35.4700	0.0389	0.0355	0
20/01/2026	2044 On 05-November-26			Bond Future	9.5978	9.5489	95.3240	95.7119	0
20/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	12923.8500	13275.9900	12.9239	13.2760	0
20/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	572.8400	537.0600	0.5728	0.5371	0
20/01/2026	2044 On 04-February-27			Bond Future	9.6765	9.6259	92.5635	92.9578	0
20/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	6065.2600	6337.4800	6.0653	6.3375	0
20/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	2270.6900	2148.6200	2.2707	2.1486	0
20/01/2026	2046 On 05-February-26			Bond Future	137.7272	138.1386	137.7272	138.1386	4,439
20/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	16077.1700	16488.5500	16.0772	16.4886	0
20/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2046 On 07-May-26			Bond Future	137.8947	138.3135	137.8947	138.3135	18,062
20/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	12944.6800	13363.5000	12.9447	13.3635	0
20/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2046 On 06-August-26			Bond Future	140.3975	140.8238	140.3975	140.8238	0
20/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	18017.5000	18443.8400	18.0175	18.4438	0
20/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2046 On 05-November-26			Bond Future	140.5258	140.9581	140.5258	140.9581	0
20/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	15045.7600	15478.1000	15.0458	15.4781	0
20/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2046 On 04-February-27			Bond Future	142.9500	143.3895	142.9500	143.3895	0
20/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	11860.0100	12299.4500	11.8600	12.2995	0
20/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2050 On 05-February-26			Bond Future	138.5959	138.3670	138.5959	138.3670	2,608
20/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	15775.9300	15547.0300	15.7759	15.5470	0
20/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2050 On 07-May-26			Bond Future	141.0654	140.8323	141.0654	140.8323	15,887
20/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	16995.3600	16762.3300	16.9954	16.7623	0
20/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2050 On 06-August-26			Bond Future	141.1844	140.9468	141.1844	140.9468	0
20/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	17914.3800	17676.7900	17.9144	17.6768	0
20/01/2026	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
20/01/2026	2050 On 05-November-26			Bond Future	143.6455	143.4032	143.6455	143.4032	0
20/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	19805.4500	19563.2200	19.8055	19.5632	0
20/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	2050 On 04-February-27			Bond Future	143.6493	143.4017	143.6493	143.4017	0
20/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	11259.3100	11011.7000	11.2593	11.0117	0
20/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	AL37 On 05-February-26			Index Future	1260.6180	1261.8760	1260.6180	1,261.8760	0
20/01/2026	AL37 On 07-May-26			Index Future	1282.7670	1284.0470	1282.7670	1,284.0470	0
20/01/2026	AL37 On 06-August-26			Index Future	1305.4980	1306.7990	1305.4980	1,306.7990	0
20/01/2026	AL37 On 05-November-26			Index Future	1328.2220	1329.5430	1328.2220	1,329.5430	0
20/01/2026	AL37 On 04-February-27			Index Future	1350.8690	1352.2080	1350.8690	1,352.2080	0
20/01/2026	AL7T On 05-February-26			Index Future	1614.7700	1618.0450	1614.7700	1,618.0450	0
20/01/2026	AL7T On 07-May-26			Index Future	1643.1420	1646.4740	1643.1420	1,646.4740	0
20/01/2026	AL7T On 06-August-26			Index Future	1672.2580	1675.6480	1672.2580	1,675.6480	0
20/01/2026	AL7T On 05-November-26			Index Future	1701.3670	1704.8110	1701.3670	1,704.8110	0
20/01/2026	AL7T On 04-February-27			Index Future	1730.3750	1733.8730	1730.3750	1,733.8730	0
20/01/2026	ALBI On 05-February-26			Index Future	1362.1330	1365.1890	1362.1330	1,365.1890	79
20/01/2026	ALBI On 07-May-26			Index Future	1386.0660	1389.1750	1386.0660	1,389.1750	0
20/01/2026	ALBI On 06-August-26			Index Future	1410.6260	1413.7900	1410.6260	1,413.7900	0
20/01/2026	ALBI On 05-November-26			Index Future	1435.1810	1438.3960	1435.1810	1,438.3960	0
20/01/2026	ALBI On 04-February-27			Index Future	1459.6510	1462.9160	1459.6510	1,462.9160	0
20/01/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	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
20/01/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/01/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/01/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/01/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	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
20/01/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	ES33 On 05-February-26			Bond Future	8.9462	8.9117	95.2074	95.3851	0
20/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	12011.9200	12189.6000	12.0119	12.1896	0
20/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	ES33 On 07-May-26			Bond Future	9.0237	8.9877	93.1111	93.2919	0
20/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12230.5100	12411.3400	12.2305	12.4113	0
20/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	ES33 On 06-August-26			Bond Future	9.1030	9.0653	94.8010	94.9850	0
20/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12932.3400	13116.3100	12.9323	13.1163	0
20/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	ES33 On 05-November-26			Bond Future	9.1969	9.1574	92.6618	92.8487	0
20/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7333.3900	7520.3200	7.3334	7.5203	0
20/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	ES33 On 04-February-27			Bond Future	9.3104	9.2690	94.2585	94.4483	0
20/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1761.9000	1951.7500	1.7619	1.9518	0
20/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	ES42 On 05-February-26			Bond Future	9.6094	9.5649	93.4763	93.8148	0
20/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	14876.5400	15215.0500	14.8765	15.2151	0
20/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	ES42 On 07-May-26			Bond Future	9.6823	9.6363	90.8775	91.2220	0
20/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	16236.1300	16580.6300	16.2361	16.5806	0
20/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	ES42 On 06-August-26			Bond Future	9.7548	9.7073	92.5267	92.8773	0
20/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18052.4100	18403.0100	18.0524	18.4030	0
20/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	ES42 On 05-November-26			Bond Future	9.8341	9.7851	89.8757	90.2322	0
20/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11910.8500	12267.3500	11.9109	12.2674	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	ES42 On 04-February-27			Bond Future	9.9229	9.8722	91.4227	91.7851	0
20/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2562.8100	2925.1900	2.5628	2.9252	0
20/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	GOVI On 05-February-26			GOVI	1337.0550	1340.0240	1337.0550	1,340.0240	106
20/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	1870550.0000	1900240.0000	187.0550	190.0240	0
20/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	GOVI On 07-May-26			GOVI	1360.5480	1363.5680	1360.5480	1,363.5680	536
20/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1835480.0000	1865680.0000	183.5480	186.5680	0
20/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	GOVI On 06-August-26			GOVI	1384.6560	1387.7290	1384.6560	1,387.7290	0
20/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1956560.0000	1987290.0000	195.6560	198.7290	0
20/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	GOVI On 05-November-26			GOVI	1408.7590	1411.8820	1408.7590	1,411.8820	0
20/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1317590.0000	1348820.0000	131.7590	134.8820	0
20/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	GOVI On 04-February-27			GOVI	1432.7780	1435.9510	1432.7780	1,435.9510	0
20/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	637780.0000	669510.0000	63.7780	66.9510	0
20/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/01/2026	I258 On 05-February-26			Bond Future	125.4211	125.4268	125.4211	125.4268	0
20/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	13771.1100	13776.7500	13.7711	13.7768	0
20/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	I258 On 07-May-26			Bond Future	127.6556	127.6615	127.6556	127.6615	0
20/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	13926.5180	13932.4185	13.9265	13.9324	0
20/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.9080	0.9585	0.0009	0.0010	0
20/01/2026	I258 On 06-August-26			Bond Future	127.1293	127.1344	127.1293	127.1344	0
20/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	14205.5310	14211.0730	14.2055	14.2111	0
20/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	26.2110	26.6530	0.0262	0.0267	0
20/01/2026	I258 On 05-November-26			Bond Future	129.3449	129.3496	129.3449	129.3496	0
20/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	14483.6949	14489.2523	14.4837	14.4893	0
20/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	88.8449	89.6123	0.0888	0.0896	0
20/01/2026	I258 On 04-February-27			Bond Future	128.6950	128.6985	128.6950	128.6985	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	10418.5640	10424.1370	10.4186	10.4241	0
20/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	623.5340	625.6770	0.6235	0.6257	0
20/01/2026	IGOV On 05-February-26			Index Future	427.8240	427.8790	427.8240	427.8790	242
20/01/2026	IGOV On 07-May-26			Index Future	435.4470	435.5020	435.4470	435.5020	8
20/01/2026	IGOV On 06-August-26			Index Future	443.2670	443.3230	443.2670	443.3230	0
20/01/2026	IGOV On 05-November-26			Index Future	451.0850	451.1410	451.0850	451.1410	0
20/01/2026	IGOV On 04-February-27			Index Future	458.8770	458.9320	458.8770	458.9320	0
20/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/01/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
20/01/2026	R033 On 05-February-26			Bond Future	8.0849	8.0552	113.8650	114.0343	10,458
20/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	12655.1900	12824.5500	12.6552	12.8246	0
20/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R033 On 07-May-26			Bond Future	8.1335	8.1023	110.8240	110.9962	0
20/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	11604.4800	11774.0000	11.6045	11.7740	0
20/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	68.7600	66.0100	0.0688	0.0660	0
20/01/2026	R033 On 06-August-26			Bond Future	8.1820	8.1491	112.8085	112.9838	0
20/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	10760.3600	10922.5700	10.7604	10.9226	0
20/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	406.1300	393.0700	0.4061	0.3931	0
20/01/2026	R033 On 05-November-26			Bond Future	8.2413	8.2068	109.7089	109.8869	0
20/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	6701.9300	6841.7200	6.7019	6.8417	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	1269.9400	1231.7300	1.2699	1.2317	0
20/01/2026	R033 On 04-February-27			Bond Future	8.3161	8.2798	111.5740	111.7547	0
20/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	4310.2800	4422.2200	4.3103	4.4222	0
20/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2667.2300	2598.4600	2.6672	2.5985	0
20/01/2026	R035 On 05-February-26			Bond Future	8.4415	8.4119	106.6931	106.8814	23,396
20/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	559.2100	678.2500	0.5592	0.6783	0
20/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	505.4300	436.1900	0.5054	0.4362	16,000
20/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	1400.5000	1567.1700	1.4005	1.5672	350
20/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	150.0100	128.4000	0.1500	0.1284	0
20/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	2582.3400	2766.8000	2.5823	2.7668	0
20/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	30.2700	26.4500	0.0303	0.0265	0
20/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	4316.3400	4504.4600	4.3163	4.5045	0
20/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	2.5200	2.3600	0.0025	0.0024	350
20/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	4972.3800	5160.6400	4.9724	5.1606	0
20/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0.9400	0.9200	0.0009	0.0009	16,000
20/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	7257.0200	7445.3100	7.2570	7.4453	0
20/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	350
20/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	10251.4600	10439.7400	10.2515	10.4397	250
20/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	11729.2400	11917.5200	11.7292	11.9175	2,000
20/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	12963.4600	13151.7400	12.9635	13.1517	0
20/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
20/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	13598.5700	13786.8500	13.5986	13.7869	0
20/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	14384.0700	14572.3500	14.3841	14.5724	2,000
20/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	14695.6900	14883.9700	14.6957	14.8840	0
20/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	15570.6600	15758.9400	15.5707	15.7589	0
20/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
20/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	21752.1800	21940.4600	21.7522	21.9405	0
20/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
20/01/2026	R035 On 07-May-26			Bond Future	8.4939	8.4631	104.0675	104.2591	92,772

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	757.6600	833.1600	0.7577	0.8332	1,000
20/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	2033.5600	1917.4800	2.0336	1.9175	0
20/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	2591.6900	2731.7900	2.5917	2.7318	1,000
20/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	775.3900	723.9100	0.7754	0.7239	0
20/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	4605.0900	4773.2700	4.6051	4.7733	0
20/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	342.2400	318.8400	0.3422	0.3188	1,000
20/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	6942.4400	7124.5300	6.9424	7.1245	250
20/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	139.8100	130.3200	0.1398	0.1303	0
20/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	7050.2900	7232.7700	7.0503	7.2328	200
20/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	134.2700	125.1700	0.1343	0.1252	0
20/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	7320.1600	7503.5400	7.3202	7.5035	350
20/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	121.4400	113.2400	0.1214	0.1132	0
20/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	9637.8200	9826.0100	9.6378	9.8260	0
20/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	52.7300	49.3400	0.0527	0.0493	250
20/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	9744.9300	9933.2600	9.7449	9.9333	0
20/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	50.7700	47.5200	0.0508	0.0475	200
20/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	10012.3500	10200.9900	10.0124	10.2010	0
20/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	46.2600	43.3200	0.0463	0.0433	350
20/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	12274.0100	12464.7800	12.2740	12.4648	0
20/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	12.2100	11.4000	0.0122	0.0114	250
20/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	12378.1300	12568.9600	12.3781	12.5690	0
20/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	11.4000	10.6500	0.0114	0.0107	200
20/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	12637.9500	12828.8900	12.6380	12.8289	0
20/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	9.5900	8.9500	0.0096	0.0090	350
20/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	13412.8500	13604.0400	13.4129	13.6040	0
20/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	5.6300	5.2400	0.0056	0.0052	0
20/01/2026	R035 On 06-August-26			Bond Future	8.5472	8.5150	105.9312	106.1261	56
20/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1116.1200	1194.4000	1.1161	1.1944	1,000
20/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	2689.4100	2572.7700	2.6894	2.5728	0
20/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	2532.3700	2653.1000	2.5324	2.6531	350
20/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1552.2900	1478.1000	1.5523	1.4781	0
20/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	2852.8700	2980.2700	2.8529	2.9803	1,000
20/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	1395.7000	1328.1800	1.3957	1.3282	0
20/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	4341.8900	4492.2900	4.3419	4.4923	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	889.4400	844.9200	0.8894	0.8449	0
20/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	4715.5600	4870.2100	4.7156	4.8702	0
20/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	801.1300	760.8600	0.8011	0.7609	350
20/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	4762.8000	4917.9500	4.7628	4.9180	250
20/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	790.8300	751.0600	0.7908	0.7511	0
20/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	5573.0700	5736.0200	5.5731	5.7360	0
20/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	629.4500	597.4800	0.6295	0.5975	1,000
20/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	6751.4100	6922.9300	6.7514	6.9229	0
20/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	457.3300	433.9300	0.4573	0.4339	200
20/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	7150.4600	7324.3000	7.1505	7.3243	0
20/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	411.6900	390.6100	0.4117	0.3906	350
20/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	7200.5400	7374.6600	7.2005	7.3747	0
20/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	406.3700	385.5700	0.4064	0.3856	250
20/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	9270.7100	9453.3900	9.2707	9.4534	0
20/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	241.1200	228.8800	0.2411	0.2289	200
20/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	9726.8800	9910.8800	9.7269	9.9109	0
20/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	215.8200	204.9000	0.2158	0.2049	250
20/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	13886.9500	14079.7300	13.8870	14.0797	0
20/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	36.5300	34.3900	0.0365	0.0344	0
20/01/2026	R035 On 05-November-26			Bond Future	8.6123	8.5788	103.2545	103.4525	0
20/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	2858.9700	2980.4800	2.8590	2.9805	200
20/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1757.8200	1681.3300	1.7578	1.6813	0
20/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	4963.4300	5115.6200	4.9634	5.1156	0
20/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	1003.9600	958.1500	1.0040	0.9582	200
20/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	7288.6200	7459.7900	7.2886	7.4598	0
20/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	575.4100	548.5800	0.5754	0.5486	200
20/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	8392.6800	8569.7500	8.3927	8.5698	0
20/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	446.6800	425.7500	0.4467	0.4258	0
20/01/2026	R035 On 04-February-27			Bond Future	8.6913	8.6564	105.0110	105.2120	0
20/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	3690.4600	3820.1300	3.6905	3.8201	0
20/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1824.3900	1752.9900	1.8244	1.7530	0
20/01/2026	R038 On 05-February-26			Bond Future	8.9332	8.8986	118.1601	118.4381	3,766
20/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	17874.8400	18152.8300	17.8748	18.1528	0
20/01/2026	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
20/01/2026	R038 On 07-May-26			Bond Future	8.9987	8.9628	114.7534	115.0363	2,403
20/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	16912.5600	17194.7600	16.9126	17.1948	0
20/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	8.3800	7.7000	0.0084	0.0077	0
20/01/2026	R038 On 06-August-26			Bond Future	9.0648	9.0276	116.8083	117.0961	0
20/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	18496.0600	18780.8700	18.4961	18.7809	0
20/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	44.6400	41.6700	0.0446	0.0417	0
20/01/2026	R038 On 05-November-26			Bond Future	9.1386	9.1000	113.3364	113.6289	0
20/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	11598.6700	11865.2900	11.5987	11.8653	0
20/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	468.2000	442.3500	0.4682	0.4424	0
20/01/2026	R038 On 04-February-27			Bond Future	9.2239	9.1838	115.2629	115.5600	0
20/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	5067.1100	5262.3300	5.0671	5.2623	0
20/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	2329.5400	2227.6600	2.3295	2.2277	0
20/01/2026	R053 On 05-February-26			Bond Future	9.1859	9.1463	128.4531	128.9292	9,707
20/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	23119.3200	23595.4600	23.1193	23.5955	0
20/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R053 On 07-May-26			Bond Future	9.2397	9.1989	124.8503	125.3347	73,229
20/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	24090.7300	24573.6500	24.0907	24.5737	0
20/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	15.6200	14.1200	0.0156	0.0141	0
20/01/2026	R053 On 06-August-26			Bond Future	9.2935	9.2515	127.0860	127.5789	0
20/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	28024.0100	28513.0800	28.0240	28.5131	0
20/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	49.3000	45.4400	0.0493	0.0454	0
20/01/2026	R053 On 05-November-26			Bond Future	9.3519	9.3087	123.4129	123.9140	0
20/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	19370.9900	19831.2900	19.3710	19.8313	0
20/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	733.8000	693.0300	0.7338	0.6930	0
20/01/2026	R053 On 04-February-27			Bond Future	9.4178	9.3733	125.5108	126.0201	0
20/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	9268.6200	9630.6800	9.2686	9.6307	0
20/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	3031.0700	2883.8500	3.0311	2.8839	0
20/01/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
20/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	32.9900	34.0100	0.0330	0.0340	0
20/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	32.9900	34.0100	0.0330	0.0340	0
20/01/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
20/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	85.3800	85.7800	0.0854	0.0858	0
20/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	85.3800	85.7800	0.0854	0.0858	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
20/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	79.2100	79.4100	0.0792	0.0794	0
20/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	79.2100	79.4100	0.0792	0.0794	0
20/01/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
20/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	47.3900	47.4700	0.0474	0.0475	0
20/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	47.3900	47.4700	0.0474	0.0475	0
20/01/2026	R202 On 05-February-26			Bond Future	291.9568	292.1668	291.9568	292.1668	378
20/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	14136.7600	14346.8300	14.1368	14.3468	0
20/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R202 On 07-May-26			Bond Future	297.1586	297.3722	297.1586	297.3722	772
20/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	19608.5500	19822.2000	19.6086	19.8222	0
20/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R202 On 06-August-26			Bond Future	297.1543	297.3717	297.1543	297.3717	253
20/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	18294.3400	18511.7000	18.2943	18.5117	0
20/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R202 On 05-November-26			Bond Future	302.3345	302.5548	302.3345	302.5548	0
20/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	21874.5400	22094.8300	21.8745	22.0948	0
20/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R202 On 04-February-27			Bond Future	302.0774	302.2989	302.0774	302.2989	0
20/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	7347.3600	7568.8800	7.3474	7.5689	0
20/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R209 On 05-February-26			Bond Future	8.6410	8.6063	86.3405	86.5474	30,492
20/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	12328.6600	12535.5300	12.3287	12.5355	0
20/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R209 On 07-May-26			Bond Future	8.6953	8.6594	84.7071	84.9175	15,463
20/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	12542.8500	12752.8200	12.5429	12.7528	0
20/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	5.6200	5.1500	0.0056	0.0052	0
20/01/2026	R209 On 06-August-26			Bond Future	8.7500	8.7128	86.2240	86.4381	3,673
20/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	13587.8000	13799.8800	13.5878	13.7999	0
20/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	30.3200	28.2400	0.0303	0.0282	0
20/01/2026	R209 On 05-November-26			Bond Future	8.8122	8.7736	84.5573	84.7749	0
20/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	8377.6000	8573.5500	8.3776	8.5736	0
20/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	407.4200	385.7700	0.4074	0.3858	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2026	R209 On 04-February-27			Bond Future	8.8854	8.8453	85.9954	86.2165	0
20/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	3787.1400	3934.0800	3.7871	3.9341	0
20/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1646.7500	1572.6200	1.6468	1.5726	0
20/01/2026	R210 On 05-February-26			Bond Future	258.0539	257.9316	258.0539	257.9316	424
20/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4953.9200	4831.5900	4.9539	4.8316	0
20/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R210 On 07-May-26			Bond Future	259.1859	259.0614	259.1859	259.0614	918
20/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3785.9400	3661.3800	3.7859	3.6614	0
20/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R210 On 06-August-26			Bond Future	263.8903	263.7632	263.8903	263.7632	0
20/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4050.2700	3923.2000	4.0503	3.9232	0
20/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R210 On 05-November-26			Bond Future	264.9750	264.8437	264.9750	264.8437	0
20/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11644.9700	11513.6500	11.6450	11.5137	0
20/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R210 On 04-February-27			Bond Future	269.5469	269.4125	269.5469	269.4125	0
20/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3516.9100	3382.5000	3.5169	3.3825	0
20/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R213 On 05-February-26			Bond Future	7.7134	7.6835	100.2082	100.3292	17,163
20/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8337.9500	8459.0200	8.3380	8.4590	0
20/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R213 On 07-May-26			Bond Future	7.7483	7.7165	98.4194	98.5425	65,167
20/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	7583.4500	7705.9200	7.5835	7.7059	0
20/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	8.7800	8.1600	0.0088	0.0082	0
20/01/2026	R213 On 06-August-26			Bond Future	7.7822	7.7484	100.1820	100.3072	0
20/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	6833.9900	6955.1500	6.8340	6.9552	0
20/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	68.1800	64.0900	0.0682	0.0641	0
20/01/2026	R213 On 05-November-26			Bond Future	7.8346	7.7986	98.3570	98.4841	0
20/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	3606.8200	3711.1000	3.6068	3.7111	0
20/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	439.2300	416.3800	0.4392	0.4164	0
20/01/2026	R213 On 04-February-27			Bond Future	7.9077	7.8691	100.0307	100.1597	0
20/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	1898.5500	1977.4100	1.8986	1.9774	0
20/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	1124.7400	1074.5900	1.1247	1.0746	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2026	R214 On 05-February-26			Bond Future	9.2076	9.1630	81.1013	81.4045	9,919
20/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	12326.1500	12629.3400	12.3262	12.6293	0
20/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R214 On 07-May-26			Bond Future	9.2662	9.2203	79.2303	79.5389	32,239
20/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	13299.8700	13606.9900	13.2999	13.6070	0
20/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	12.9800	11.5500	0.0130	0.0116	0
20/01/2026	R214 On 06-August-26			Bond Future	9.3259	9.2785	80.6493	80.9632	0
20/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	15069.9100	15379.8400	15.0699	15.3798	0
20/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	46.4400	42.4300	0.0464	0.0424	0
20/01/2026	R214 On 05-November-26			Bond Future	9.3933	9.3444	78.7416	79.0608	0
20/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	9911.8700	10198.0000	9.9119	10.1980	0
20/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	521.3700	488.3300	0.5214	0.4883	0
20/01/2026	R214 On 04-February-27			Bond Future	9.4706	9.4202	80.0812	80.4055	0
20/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	4675.4600	4893.1800	4.6755	4.8932	0
20/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1985.7300	1879.1300	1.9857	1.8791	0
20/01/2026	R248 On 05-February-26			Bond Future	9.3374	9.2978	98.4815	98.8337	47,830
20/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	3.2700	8.0100	0.0033	0.0080	1,940
20/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	4014.7700	3667.3800	4.0148	3.6674	0
20/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	1058.5100	1309.5400	1.0585	1.3095	1,940
20/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	505.2700	404.1700	0.5053	0.4042	0
20/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	1688.8800	1985.5100	1.6889	1.9855	0
20/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	263.2700	207.7700	0.2633	0.2078	0
20/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	2799.3000	3132.3300	2.7993	3.1323	12,500
20/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	89.3800	70.2800	0.0894	0.0703	0
20/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	4799.9600	5149.7600	4.8000	5.1498	0
20/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	12.2400	9.9100	0.0122	0.0099	1,940
20/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	5602.8600	5954.0700	5.6029	5.9541	0
20/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	5.3200	4.4000	0.0053	0.0044	0
20/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	9323.5200	9675.6400	9.3235	9.6756	0
20/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0.0900	0.0800	0.0001	0.0001	0
20/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	16174.0100	16526.1400	16.1740	16.5261	0
20/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R248 On 07-May-26			Bond Future	9.3949	9.3542	95.7752	96.1333	236,715
20/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	17312.2400	17668.8000	17.3122	17.6688	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	17.3800	15.7600	0.0174	0.0158	0
20/01/2026	R248 On 06-August-26			Bond Future	9.4533	9.4114	97.4903	97.8548	0
20/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	20683.6600	21044.8900	20.6837	21.0449	0
20/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	42.5500	39.2900	0.0426	0.0393	0
20/01/2026	R248 On 05-November-26			Bond Future	9.5185	9.4753	94.7317	95.1023	0
20/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	14129.9200	14467.1300	14.1299	14.4671	0
20/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	622.9900	589.6400	0.6230	0.5896	0
20/01/2026	R248 On 04-February-27			Bond Future	9.5927	9.5482	96.3430	96.7195	0
20/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	6539.5700	6802.3200	6.5396	6.8023	0
20/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	2336.8200	2223.0200	2.3368	2.2230	0
20/01/2026	R2R9 On 05-February-26			Bond Future	9.0884	9.0640	109.5480	109.7412	0
20/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	96557.4400	96750.6600	96.5574	96.7507	0
20/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R2R9 On 07-May-26			Bond Future	9.1552	9.1299	106.4951	106.6917	0
20/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	95645.3900	95841.9800	95.6454	95.8420	0
20/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R2R9 On 06-August-26			Bond Future	9.2227	9.1965	108.4021	108.6021	0
20/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95282.5700	95482.6200	95.2826	95.4826	0
20/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R2R9 On 05-November-26			Bond Future	9.2974	9.2703	105.2896	105.4928	0
20/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94319.5100	94522.7600	94.3195	94.5228	0
20/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R2R9 On 04-February-27			Bond Future	9.3829	9.3548	107.0795	107.2858	0
20/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5273.2100	5420.3800	5.2732	5.4204	0
20/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1646.2700	1587.1600	1.6463	1.5872	0
20/01/2026	R4R2 On 05-February-26			Bond Future	9.2986	9.2540	110.5137	110.9021	1,937
20/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	97238.4100	97626.8000	97.2384	97.6268	0
20/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R4R2 On 07-May-26			Bond Future	9.3660	9.3200	107.3517	107.7470	0
20/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	96262.6300	96657.8400	96.2626	96.6578	0
20/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R4R2 On 06-August-26			Bond Future	9.4341	9.3866	109.2740	109.6762	0
20/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95856.7700	96258.9700	95.8568	96.2590	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R4R2 On 05-November-26			Bond Future	9.5086	9.4594	106.0506	106.4594	0
20/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94827.9900	95236.8400	94.8280	95.2368	0
20/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2026	R4R2 On 04-February-27			Bond Future	9.5927	9.5419	107.8532	108.2688	0
20/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6003.0200	6301.7500	6.0030	6.3018	0
20/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1758.1700	1641.3800	1.7582	1.6414	0
20/01/2026	RR87 On 05-February-26			Bond Future	6.9427	6.9211	105.2611	105.2768	0
20/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	20.3440	27.8626	0.0203	0.0279	0
20/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	44.1040	35.9126	0.0441	0.0359	0
20/01/2026	RR87 On 07-May-26			Bond Future	6.8638	6.8332	102.9942	103.0116	0
20/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	61.3942	69.6344	0.0614	0.0696	0
20/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	91.8542	82.7444	0.0919	0.0827	0
20/01/2026	RR87 On 06-August-26			Bond Future	6.6363	6.5843	101.0922	101.1106	0
20/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	56.9537	65.2337	0.0570	0.0652	0
20/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	94.6237	84.4937	0.0946	0.0845	0
20/01/2026	RR87 On 05-November-26			Bond Future	5.7991	5.6381	102.8302	102.8486	0
20/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	5.8857	9.8318	0.0059	0.0098	0
20/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	66.6357	52.1018	0.0666	0.0521	0
20/01/2026	RR88 On 05-February-26			Bond Future	6.9475	6.9268	108.4834	108.5182	0
20/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	52.0486	67.5614	0.0520	0.0676	0
20/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	148.7486	129.4514	0.1487	0.1295	0
20/01/2026	RR88 On 07-May-26			Bond Future	6.9234	6.8992	106.2466	106.2835	0
20/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	169.3579	186.1006	0.1694	0.1861	0
20/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	296.5979	276.4406	0.2966	0.2764	0
20/01/2026	RR88 On 06-August-26			Bond Future	6.8744	6.8455	105.2447	105.2797	0
20/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	257.9631	274.7584	0.2580	0.2748	0
20/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	360.0331	341.8084	0.3600	0.3418	0
20/01/2026	RR88 On 05-November-26			Bond Future	6.8321	6.7965	106.4685	106.5059	0
20/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	257.5450	274.8000	0.2575	0.2748	0
20/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	386.0450	365.8900	0.3860	0.3659	0
20/01/2026	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
20/01/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/01/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0