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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
21/01/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	2029 On 05-February-26			Bond Future	144.5535	144.5739	144.5535	144.5739	1,760
21/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4443.4700	4463.8800	4.4435	4.4639	0
21/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2029 On 07-May-26			Bond Future	145.6746	145.6948	145.6746	145.6948	3,125
21/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	3854.5500	3874.7600	3.8546	3.8748	0
21/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2029 On 06-August-26			Bond Future	148.3191	148.3392	148.3191	148.3392	0
21/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4219.0500	4239.2300	4.2191	4.2392	0
21/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2029 On 05-November-26			Bond Future	149.4309	149.4495	149.4309	149.4495	0
21/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	1870.8500	1889.4800	1.8709	1.8895	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2029 On 04-February-27			Bond Future	152.0110	152.0286	152.0110	152.0286	0
21/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2290.9700	2308.6100	2.2910	2.3086	0
21/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2030 On 05-February-26			Bond Future	7.3284	7.4405	102.4961	102.1113	91,117
21/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7117.2300	6732.4400	7.1172	6.7324	0
21/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2030 On 07-May-26			Bond Future	7.3501	7.4710	104.2970	103.9053	81,715
21/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	345.0500	222.3300	0.3451	0.2223	1,000
21/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	801.2200	1070.2000	0.8012	1.0702	0
21/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1388.7100	1107.2700	1.3887	1.1073	1,000
21/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	227.9000	338.1600	0.2279	0.3382	0
21/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1965.1900	1643.9500	1.9652	1.6440	0
21/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	134.5800	205.0400	0.1346	0.2050	1,000
21/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6373.6800	5984.7300	6.3737	5.9847	0
21/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	4.1600	6.9100	0.0042	0.0069	0
21/01/2026	2030 On 06-August-26			Bond Future	7.3693	7.5005	102.1558	101.7569	48,380
21/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	531.5900	389.2300	0.5316	0.3892	1,000
21/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1018.3800	1274.9900	1.0184	1.2750	0
21/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1497.2900	1240.1900	1.4973	1.2402	1,000
21/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	465.6000	607.4700	0.4656	0.6075	0
21/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2351.7100	2042.1200	2.3517	2.0421	0
21/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	273.5600	362.9400	0.2736	0.3629	1,000
21/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5501.4900	5120.8100	5.5015	5.1208	0
21/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	49.3700	67.6600	0.0494	0.0677	0
21/01/2026	2030 On 05-November-26			Bond Future	7.3928	7.5356	103.9129	103.5063	0
21/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3086.9500	2759.6600	3.0870	2.7597	0
21/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	289.4800	368.7500	0.2895	0.3688	0
21/01/2026	2030 On 04-February-27			Bond Future	7.4363	7.5931	101.6756	101.2611	0
21/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1722.0400	1468.4200	1.7220	1.4684	0
21/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	711.4700	872.2900	0.7115	0.8723	0
21/01/2026	2031 On 05-February-26			Bond Future	112.4467	112.4123	112.4467	112.4123	105
21/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	700.5900	671.0200	0.7006	0.6710	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	13.8800	18.6800	0.0139	0.0187	0
21/01/2026	2031 On 07-May-26			Bond Future	114.4504	114.4152	114.4504	114.4152	736
21/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	825.0700	802.3600	0.8251	0.8024	0
21/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	214.7200	227.1700	0.2147	0.2272	0
21/01/2026	2031 On 06-August-26			Bond Future	114.1159	114.0781	114.1159	114.0781	1,893
21/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	782.9000	762.6500	0.7829	0.7627	0
21/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	476.9600	494.5300	0.4770	0.4945	0
21/01/2026	2031 On 05-November-26			Bond Future	116.1056	116.0663	116.1056	116.0663	0
21/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4617.9900	4578.8800	4.6180	4.5789	0
21/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	2.3800	2.5900	0.0024	0.0026	0
21/01/2026	2031 On 04-February-27			Bond Future	115.6645	115.6227	115.6645	115.6227	0
21/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	565.0700	549.4700	0.5651	0.5495	0
21/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	1080.5300	1106.7400	1.0805	1.1067	0
21/01/2026	2032 On 05-February-26			Bond Future	7.8267	7.9443	105.0302	104.4607	81,633
21/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10599.7300	10030.2200	10.5997	10.0302	0
21/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2032 On 07-May-26			Bond Future	7.8654	7.9894	102.7172	102.1375	91,036
21/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10018.5300	9442.0500	10.0185	9.4421	0
21/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	4.8800	8.0300	0.0049	0.0080	0
21/01/2026	2032 On 06-August-26			Bond Future	7.9033	8.0344	104.5569	103.9665	0
21/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9485.7200	8912.5000	9.4857	8.9125	0
21/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	46.2800	63.4100	0.0463	0.0634	0
21/01/2026	2032 On 05-November-26			Bond Future	7.9526	8.0914	102.1981	101.5969	0
21/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5449.9300	4943.8000	5.4499	4.9438	0
21/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	362.3600	457.4900	0.3624	0.4575	0
21/01/2026	2032 On 04-February-27			Bond Future	8.0180	8.1654	103.9370	103.3246	0
21/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	2968.2100	2577.0900	2.9682	2.5771	0
21/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	1063.8100	1285.1300	1.0638	1.2851	0
21/01/2026	2033 On 05-February-26			Bond Future	141.4600	141.7522	141.4600	141.7522	2,538
21/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	8579.9800	8872.2100	8.5800	8.8722	0
21/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2033 On 07-May-26			Bond Future	142.4236	142.7208	142.4236	142.7208	9,432
21/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	7263.5900	7560.7800	7.2636	7.5608	0

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21/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2033 On 06-August-26			Bond Future	145.0091	145.3113	145.0091	145.3113	0
21/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	10759.1000	11061.2800	10.7591	11.0613	0
21/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2033 On 05-November-26			Bond Future	145.9606	146.2659	145.9606	146.2659	0
21/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	8700.5900	9005.9400	8.7006	9.0059	0
21/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2033 On 04-February-27			Bond Future	148.4810	148.7903	148.4810	148.7903	0
21/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	5771.0100	6080.3000	5.7710	6.0803	0
21/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2037 On 05-February-26			Bond Future	8.7044	8.8119	98.8039	98.0645	68,236
21/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	6254.3000	5515.5000	6.2543	5.5155	0
21/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0.1000	0.6600	0.0001	0.0007	11,500
21/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	9042.4400	8303.0900	9.0424	8.3031	0
21/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	11,500
21/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	12296.4800	11557.1200	12.2965	11.5571	0
21/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	13722.0400	12982.6800	13.7220	12.9827	1,970
21/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	15390.1900	14650.8300	15.3902	14.6508	0
21/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	16261.3700	15522.0100	16.2614	15.5220	0
21/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	16477.1900	15737.8300	16.4772	15.7378	1,030
21/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	18903.5300	18164.1700	18.9035	18.1642	0
21/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	20982.6300	20243.2700	20.9826	20.2433	0
21/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
21/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	23225.7600	22486.4000	23.2258	22.4864	0
21/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
21/01/2026	2037 On 07-May-26			Bond Future	8.7637	8.8752	100.5399	99.7874	135,924
21/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2446.2600	1978.1200	2.4463	1.9781	1,500
21/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	861.1300	1145.4900	0.8611	1.1455	0

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21/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	5074.8100	4443.1900	5.0748	4.4432	1,500
21/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	310.8100	431.6900	0.3108	0.4317	0
21/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	8384.0700	7673.8300	8.3841	7.6738	0
21/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	97.0700	139.3300	0.0971	0.1393	1,500
21/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	13449.6800	12704.1600	13.4497	12.7042	142
21/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	13.6700	20.6500	0.0137	0.0207	0
21/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	15461.8100	14711.5500	15.4618	14.7116	0
21/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	3.7600	6.0000	0.0038	0.0060	0
21/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	20992.3300	20239.8700	20.9923	20.2399	0
21/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0400	0.0800	0.0000	0.0001	142
21/01/2026	2037 On 06-August-26			Bond Future	8.8249	8.9408	98.0809	97.3146	2,539
21/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	7950.8600	7290.0100	7.9509	7.2900	2,541
21/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	422.7200	528.1300	0.4227	0.5281	0
21/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	11650.7700	10933.0800	11.6508	10.9331	0
21/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	185.0400	233.6100	0.1850	0.2336	2,541
21/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	14804.6800	14056.0300	14.8047	14.0560	0
21/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	56.2500	73.8600	0.0563	0.0739	2,541
21/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	16915.9600	16157.4800	16.9160	16.1575	0
21/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	22.0200	29.8000	0.0220	0.0298	0
21/01/2026	2037 On 05-November-26			Bond Future	8.8872	9.0075	99.7677	98.9875	0
21/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	4996.4800	4462.1000	4.9965	4.4621	4,490
21/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1357.2200	1603.0000	1.3572	1.6030	0
21/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	8870.8200	8212.5000	8.8708	8.2125	0
21/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	620.3600	742.2000	0.6204	0.7422	4,490
21/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	10897.3900	10203.1000	10.8974	10.2031	0
21/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	427.3400	513.2100	0.4273	0.5132	0
21/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	11970.4900	11259.7900	11.9705	11.2598	0
21/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	336.1400	405.6000	0.3361	0.4056	4,490
21/01/2026	2037 On 04-February-27			Bond Future	8.9609	9.0861	97.2091	96.4147	0
21/01/2026	2037 On 04-February-27	8.44	Call	Bond Future	1155.7000	934.0300	1.1557	0.9340	4,490
21/01/2026	2037 On 04-February-27	8.44	Put	Bond Future	4553.0900	5125.7600	4.5531	5.1258	0
21/01/2026	2037 On 04-February-27	9.31	Call	Bond Future	4121.0800	3638.3600	4.1211	3.6384	0
21/01/2026	2037 On 04-February-27	9.31	Put	Bond Future	1928.5900	2240.2100	1.9286	2.2402	4,490
21/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	5016.2700	4487.3300	5.0163	4.4873	0

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21/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1597.3800	1862.7800	1.5974	1.8628	0
21/01/2026	2037 On 04-February-27	9.81	Call	Bond Future	6431.9300	5845.5900	6.4319	5.8456	0
21/01/2026	2037 On 04-February-27	9.81	Put	Bond Future	1212.7500	1420.7500	1.2128	1.4208	4,490
21/01/2026	2038 On 05-February-26			Bond Future	154.5181	154.8529	154.5181	154.8529	1,637
21/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	11318.1000	11652.8500	11.3181	11.6529	0
21/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2038 On 07-May-26			Bond Future	157.2715	157.6118	157.2715	157.6118	2,575
21/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	12741.4500	13081.8300	12.7415	13.0818	0
21/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2038 On 06-August-26			Bond Future	157.9365	158.2812	157.9365	158.2812	0
21/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	13216.4800	13561.1800	13.2165	13.5612	0
21/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2038 On 05-November-26			Bond Future	160.6909	161.0404	160.6909	161.0404	0
21/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	14380.8700	14730.4100	14.3809	14.7304	0
21/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2038 On 04-February-27			Bond Future	161.2454	161.5989	161.2454	161.5989	0
21/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	7415.4000	7768.9000	7.4154	7.7689	0
21/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2040 On 05-February-26			Bond Future	9.0552	9.1728	99.8110	98.8973	71,682
21/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	592.1900	264.0000	0.5922	0.2640	13,500
21/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	632.5300	1218.0900	0.6325	1.2181	0
21/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1358.0500	775.4800	1.3581	0.7755	14,000
21/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	235.1100	566.2900	0.2351	0.5663	0
21/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	2693.1100	1889.4400	2.6931	1.8894	0
21/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	49.0500	159.1300	0.0491	0.1591	13,500
21/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	5588.2300	4680.4100	5.5882	4.6804	14,000
21/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	1.3300	7.2600	0.0013	0.0073	0
21/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	8677.5700	7763.9600	8.6776	7.7640	0
21/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0.0200	0.1600	0.0000	0.0002	14,000
21/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	9427.2000	8513.5000	9.4272	8.5135	680
21/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.0100	0.0600	0.0000	0.0001	0
21/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	12078.5200	11164.7700	12.0785	11.1648	0
21/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,180

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	14617.2100	13703.4600	14.6172	13.7035	0
21/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
21/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	16690.6500	15776.9000	16.6907	15.7769	0
21/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	18632.1300	17718.3800	18.6321	17.7184	475
21/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	26204.3400	25290.5900	26.2043	25.2906	0
21/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
21/01/2026	2040 On 07-May-26			Bond Future	9.1191	9.2408	101.5648	100.6348	1,723
21/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	11246.9000	10353.0800	11.2469	10.3531	1,460
21/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	77.6600	113.7900	0.0777	0.1138	0
21/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	13861.9400	12948.1900	13.8619	12.9482	0
21/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	32.2100	48.4100	0.0322	0.0484	0
21/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	17144.0700	16217.5100	17.1441	16.2175	0
21/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	5.4100	8.8000	0.0054	0.0088	0
21/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	17434.5800	16507.5400	17.4346	16.5075	0
21/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	4.5400	7.4500	0.0045	0.0075	1,460
21/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	19204.2000	18275.3100	19.2042	18.2753	0
21/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	1.4700	2.5300	0.0015	0.0025	0
21/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	20261.7800	19332.3800	20.2618	19.3324	0
21/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.7100	1.2600	0.0007	0.0013	1,460
21/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	21943.5900	21013.8200	21.9436	21.0138	0
21/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.2000	0.3800	0.0002	0.0004	0
21/01/2026	2040 On 06-August-26			Bond Future	9.1851	9.3112	98.8735	97.9266	41,362
21/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	19462.1100	18523.8800	19.4621	18.5239	0
21/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	22.4700	31.1400	0.0225	0.0311	0
21/01/2026	2040 On 05-November-26			Bond Future	9.2514	9.3818	100.5738	99.6099	0
21/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	6096.2000	5410.0900	6.0962	5.4101	2,300
21/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1363.2200	1640.9900	1.3632	1.6410	0
21/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	10437.8800	9612.6300	10.4379	9.6126	0
21/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	637.5300	776.1600	0.6375	0.7762	2,300
21/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	12692.8600	11827.2800	12.6929	11.8273	0
21/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	444.6400	542.9400	0.4446	0.5429	0
21/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	13891.3900	13009.1400	13.8914	13.0091	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	365.6400	447.2700	0.3656	0.4473	2,300
21/01/2026	2040 On 04-February-27			Bond Future	9.3282	9.4634	97.7784	96.7971	0
21/01/2026	2040 On 04-February-27	8.78	Call	Bond Future	1310.7600	1042.8700	1.3108	1.0429	2,300
21/01/2026	2040 On 04-February-27	8.78	Put	Bond Future	5435.6000	6148.9500	5.4356	6.1490	0
21/01/2026	2040 On 04-February-27	9.67	Call	Bond Future	4789.3900	4197.4400	4.7894	4.1974	0
21/01/2026	2040 On 04-February-27	9.67	Put	Bond Future	2335.8900	2725.1800	2.3359	2.7252	2,300
21/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	6109.3700	5446.5500	6.1094	5.4466	0
21/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1847.4200	2165.8400	1.8474	2.1658	0
21/01/2026	2040 On 04-February-27	10.17	Call	Bond Future	7386.4600	6669.4300	7.3865	6.6694	0
21/01/2026	2040 On 04-February-27	10.17	Put	Bond Future	1498.1900	1762.4000	1.4982	1.7624	2,300
21/01/2026	2043 On 05-February-26			Bond Future	120.5848	121.0922	120.5848	121.0922	0
21/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	10924.8100	11432.2200	10.9248	11.4322	0
21/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2043 On 07-May-26			Bond Future	122.7335	123.2497	122.7335	123.2497	0
21/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	11033.5108	11549.7411	11.0335	11.5497	0
21/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0408	0.0211	0.0000	0.0000	0
21/01/2026	2043 On 06-August-26			Bond Future	122.1200	122.6434	122.1200	122.6434	0
21/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	11243.7767	11765.9711	11.2438	11.7660	0
21/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	3.7567	2.5711	0.0038	0.0026	0
21/01/2026	2043 On 05-November-26			Bond Future	124.2493	124.7806	124.2493	124.7806	0
21/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	11426.9748	11953.9197	11.4270	11.9539	0
21/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	17.7248	13.2897	0.0177	0.0133	0
21/01/2026	2043 On 04-February-27			Bond Future	123.5133	124.0520	123.5133	124.0520	0
21/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	6346.9820	6812.8700	6.3470	6.8129	0
21/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	463.6920	390.8400	0.4637	0.3908	0
21/01/2026	2044 On 05-February-26			Bond Future	9.2701	9.3927	95.7272	94.7085	49,661
21/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	5828.6200	4817.5100	5.8286	4.8175	0
21/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	1.6400	9.2900	0.0016	0.0093	0
21/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	6357.8300	5343.4700	6.3578	5.3435	9,000
21/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	0.8500	5.2500	0.0009	0.0053	0
21/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	12288.0200	11269.2600	12.2880	11.2693	9,000
21/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	14605.7900	13587.0300	14.6058	13.5870	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
21/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	15884.7400	14865.9800	15.8847	14.8660	0
21/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
21/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	16199.4600	15180.7000	16.1995	15.1807	0
21/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
21/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	16574.5300	15555.7700	16.5745	15.5558	0
21/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2044 On 07-May-26		Call	Bond Future	1107.1400	812.4600	1.1071	0.8125	0
21/01/2026	2044 On 07-May-26			Bond Future	9.3332	9.4597	97.4092	96.3724	92,333
21/01/2026	2044 On 07-May-26		Put	Bond Future	3697.9500	4440.0500	3.6980	4.4401	0
21/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	5755.3700	4915.5900	5.7554	4.9156	0
21/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	478.9100	675.9100	0.4789	0.6759	15,000
21/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	17466.8900	16435.9000	17.4669	16.4359	0
21/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	9.4500	15.2400	0.0095	0.0152	0
21/01/2026	2044 On 06-August-26			Bond Future	9.3982	9.5289	94.7687	93.7132	7,681
21/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	20467.1500	19422.4900	20.4672	19.4225	0
21/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	27.9900	38.8800	0.0280	0.0389	0
21/01/2026	2044 On 05-November-26			Bond Future	9.4630	9.5978	96.3985	95.3240	0
21/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	13892.6800	12923.8500	13.8927	12.9239	0
21/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	467.2300	572.8400	0.4672	0.5728	0
21/01/2026	2044 On 04-February-27			Bond Future	9.5371	9.6765	93.6571	92.5635	0
21/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	6816.4400	6065.2600	6.8164	6.0653	0
21/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1928.1900	2270.6900	1.9282	2.2707	0
21/01/2026	2046 On 05-February-26			Bond Future	137.3059	137.7272	137.3059	137.7272	4,439
21/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	15655.8600	16077.1700	15.6559	16.0772	0
21/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2046 On 07-May-26			Bond Future	137.4669	137.8947	137.4669	137.8947	18,062
21/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	12516.8800	12944.6800	12.5169	12.9447	0
21/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2046 On 06-August-26			Bond Future	139.9622	140.3975	139.9622	140.3975	0
21/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	17582.1800	18017.5000	17.5822	18.0175	0
21/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2046 On 05-November-26			Bond Future	140.0851	140.5258	140.0851	140.5258	0
21/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	14605.1000	15045.7600	14.6051	15.0458	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2046 On 04-February-27			Bond Future	142.5030	142.9500	142.5030	142.9500	0
21/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	11413.0100	11860.0100	11.4130	11.8600	0
21/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2050 On 05-February-26			Bond Future	137.8767	138.5959	137.8767	138.5959	2,608
21/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	15056.6800	15775.9300	15.0567	15.7759	0
21/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2050 On 07-May-26			Bond Future	140.3334	141.0654	140.3334	141.0654	15,887
21/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	16263.3900	16995.3600	16.2634	16.9954	0
21/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2050 On 06-August-26			Bond Future	140.4411	141.1844	140.4411	141.1844	0
21/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	17171.0900	17914.3800	17.1711	17.9144	0
21/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2050 On 05-November-26			Bond Future	142.8902	143.6455	142.8902	143.6455	0
21/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	19050.1500	19805.4500	19.0502	19.8055	0
21/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	2050 On 04-February-27			Bond Future	142.8830	143.6493	142.8830	143.6493	0
21/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	10493.0200	11259.3100	10.4930	11.2593	0
21/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	AL37 On 05-February-26			Index Future	1266.3830	1260.6180	1266.3830	1,260.6180	0
21/01/2026	AL37 On 07-May-26			Index Future	1288.6350	1282.7670	1288.6350	1,282.7670	0
21/01/2026	AL37 On 06-August-26			Index Future	1311.4700	1305.4980	1311.4700	1,305.4980	0
21/01/2026	AL37 On 05-November-26			Index Future	1334.3020	1328.2220	1334.3020	1,328.2220	0
21/01/2026	AL37 On 04-February-27			Index Future	1357.0550	1350.8690	1357.0550	1,350.8690	0
21/01/2026	AL7T On 05-February-26			Index Future	1626.1180	1614.7700	1626.1180	1,614.7700	0
21/01/2026	AL7T On 07-May-26			Index Future	1654.6900	1643.1420	1654.6900	1,643.1420	0
21/01/2026	AL7T On 06-August-26			Index Future	1684.0120	1672.2580	1684.0120	1,672.2580	0
21/01/2026	AL7T On 05-November-26			Index Future	1713.3300	1701.3670	1713.3300	1,701.3670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2026	AL7T On 04-February-27			Index Future	1742.5470	1730.3750	1742.5470	1,730.3750	0
21/01/2026	ALBI On 05-February-26			Index Future	1371.9740	1362.1330	1371.9740	1,362.1330	79
21/01/2026	ALBI On 07-May-26			Index Future	1396.0810	1386.0660	1396.0810	1,386.0660	0
21/01/2026	ALBI On 06-August-26			Index Future	1420.8200	1410.6260	1420.8200	1,410.6260	0
21/01/2026	ALBI On 05-November-26			Index Future	1445.5550	1435.1810	1445.5550	1,435.1810	0
21/01/2026	ALBI On 04-February-27			Index Future	1470.2060	1459.6510	1470.2060	1,459.6510	0
21/01/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/01/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/01/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C2I9 On 31-March-29			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
21/01/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/01/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	ES33 On 05-February-26			Bond Future	8.8326	8.9462	95.7950	95.2074	0
21/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	12599.5100	12011.9200	12.5995	12.0119	0
21/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	ES33 On 07-May-26			Bond Future	8.9049	9.0237	93.7093	93.1111	0
21/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12828.7600	12230.5100	12.8288	12.2305	0
21/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	ES33 On 06-August-26			Bond Future	8.9785	9.1030	95.4103	94.8010	0
21/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13541.6900	12932.3400	13.5417	12.9323	0
21/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	ES33 On 05-November-26			Bond Future	9.0662	9.1969	93.2825	92.6618	0
21/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7954.1200	7333.3900	7.9541	7.3334	0
21/01/2026	ES33 On 05-November-26	10.83	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
21/01/2026	ES33 On 04-February-27			Bond Future	9.1729	9.3104	94.8908	94.2585	0
21/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2394.2300	1761.9000	2.3942	1.7619	0
21/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	ES42 On 05-February-26			Bond Future	9.4813	9.6094	94.4555	93.4763	0
21/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	15855.8100	14876.5400	15.8558	14.8765	0
21/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	ES42 On 07-May-26			Bond Future	9.5499	9.6823	91.8744	90.8775	0
21/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17232.9800	16236.1300	17.2330	16.2361	0
21/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	ES42 On 06-August-26			Bond Future	9.6181	9.7548	93.5419	92.5267	0
21/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19067.5900	18052.4100	19.0676	18.0524	0
21/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	ES42 On 05-November-26			Bond Future	9.6928	9.8341	90.9094	89.8757	0
21/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12944.5400	11910.8500	12.9445	11.9109	0
21/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	ES42 On 04-February-27			Bond Future	9.7766	9.9229	92.4751	91.4227	0
21/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3615.1600	2562.8100	3.6152	2.5628	0
21/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	GOVI On 05-February-26			GOVI	1346.6550	1337.0550	1346.6550	1,337.0550	24
21/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	1966550.0000	1870550.0000	196.6550	187.0550	0
21/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	GOVI On 07-May-26			GOVI	1370.3170	1360.5480	1370.3170	1,360.5480	618
21/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1933170.0000	1835480.0000	193.3170	183.5480	0
21/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	GOVI On 06-August-26			GOVI	1394.5990	1384.6560	1394.5990	1,384.6560	0
21/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2055990.0000	1956560.0000	205.5990	195.6560	0
21/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	GOVI On 05-November-26			GOVI	1418.8780	1408.7590	1418.8780	1,408.7590	0
21/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1418780.0000	1317590.0000	141.8780	131.7590	0
21/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	GOVI On 04-February-27			GOVI	1443.0740	1432.7780	1443.0740	1,432.7780	0
21/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	740740.0000	637780.0000	74.0740	63.7780	0
21/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	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
21/01/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/01/2026	I258 On 05-February-26			Bond Future	125.4040	125.4211	125.4040	125.4211	0
21/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	13753.9600	13771.1100	13.7540	13.7711	0
21/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	I258 On 07-May-26			Bond Future	127.6385	127.6556	127.6385	127.6556	0
21/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	13909.3270	13926.5180	13.9093	13.9265	0
21/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.8670	0.9080	0.0009	0.0009	0
21/01/2026	I258 On 06-August-26			Bond Future	127.1140	127.1293	127.1140	127.1293	0
21/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	14189.9160	14205.5310	14.1899	14.2055	0
21/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	25.8860	26.2110	0.0259	0.0262	0
21/01/2026	I258 On 05-November-26			Bond Future	129.3303	129.3449	129.3303	129.3449	0
21/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	14468.6607	14483.6949	14.4687	14.4837	0
21/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	88.3507	88.8449	0.0884	0.0888	0
21/01/2026	I258 On 04-February-27			Bond Future	128.6822	128.6950	128.6822	128.6950	0
21/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	10404.8144	10418.5640	10.4048	10.4186	0
21/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	622.6044	623.5340	0.6226	0.6235	0
21/01/2026	IGOV On 05-February-26			Index Future	426.8370	427.8240	426.8370	427.8240	227
21/01/2026	IGOV On 07-May-26			Index Future	434.4430	435.4470	434.4430	435.4470	23
21/01/2026	IGOV On 06-August-26			Index Future	442.2450	443.2670	442.2450	443.2670	0
21/01/2026	IGOV On 05-November-26			Index Future	450.0470	451.0850	450.0470	451.0850	0
21/01/2026	IGOV On 04-February-27			Index Future	457.8220	458.8770	457.8220	458.8770	0
21/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
21/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
21/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
21/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
21/01/2026	R033 On 05-February-26			Bond Future	7.9623	8.0849	114.5653	113.8650	10,458
21/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13355.4900	12655.1900	13.3555	12.6552	0
21/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R033 On 07-May-26			Bond Future	8.0047	8.1335	111.5367	110.8240	0
21/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12298.5400	11604.4800	12.2985	11.6045	0
21/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	50.0500	68.7600	0.0501	0.0688	0
21/01/2026	R033 On 06-August-26			Bond Future	8.0464	8.1820	113.5343	112.8085	0
21/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	11417.4200	10760.3600	11.4174	10.7604	0
21/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	337.4000	406.1300	0.3374	0.4061	0
21/01/2026	R033 On 05-November-26			Bond Future	8.0985	8.2413	110.4480	109.7089	0
21/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7266.6800	6701.9300	7.2667	6.7019	0
21/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	1095.5600	1269.9400	1.0956	1.2699	0
21/01/2026	R033 On 04-February-27			Bond Future	8.1653	8.3161	112.3268	111.5740	0
21/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	4763.4100	4310.2800	4.7634	4.3103	0
21/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2367.5700	2667.2300	2.3676	2.6672	0
21/01/2026	R035 On 05-February-26			Bond Future	8.3238	8.4415	107.4443	106.6931	23,396
21/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1015.9900	559.2100	1.0160	0.5592	0
21/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	211.0100	505.4300	0.2110	0.5054	16,000
21/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	2048.0200	1400.5000	2.0480	1.4005	350
21/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	46.3300	150.0100	0.0463	0.1500	0
21/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	3310.1000	2582.3400	3.3101	2.5823	0
21/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	6.8300	30.2700	0.0068	0.0303	0
21/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	5065.4100	4316.3400	5.0654	4.3163	0
21/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	0.3900	2.5200	0.0004	0.0025	350
21/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	5722.7700	4972.3800	5.7228	4.9724	0
21/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0.1300	0.9400	0.0001	0.0009	16,000
21/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	8008.2000	7257.0200	8.0082	7.2570	0
21/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	350
21/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	11002.6600	10251.4600	11.0027	10.2515	250
21/01/2026	R035 On 05-February-26	10.17	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
21/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	12480.4400	11729.2400	12.4804	11.7292	2,000
21/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	13714.6600	12963.4600	13.7147	12.9635	0
21/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
21/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	14349.7700	13598.5700	14.3498	13.5986	0
21/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15135.2700	14384.0700	15.1353	14.3841	2,000
21/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	15446.8900	14695.6900	15.4469	14.6957	0
21/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	16321.8600	15570.6600	16.3219	15.5707	0
21/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
21/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	22503.3800	21752.1800	22.5034	21.7522	0
21/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
21/01/2026	R035 On 07-May-26			Bond Future	8.3713	8.4939	104.8321	104.0675	91,193
21/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1056.0100	757.6600	1.0560	0.7577	1,000
21/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1567.3200	2033.5600	1.5673	2.0336	0
21/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3139.8800	2591.6900	3.1399	2.5917	1,000
21/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	558.9900	775.3900	0.5590	0.7754	0
21/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5265.4700	4605.0900	5.2655	4.6051	0
21/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	238.0300	342.2400	0.2380	0.3422	1,000
21/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	7661.5500	6942.4400	7.6616	6.9424	250
21/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	94.3300	139.8100	0.0943	0.1398	0
21/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	7771.1000	7050.2900	7.7711	7.0503	200
21/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	90.4900	134.2700	0.0905	0.1343	0
21/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	8044.9300	7320.1600	8.0449	7.3202	350
21/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	81.6200	121.4400	0.0816	0.1214	0
21/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	10384.4700	9637.8200	10.3845	9.6378	0
21/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	34.7900	52.7300	0.0348	0.0527	250
21/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	10492.2300	9744.9300	10.4922	9.7449	0
21/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	33.4800	50.7700	0.0335	0.0508	200
21/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	10761.1400	10012.3500	10.7611	10.0124	0
21/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	30.4600	46.2600	0.0305	0.0463	350
21/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	13033.9300	12274.0100	13.0339	12.2740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	7.5400	12.2100	0.0075	0.0122	250
21/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13138.3400	12378.1300	13.1383	12.3781	0
21/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	7.0200	11.4000	0.0070	0.0114	200
21/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	13398.8100	12637.9500	13.3988	12.6380	0
21/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	5.8600	9.5900	0.0059	0.0096	350
21/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14175.1600	13412.8500	14.1752	13.4129	0
21/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	3.3500	5.6300	0.0034	0.0056	0
21/01/2026	R035 On 06-August-26			Bond Future	8.4193	8.5472	106.7098	105.9312	56
21/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1426.6500	1116.1200	1.4267	1.1161	1,000
21/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	2221.3500	2689.4100	2.2214	2.6894	0
21/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3007.3600	2532.3700	3.0074	2.5324	350
21/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1248.6900	1552.2900	1.2487	1.5523	0
21/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3353.8500	2852.8700	3.3539	2.8529	1,000
21/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	1118.0900	1395.7000	1.1181	1.3957	0
21/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	4933.2000	4341.8900	4.9332	4.3419	200
21/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	702.1600	889.4400	0.7022	0.8894	0
21/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5323.7200	4715.5600	5.3237	4.7156	0
21/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	630.7000	801.1300	0.6307	0.8011	350
21/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5372.9600	4762.8000	5.3730	4.7628	250
21/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	622.4000	790.8300	0.6224	0.7908	0
21/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6214.5200	5573.0700	6.2145	5.5731	0
21/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	492.3100	629.4500	0.4923	0.6295	1,000
21/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	7427.6700	6751.4100	7.4277	6.7514	0
21/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	355.0000	457.3300	0.3550	0.4573	200
21/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	7836.2300	7150.4600	7.8362	7.1505	0
21/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	318.8700	411.6900	0.3189	0.4117	350
21/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	7887.4400	7200.5400	7.8874	7.2005	0
21/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	314.6800	406.3700	0.3147	0.4064	250
21/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	9993.3100	9270.7100	9.9933	9.2707	0
21/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	185.1300	241.1200	0.1851	0.2411	200
21/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	10455.1200	9726.8800	10.4551	9.7269	0
21/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	165.4700	215.8200	0.1655	0.2158	250
21/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	14655.1400	13886.9500	14.6551	13.8870	0
21/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	26.1300	36.5300	0.0261	0.0365	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2026	R035 On 05-November-26			Bond Future	8.4787	8.6123	104.0472	103.2545	0
21/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3342.2200	2858.9700	3.3422	2.8590	200
21/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1448.3300	1757.8200	1.4483	1.7578	0
21/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	5566.9500	4963.4300	5.5670	4.9634	0
21/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	814.7400	1003.9600	0.8147	1.0040	200
21/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	7967.7400	7288.6200	7.9677	7.2886	0
21/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	461.7900	575.4100	0.4618	0.5754	200
21/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	9095.7300	8392.6800	9.0957	8.3927	0
21/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	356.9900	446.6800	0.3570	0.4467	0
21/01/2026	R035 On 04-February-27			Bond Future	8.5515	8.6913	105.8182	105.0110	0
21/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4207.9800	3690.4600	4.2080	3.6905	0
21/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1534.7100	1824.3900	1.5347	1.8244	0
21/01/2026	R038 On 05-February-26			Bond Future	8.8354	8.9332	118.9498	118.1601	3,766
21/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	18664.5600	17874.8400	18.6646	17.8748	0
21/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R038 On 07-May-26			Bond Future	8.8972	8.9987	115.5572	114.7534	2,403
21/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	17713.4300	16912.5600	17.7134	16.9126	0
21/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	5.5000	8.3800	0.0055	0.0084	0
21/01/2026	R038 On 06-August-26			Bond Future	8.9594	9.0648	117.6267	116.8083	0
21/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	19303.9700	18496.0600	19.3040	18.4961	0
21/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	34.1400	44.6400	0.0341	0.0446	0
21/01/2026	R038 On 05-November-26			Bond Future	9.0290	9.1386	114.1699	113.3364	0
21/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	12351.9000	11598.6700	12.3519	11.5987	0
21/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	387.9600	468.2000	0.3880	0.4682	0
21/01/2026	R038 On 04-February-27			Bond Future	9.1098	9.2239	116.1117	115.2629	0
21/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	5617.5900	5067.1100	5.6176	5.0671	0
21/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	2031.3000	2329.5400	2.0313	2.3295	0
21/01/2026	R053 On 05-February-26			Bond Future	9.0886	9.1859	129.6272	128.4531	9,707
21/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	24293.4700	23119.3200	24.2935	23.1193	0
21/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R053 On 07-May-26			Bond Future	9.1396	9.2397	126.0452	124.8503	73,229
21/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	25280.4800	24090.7300	25.2805	24.0907	0
21/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	10.4200	15.6200	0.0104	0.0156	0

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21/01/2026	R053 On 06-August-26			Bond Future	9.1903	9.2935	128.3027	127.0860	0
21/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	29229.0300	28024.0100	29.2290	28.0240	0
21/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	37.5900	49.3000	0.0376	0.0493	0
21/01/2026	R053 On 05-November-26			Bond Future	9.2457	9.3519	124.6514	123.4129	0
21/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	20498.0100	19370.9900	20.4980	19.3710	0
21/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	622.3100	733.8000	0.6223	0.7338	0
21/01/2026	R053 On 04-February-27			Bond Future	9.3081	9.4178	126.7716	125.5108	0
21/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	10153.5200	9268.6200	10.1535	9.2686	0
21/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2655.1300	3031.0700	2.6551	3.0311	0
21/01/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
21/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	31.9500	32.9900	0.0320	0.0330	0
21/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	31.9500	32.9900	0.0320	0.0330	0
21/01/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
21/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	84.9800	85.3800	0.0850	0.0854	0
21/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	84.9800	85.3800	0.0850	0.0854	0
21/01/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
21/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	79.0100	79.2100	0.0790	0.0792	0
21/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	79.0100	79.2100	0.0790	0.0792	0
21/01/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
21/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	47.3100	47.3900	0.0473	0.0474	0
21/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	47.3100	47.3900	0.0473	0.0474	0
21/01/2026	R202 On 05-February-26			Bond Future	291.3282	291.9568	291.3282	291.9568	378
21/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	13508.2000	14136.7600	13.5082	14.1368	0
21/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R202 On 07-May-26			Bond Future	296.5193	297.1586	296.5193	297.1586	772
21/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	18969.2700	19608.5500	18.9693	19.6086	0
21/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R202 On 06-August-26			Bond Future	296.5070	297.1543	296.5070	297.1543	253
21/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	17647.0100	18294.3400	17.6470	18.2943	0
21/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R202 On 05-November-26			Bond Future	301.6779	302.3345	301.6779	302.3345	0
21/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	21217.8600	21874.5400	21.2179	21.8745	0
21/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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21/01/2026	R202 On 04-February-27			Bond Future	301.4144	302.0774	301.4144	302.0774	0
21/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	6684.4400	7347.3600	6.6844	7.3474	0
21/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R209 On 05-February-26			Bond Future	8.5285	8.6410	87.0145	86.3405	30,492
21/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	13002.6500	12328.6600	13.0027	12.3287	0
21/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R209 On 07-May-26			Bond Future	8.5787	8.6953	85.3931	84.7071	15,463
21/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	13226.7000	12542.8500	13.2267	12.5429	0
21/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	3.4600	5.6200	0.0035	0.0056	0
21/01/2026	R209 On 06-August-26			Bond Future	8.6290	8.7500	86.9225	86.2240	3,673
21/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	14278.1400	13587.8000	14.2781	13.5878	0
21/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	22.1300	30.3200	0.0221	0.0303	0
21/01/2026	R209 On 05-November-26			Bond Future	8.6866	8.8122	85.2684	84.5573	0
21/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	9012.7800	8377.6000	9.0128	8.3776	0
21/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	331.4800	407.4200	0.3315	0.4074	0
21/01/2026	R209 On 04-February-27			Bond Future	8.7548	8.8854	86.7195	85.9954	0
21/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4265.0800	3787.1400	4.2651	3.7871	0
21/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1400.6100	1646.7500	1.4006	1.6468	0
21/01/2026	R210 On 05-February-26			Bond Future	257.9654	258.0539	257.9654	258.0539	424
21/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4865.4200	4953.9200	4.8654	4.9539	0
21/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R210 On 07-May-26			Bond Future	259.0971	259.1859	259.0971	259.1859	918
21/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3697.0500	3785.9400	3.6971	3.7859	0
21/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R210 On 06-August-26			Bond Future	263.8005	263.8903	263.8005	263.8903	0
21/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	3960.5000	4050.2700	3.9605	4.0503	0
21/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R210 On 05-November-26			Bond Future	264.8874	264.9750	264.8874	264.9750	0
21/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11557.4300	11644.9700	11.5574	11.6450	0
21/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R210 On 04-February-27			Bond Future	269.4603	269.5469	269.4603	269.5469	0
21/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3430.2600	3516.9100	3.4303	3.5169	0
21/01/2026	R210 On 04-February-27	266.03	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
21/01/2026	R213 On 05-February-26			Bond Future	7.5959	7.7134	100.6851	100.2082	17,163
21/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8814.9400	8337.9500	8.8149	8.3380	0
21/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R213 On 07-May-26			Bond Future	7.6234	7.7483	98.9049	98.4194	65,167
21/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8065.4700	7583.4500	8.0655	7.5835	0
21/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	5.3700	8.7800	0.0054	0.0088	0
21/01/2026	R213 On 06-August-26			Bond Future	7.6491	7.7822	100.6764	100.1820	0
21/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7310.0000	6833.9900	7.3100	6.8340	0
21/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	49.7400	68.1800	0.0497	0.0682	0
21/01/2026	R213 On 05-November-26			Bond Future	7.6924	7.8346	98.8606	98.3570	0
21/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4017.5100	3606.8200	4.0175	3.6068	0
21/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	346.2300	439.2300	0.3462	0.4392	0
21/01/2026	R213 On 04-February-27			Bond Future	7.7548	7.9077	100.5439	100.0307	0
21/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2212.9900	1898.5500	2.2130	1.8986	0
21/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	926.0100	1124.7400	0.9260	1.1247	0
21/01/2026	R214 On 05-February-26			Bond Future	9.0798	9.2076	81.9744	81.1013	9,919
21/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	13199.2400	12326.1500	13.1992	12.3262	0
21/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R214 On 07-May-26			Bond Future	9.1346	9.2662	80.1189	79.2303	32,239
21/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	14183.3000	13299.8700	14.1833	13.2999	0
21/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	7.8700	12.9800	0.0079	0.0130	0
21/01/2026	R214 On 06-August-26			Bond Future	9.1901	9.3259	81.5539	80.6493	0
21/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	15961.3800	15069.9100	15.9614	15.0699	0
21/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	33.3300	46.4400	0.0333	0.0464	0
21/01/2026	R214 On 05-November-26			Bond Future	9.2532	9.3933	79.6624	78.7416	0
21/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	10732.2800	9911.8700	10.7323	9.9119	0
21/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	420.9900	521.3700	0.4210	0.5214	0
21/01/2026	R214 On 04-February-27			Bond Future	9.3258	9.4706	81.0184	80.0812	0
21/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	5302.5600	4675.4600	5.3026	4.6755	0
21/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1675.6400	1985.7300	1.6756	1.9857	0
21/01/2026	R248 On 05-February-26			Bond Future	9.2197	9.3374	99.5346	98.4815	47,830
21/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	17.7200	3.2700	0.0177	0.0033	1,940
21/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	2976.1600	4014.7700	2.9762	4.0148	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	1797.4600	1058.5100	1.7975	1.0585	1,940
21/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	191.1600	505.2700	0.1912	0.5053	0
21/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	2563.5000	1688.8800	2.5635	1.6889	0
21/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	84.8300	263.2700	0.0848	0.2633	0
21/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	3786.0000	2799.3000	3.7860	2.7993	12,500
21/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	23.0200	89.3800	0.0230	0.0894	0
21/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	5843.0400	4799.9600	5.8430	4.8000	0
21/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	2.2600	12.2400	0.0023	0.0122	1,940
21/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	6651.4800	5602.8600	6.6515	5.6029	0
21/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	0.8800	5.3200	0.0009	0.0053	0
21/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	10376.5000	9323.5200	10.3765	9.3235	0
21/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0.0100	0.0900	0.0000	0.0001	0
21/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	17227.0700	16174.0100	17.2271	16.1740	0
21/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R248 On 07-May-26			Bond Future	9.2738	9.3949	96.8468	95.7752	236,715
21/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	18377.5000	17312.2400	18.3775	17.3122	0
21/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	10.9800	17.3800	0.0110	0.0174	0
21/01/2026	R248 On 06-August-26			Bond Future	9.3285	9.4533	98.5815	97.4903	0
21/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	21763.2400	20683.6600	21.7632	20.6837	0
21/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	31.0000	42.5500	0.0310	0.0426	0
21/01/2026	R248 On 05-November-26			Bond Future	9.3899	9.5185	95.8424	94.7317	0
21/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	15132.1600	14129.9200	15.1322	14.1299	0
21/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	514.5800	622.9900	0.5146	0.6230	0
21/01/2026	R248 On 04-February-27			Bond Future	9.4600	9.5927	97.4734	96.3430	0
21/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	7323.0900	6539.5700	7.3231	6.5396	0
21/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1989.8600	2336.8200	1.9899	2.3368	0
21/01/2026	R2R9 On 05-February-26			Bond Future	8.9705	9.0884	110.4853	109.5480	0
21/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	97494.7200	96557.4400	97.4947	96.5574	0
21/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R2R9 On 07-May-26			Bond Future	9.0331	9.1552	107.4490	106.4951	0
21/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96599.2800	95645.3900	96.5993	95.6454	0
21/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R2R9 On 06-August-26			Bond Future	9.0961	9.2227	109.3733	108.4021	0
21/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96253.8400	95282.5700	96.2538	95.2826	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R2R9 On 05-November-26			Bond Future	9.1661	9.2974	106.2784	105.2896	0
21/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95308.3300	94319.5100	95.3083	94.3195	0
21/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R2R9 On 04-February-27			Bond Future	9.2466	9.3829	108.0861	107.0795	0
21/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5987.3000	5273.2100	5.9873	5.2732	0
21/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1353.7300	1646.2700	1.3537	1.6463	0
21/01/2026	R4R2 On 05-February-26			Bond Future	9.1857	9.2986	111.5018	110.5137	1,937
21/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	98226.5000	97238.4100	98.2265	97.2384	0
21/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R4R2 On 07-May-26			Bond Future	9.2494	9.3660	108.3574	107.3517	0
21/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97268.3000	96262.6300	97.2683	96.2626	0
21/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R4R2 On 06-August-26			Bond Future	9.3135	9.4341	110.2980	109.2740	0
21/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96880.7700	95856.7700	96.8808	95.8568	0
21/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R4R2 On 05-November-26			Bond Future	9.3838	9.5086	107.0930	106.0506	0
21/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95870.4000	94827.9900	95.8704	94.8280	0
21/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/01/2026	R4R2 On 04-February-27			Bond Future	9.4635	9.5927	108.9144	107.8532	0
21/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6764.8800	6003.0200	6.7649	6.0030	0
21/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1458.8300	1758.1700	1.4588	1.7582	0
21/01/2026	RR87 On 05-February-26			Bond Future	6.8809	6.9427	105.3061	105.2611	0
21/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	41.6091	20.3440	0.0416	0.0203	0
21/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	20.3891	44.1040	0.0204	0.0441	0
21/01/2026	RR87 On 07-May-26			Bond Future	6.7756	6.8638	103.0442	102.9942	0
21/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	85.4494	61.3942	0.0854	0.0614	0
21/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	65.9794	91.8542	0.0660	0.0919	0
21/01/2026	RR87 On 06-August-26			Bond Future	6.4853	6.6363	101.1458	101.0922	0
21/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	82.3107	56.9537	0.0823	0.0570	0
21/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	66.4407	94.6237	0.0664	0.0946	0
21/01/2026	RR87 On 05-November-26			Bond Future	5.3183	5.7991	102.8854	102.8302	0
21/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	22.8481	5.8857	0.0228	0.0059	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	28.3881	66.6357	0.0284	0.0666	0
21/01/2026	RR88 On 05-February-26			Bond Future	6.8865	6.9475	108.5861	108.4834	0
21/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	92.5735	52.0486	0.0926	0.0520	0
21/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	86.6335	148.7486	0.0866	0.1487	0
21/01/2026	RR88 On 07-May-26			Bond Future	6.8519	6.9234	106.3557	106.2466	0
21/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	217.4320	169.3579	0.2174	0.1694	0
21/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	235.5720	296.5979	0.2356	0.2966	0
21/01/2026	RR88 On 06-August-26			Bond Future	6.7884	6.8744	105.3487	105.2447	0
21/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	306.6504	257.9631	0.3067	0.2580	0
21/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	304.7004	360.0331	0.3047	0.3600	0
21/01/2026	RR88 On 05-November-26			Bond Future	6.7250	6.8321	106.5812	106.4685	0
21/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	309.4449	257.5450	0.3094	0.2575	0
21/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	325.2549	386.0450	0.3253	0.3860	0
21/01/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/01/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0