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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
22/01/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	2029 On 05-February-26			Bond Future	144.5684	144.5535	144.5684	144.5535	1,760
22/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4458.3800	4443.4700	4.4584	4.4435	0
22/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2029 On 07-May-26			Bond Future	145.6899	145.6746	145.6899	145.6746	3,125
22/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	3869.8500	3854.5500	3.8699	3.8546	0
22/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2029 On 06-August-26			Bond Future	148.3348	148.3191	148.3348	148.3191	0
22/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4234.7700	4219.0500	4.2348	4.2191	0
22/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2029 On 05-November-26			Bond Future	149.4469	149.4309	149.4469	149.4309	0
22/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	1886.9300	1870.8500	1.8869	1.8709	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2029 On 04-February-27			Bond Future	152.0278	152.0110	152.0278	152.0110	0
22/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2307.8200	2290.9700	2.3078	2.2910	0
22/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2030 On 05-February-26			Bond Future	7.3131	7.3284	102.5489	102.4961	91,117
22/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7169.9900	7117.2300	7.1700	7.1172	0
22/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2030 On 07-May-26			Bond Future	7.3335	7.3501	104.3508	104.2970	81,715
22/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	362.9400	345.0500	0.3629	0.3451	1,000
22/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	765.3700	801.2200	0.7654	0.8012	0
22/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1427.7300	1388.7100	1.4277	1.3887	1,000
22/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	213.1800	227.9000	0.2132	0.2279	0
22/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	2009.3900	1965.1900	2.0094	1.9652	0
22/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	125.0400	134.5800	0.1250	0.1346	1,000
22/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6426.9900	6373.6800	6.4270	6.3737	0
22/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	3.7300	4.1600	0.0037	0.0042	0
22/01/2026	2030 On 06-August-26			Bond Future	7.3513	7.3693	102.2106	102.1558	48,380
22/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	552.0400	531.5900	0.5520	0.5316	1,000
22/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	984.0300	1018.3800	0.9840	1.0184	0
22/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1532.9200	1497.2900	1.5329	1.4973	1,000
22/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	446.4300	465.6000	0.4464	0.4656	0
22/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2394.2200	2351.7100	2.3942	2.3517	0
22/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	261.2700	273.5600	0.2613	0.2736	1,000
22/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5553.5900	5501.4900	5.5536	5.5015	0
22/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	46.6700	49.3700	0.0467	0.0494	0
22/01/2026	2030 On 05-November-26			Bond Future	7.3732	7.3928	103.9689	103.9129	0
22/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3132.0300	3086.9500	3.1320	3.0870	0
22/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	278.5500	289.4800	0.2786	0.2895	0
22/01/2026	2030 On 04-February-27			Bond Future	7.4147	7.4363	101.7328	101.6756	0
22/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1757.6400	1722.0400	1.7576	1.7220	0
22/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	689.8100	711.4700	0.6898	0.7115	0
22/01/2026	2031 On 05-February-26			Bond Future	112.3911	112.4467	112.3911	112.4467	105
22/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	646.8600	700.5900	0.6469	0.7006	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	15.7600	13.8800	0.0158	0.0139	0
22/01/2026	2031 On 07-May-26			Bond Future	114.3938	114.4504	114.3938	114.4504	736
22/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	783.7700	825.0700	0.7838	0.8251	0
22/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	229.9700	214.7200	0.2300	0.2147	0
22/01/2026	2031 On 06-August-26			Bond Future	114.0582	114.1159	114.0582	114.1159	1,893
22/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	748.2100	782.9000	0.7482	0.7829	0
22/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	500.0400	476.9600	0.5000	0.4770	0
22/01/2026	2031 On 05-November-26			Bond Future	116.0471	116.1056	116.0471	116.1056	0
22/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4559.7300	4617.9900	4.5597	4.6180	0
22/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	2.6000	2.3800	0.0026	0.0024	0
22/01/2026	2031 On 04-February-27			Bond Future	115.6047	115.6645	115.6047	115.6645	0
22/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	540.3700	565.0700	0.5404	0.5651	0
22/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	1115.7100	1080.5300	1.1157	1.0805	0
22/01/2026	2032 On 05-February-26			Bond Future	7.8011	7.8267	105.1550	105.0302	28,985
22/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10724.5600	10599.7300	10.7246	10.5997	0
22/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2032 On 07-May-26			Bond Future	7.8383	7.8654	102.8442	102.7172	144,860
22/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10144.9400	10018.5300	10.1449	10.0185	0
22/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	4.2100	4.8800	0.0042	0.0049	0
22/01/2026	2032 On 06-August-26			Bond Future	7.8747	7.9033	104.6863	104.5569	0
22/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9611.4400	9485.7200	9.6114	9.4857	0
22/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	42.5800	46.2800	0.0426	0.0463	0
22/01/2026	2032 On 05-November-26			Bond Future	7.9223	7.9526	102.3300	102.1981	0
22/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5561.8200	5449.9300	5.5618	5.4499	0
22/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	342.3600	362.3600	0.3424	0.3624	0
22/01/2026	2032 On 04-February-27			Bond Future	7.9858	8.0180	104.0715	103.9370	0
22/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3056.3000	2968.2100	3.0563	2.9682	0
22/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	1017.4200	1063.8100	1.0174	1.0638	0
22/01/2026	2033 On 05-February-26			Bond Future	141.6814	141.4600	141.6814	141.4600	2,363
22/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	8801.3500	8579.9800	8.8014	8.5800	0
22/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2033 On 07-May-26			Bond Future	142.6490	142.4236	142.6490	142.4236	9,432
22/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	7489.0100	7263.5900	7.4890	7.2636	0

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22/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2033 On 06-August-26			Bond Future	145.2388	145.0091	145.2388	145.0091	0
22/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	10988.7600	10759.1000	10.9888	10.7591	0
22/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2033 On 05-November-26			Bond Future	146.1944	145.9606	146.1944	145.9606	0
22/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	8934.3700	8700.5900	8.9344	8.7006	0
22/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2033 On 04-February-27			Bond Future	148.7193	148.4810	148.7193	148.4810	0
22/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	6009.2800	5771.0100	6.0093	5.7710	0
22/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2037 On 05-February-26			Bond Future	8.6133	8.7044	99.4361	98.8039	59,412
22/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	6886.4700	6254.3000	6.8865	6.2543	0
22/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0.0100	0.1000	0.0000	0.0001	11,500
22/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	9674.7000	9042.4400	9.6747	9.0424	0
22/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,500
22/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	12928.7400	12296.4800	12.9287	12.2965	0
22/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	14354.3000	13722.0400	14.3543	13.7220	1,970
22/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	16022.4500	15390.1900	16.0225	15.3902	0
22/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	16893.6300	16261.3700	16.8936	16.2614	0
22/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	17109.4500	16477.1900	17.1095	16.4772	1,030
22/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	19535.7900	18903.5300	19.5358	18.9035	0
22/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	21614.8900	20982.6300	21.6149	20.9826	0
22/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
22/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	23858.0200	23225.7600	23.8580	23.2258	0
22/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
22/01/2026	2037 On 07-May-26			Bond Future	8.6692	8.7637	101.1834	100.5399	144,596
22/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2888.8400	2446.2600	2.8888	2.4463	1,500
22/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	660.2800	861.1300	0.6603	0.8611	0

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22/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	5637.4000	5074.8100	5.6374	5.0748	1,500
22/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	229.9700	310.8100	0.2300	0.3108	0
22/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	9000.3200	8384.0700	9.0003	8.3841	0
22/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	69.8900	97.0700	0.0699	0.0971	1,500
22/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	14088.8500	13449.6800	14.0889	13.4497	142
22/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	9.4100	13.6700	0.0094	0.0137	0
22/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	16103.9500	15461.8100	16.1040	15.4618	0
22/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	2.4700	3.7600	0.0025	0.0038	0
22/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	21635.7400	20992.3300	21.6357	20.9923	0
22/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	142
22/01/2026	2037 On 06-August-26			Bond Future	8.7268	8.8249	98.7359	98.0809	2,539
22/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	8529.6500	7950.8600	8.5297	7.9509	2,541
22/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	346.5100	422.7200	0.3465	0.4227	0
22/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	12271.1500	11650.7700	12.2712	11.6508	0
22/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	150.4200	185.0400	0.1504	0.1850	2,541
22/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	15447.5900	14804.6800	15.4476	14.8047	0
22/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	44.1600	56.2500	0.0442	0.0563	2,541
22/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	17565.7700	16915.9600	17.5658	16.9160	0
22/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	16.8300	22.0200	0.0168	0.0220	0
22/01/2026	2037 On 05-November-26			Bond Future	8.7853	8.8872	100.4342	99.7677	0
22/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	5475.8200	4996.4800	5.4758	4.9965	4,490
22/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1170.0700	1357.2200	1.1701	1.3572	0
22/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	9446.2900	8870.8200	9.4463	8.8708	0
22/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	529.3400	620.3600	0.5293	0.6204	4,490
22/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	11500.1000	10897.3900	11.5001	10.8974	0
22/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	363.5600	427.3400	0.3636	0.4273	0
22/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	12585.6600	11970.4900	12.5857	11.9705	0
22/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	284.8200	336.1400	0.2848	0.3361	4,490
22/01/2026	2037 On 04-February-27			Bond Future	8.8550	8.9609	97.8872	97.2091	0
22/01/2026	2037 On 04-February-27	8.44	Call	Bond Future	1372.4900	1155.7000	1.3725	1.1557	4,490
22/01/2026	2037 On 04-February-27	8.44	Put	Bond Future	4091.7100	4553.0900	4.0917	4.5531	0
22/01/2026	2037 On 04-February-27	9.31	Call	Bond Future	4558.5000	4121.0800	4.5585	4.1211	0
22/01/2026	2037 On 04-February-27	9.31	Put	Bond Future	1687.8400	1928.5900	1.6878	1.9286	4,490
22/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	5490.6600	5016.2700	5.4907	5.0163	0

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22/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1393.6000	1597.3800	1.3936	1.5974	0
22/01/2026	2037 On 04-February-27	9.81	Call	Bond Future	6951.5700	6431.9300	6.9516	6.4319	0
22/01/2026	2037 On 04-February-27	9.81	Put	Bond Future	1054.2200	1212.7500	1.0542	1.2128	4,490
22/01/2026	2038 On 05-February-26			Bond Future	154.8257	154.5181	154.8257	154.5181	1,637
22/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	11625.7300	11318.1000	11.6257	11.3181	0
22/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2038 On 07-May-26			Bond Future	157.5847	157.2715	157.5847	157.2715	2,575
22/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	13054.6900	12741.4500	13.0547	12.7415	0
22/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2038 On 06-August-26			Bond Future	158.2553	157.9365	158.2553	157.9365	0
22/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	13535.3100	13216.4800	13.5353	13.2165	0
22/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2038 On 05-November-26			Bond Future	161.0156	160.6909	161.0156	160.6909	0
22/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	14705.5500	14380.8700	14.7056	14.3809	0
22/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2038 On 04-February-27			Bond Future	161.5756	161.2454	161.5756	161.2454	0
22/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	7745.6100	7415.4000	7.7456	7.4154	0
22/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2040 On 05-February-26			Bond Future	8.9691	9.0552	100.4870	99.8110	70,680
22/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	964.5600	592.1900	0.9646	0.5922	13,500
22/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	328.9500	632.5300	0.3290	0.6325	0
22/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1897.9100	1358.0500	1.8979	1.3581	14,000
22/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	99.0200	235.1100	0.0990	0.2351	0
22/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	3335.7200	2693.1100	3.3357	2.6931	0
22/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	15.7100	49.0500	0.0157	0.0491	13,500
22/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	6263.1100	5588.2300	6.2631	5.5882	14,000
22/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	0.2600	1.3300	0.0003	0.0013	0
22/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	9353.5000	8677.5700	9.3535	8.6776	0
22/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	14,000
22/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	10103.1400	9427.2000	10.1031	9.4272	680
22/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
22/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	12754.4700	12078.5200	12.7545	12.0785	0
22/01/2026	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
22/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	15293.1600	14617.2100	15.2932	14.6172	0
22/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
22/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	17366.6000	16690.6500	17.3666	16.6907	0
22/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	19308.0800	18632.1300	19.3081	18.6321	475
22/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	26880.2900	26204.3400	26.8803	26.2043	0
22/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
22/01/2026	2040 On 07-May-26			Bond Future	9.0301	9.1191	102.2527	101.5648	2,744
22/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	11914.5700	11246.9000	11.9146	11.2469	1,460
22/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	57.3700	77.6600	0.0574	0.0777	0
22/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	14541.0100	13861.9400	14.5410	13.8619	0
22/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	23.3200	32.2100	0.0233	0.0322	0
22/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	17830.2900	17144.0700	17.8303	17.1441	0
22/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	3.6700	5.4100	0.0037	0.0054	0
22/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	18121.0700	17434.5800	18.1211	17.4346	0
22/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	3.0700	4.5400	0.0031	0.0045	1,460
22/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	19891.6500	19204.2000	19.8917	19.2042	0
22/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.9600	1.4700	0.0010	0.0015	0
22/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	20949.4800	20261.7800	20.9495	20.2618	0
22/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.4500	0.7100	0.0005	0.0007	1,460
22/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	22631.4700	21943.5900	22.6315	21.9436	0
22/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.1200	0.2000	0.0001	0.0002	0
22/01/2026	2040 On 06-August-26			Bond Future	9.0930	9.1851	99.5738	98.8735	41,362
22/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	20157.4400	19462.1100	20.1574	19.4621	0
22/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	17.4500	22.4700	0.0175	0.0225	0
22/01/2026	2040 On 05-November-26			Bond Future	9.1561	9.2514	101.2865	100.5738	0
22/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	6626.7200	6096.2000	6.6267	6.0962	2,300
22/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1181.0800	1363.2200	1.1811	1.3632	0
22/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	11061.0300	10437.8800	11.0610	10.4379	0
22/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	548.0200	637.5300	0.5480	0.6375	2,300
22/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	13342.3300	12692.8600	13.3423	12.6929	0
22/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	381.4500	444.6400	0.3815	0.4446	0
22/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	14551.6800	13891.3900	14.5517	13.8914	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	313.2700	365.6400	0.3133	0.3656	2,300
22/01/2026	2040 On 04-February-27			Bond Future	9.2295	9.3282	98.5035	97.7784	0
22/01/2026	2040 On 04-February-27	8.78	Call	Bond Future	1537.2200	1310.7600	1.5372	1.3108	2,300
22/01/2026	2040 On 04-February-27	8.78	Put	Bond Future	4936.9600	5435.6000	4.9370	5.4356	0
22/01/2026	2040 On 04-February-27	9.67	Call	Bond Future	5252.8200	4789.3900	5.2528	4.7894	0
22/01/2026	2040 On 04-February-27	9.67	Put	Bond Future	2074.2200	2335.8900	2.0742	2.3359	2,300
22/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	6621.9200	6109.3700	6.6219	6.1094	0
22/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1634.8700	1847.4200	1.6349	1.8474	0
22/01/2026	2040 On 04-February-27	10.17	Call	Bond Future	7936.0800	7386.4600	7.9361	7.3865	0
22/01/2026	2040 On 04-February-27	10.17	Put	Bond Future	1322.7100	1498.1900	1.3227	1.4982	2,300
22/01/2026	2043 On 05-February-26			Bond Future	120.5792	120.5848	120.5792	120.5848	0
22/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	10919.2400	10924.8100	10.9192	10.9248	0
22/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2043 On 07-May-26			Bond Future	122.7280	122.7335	122.7280	122.7335	0
22/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	11027.9979	11033.5108	11.0280	11.0335	0
22/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0379	0.0408	0.0000	0.0000	0
22/01/2026	2043 On 06-August-26			Bond Future	122.1142	122.1200	122.1142	122.1200	0
22/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	11237.8978	11243.7767	11.2379	11.2438	0
22/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	3.6778	3.7567	0.0037	0.0038	0
22/01/2026	2043 On 05-November-26			Bond Future	124.2435	124.2493	124.2435	124.2493	0
22/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	11421.0730	11426.9748	11.4211	11.4270	0
22/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	17.5430	17.7248	0.0175	0.0177	0
22/01/2026	2043 On 04-February-27			Bond Future	123.5072	123.5133	123.5072	123.5133	0
22/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	6340.0050	6346.9820	6.3400	6.3470	0
22/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	462.7850	463.6920	0.4628	0.4637	0
22/01/2026	2044 On 05-February-26			Bond Future	9.1891	9.2701	96.4093	95.7272	49,411
22/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	6509.3700	5828.6200	6.5094	5.8286	0
22/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	0.3500	1.6400	0.0004	0.0016	0
22/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	7039.1900	6357.8300	7.0392	6.3578	9,000
22/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	0.1700	0.8500	0.0002	0.0009	0
22/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	12970.0600	12288.0200	12.9701	12.2880	9,000
22/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	15287.8300	14605.7900	15.2878	14.6058	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
22/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	16566.7800	15884.7400	16.5668	15.8847	0
22/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
22/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	16881.5000	16199.4600	16.8815	16.1995	0
22/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
22/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	17256.5700	16574.5300	17.2566	16.5745	0
22/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2044 On 07-May-26		Call	Bond Future	1340.2500	1107.1400	1.3403	1.1071	0
22/01/2026	2044 On 07-May-26			Bond Future	9.2496	9.3332	98.1033	97.4092	92,742
22/01/2026	2044 On 07-May-26		Put	Bond Future	3236.9800	3697.9500	3.2370	3.6980	0
22/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	6343.5300	5755.3700	6.3435	5.7554	0
22/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	372.9900	478.9100	0.3730	0.4789	15,000
22/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	18158.2000	17466.8900	18.1582	17.4669	0
22/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	6.6800	9.4500	0.0067	0.0095	0
22/01/2026	2044 On 06-August-26			Bond Future	9.3120	9.3982	95.4753	94.7687	7,681
22/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	21167.9600	20467.1500	21.1680	20.4672	0
22/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	22.1900	27.9900	0.0222	0.0280	0
22/01/2026	2044 On 05-November-26			Bond Future	9.3741	9.4630	97.1175	96.3985	0
22/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	14549.8600	13892.6800	14.5499	13.8927	0
22/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	405.3900	467.2300	0.4054	0.4672	0
22/01/2026	2044 On 04-February-27			Bond Future	9.4452	9.5371	94.3887	93.6571	0
22/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	7340.6200	6816.4400	7.3406	6.8164	0
22/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1720.8400	1928.1900	1.7208	1.9282	0
22/01/2026	2046 On 05-February-26			Bond Future	138.0076	137.3059	138.0076	137.3059	4,439
22/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	16357.6000	15655.8600	16.3576	15.6559	0
22/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2046 On 07-May-26			Bond Future	138.1811	137.4669	138.1811	137.4669	18,062
22/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	13231.0700	12516.8800	13.2311	12.5169	0
22/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2046 On 06-August-26			Bond Future	140.6897	139.9622	140.6897	139.9622	0
22/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	18309.6500	17582.1800	18.3097	17.5822	0
22/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2046 On 05-November-26			Bond Future	140.8250	140.0851	140.8250	140.0851	0
22/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	15344.9900	14605.1000	15.3450	14.6051	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2046 On 04-February-27			Bond Future	143.2562	142.5030	143.2562	142.5030	0
22/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	12166.2300	11413.0100	12.1662	11.4130	0
22/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2050 On 05-February-26			Bond Future	138.5727	137.8767	138.5727	137.8767	2,608
22/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	15752.7400	15056.6800	15.7527	15.0567	0
22/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2050 On 07-May-26			Bond Future	141.0419	140.3334	141.0419	140.3334	15,887
22/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	16971.9200	16263.3900	16.9719	16.2634	0
22/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2050 On 06-August-26			Bond Future	141.1624	140.4411	141.1624	140.4411	0
22/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	17892.3500	17171.0900	17.8924	17.1711	0
22/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2050 On 05-November-26			Bond Future	143.6246	142.8902	143.6246	142.8902	0
22/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	19784.6000	19050.1500	19.7846	19.0502	0
22/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	2050 On 04-February-27			Bond Future	143.6298	142.8830	143.6298	142.8830	0
22/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	11239.8200	10493.0200	11.2398	10.4930	0
22/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	AL37 On 05-February-26			Index Future	1267.3900	1266.3830	1267.3900	1,266.3830	0
22/01/2026	AL37 On 07-May-26			Index Future	1289.6600	1288.6350	1289.6600	1,288.6350	0
22/01/2026	AL37 On 06-August-26			Index Future	1312.5140	1311.4700	1312.5140	1,311.4700	0
22/01/2026	AL37 On 05-November-26			Index Future	1335.3670	1334.3020	1335.3670	1,334.3020	0
22/01/2026	AL37 On 04-February-27			Index Future	1358.1430	1357.0550	1358.1430	1,357.0550	0
22/01/2026	AL7T On 05-February-26			Index Future	1634.3420	1626.1180	1634.3420	1,626.1180	0
22/01/2026	AL7T On 07-May-26			Index Future	1663.0600	1654.6900	1663.0600	1,654.6900	0
22/01/2026	AL7T On 06-August-26			Index Future	1692.5310	1684.0120	1692.5310	1,684.0120	0
22/01/2026	AL7T On 05-November-26			Index Future	1722.0010	1713.3300	1722.0010	1,713.3300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	AL7T On 04-February-27			Index Future	1751.3710	1742.5470	1751.3710	1,742.5470	0
22/01/2026	ALBI On 05-February-26			Index Future	1378.1490	1371.9740	1378.1490	1,371.9740	66
22/01/2026	ALBI On 07-May-26			Index Future	1402.3650	1396.0810	1402.3650	1,396.0810	13
22/01/2026	ALBI On 06-August-26			Index Future	1427.2170	1420.8200	1427.2170	1,420.8200	0
22/01/2026	ALBI On 05-November-26			Index Future	1452.0660	1445.5550	1452.0660	1,445.5550	0
22/01/2026	ALBI On 04-February-27			Index Future	1476.8330	1470.2060	1476.8330	1,470.2060	0
22/01/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/01/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/01/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	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
22/01/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/01/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	ES33 On 05-February-26			Bond Future	8.7512	8.8326	96.2191	95.7950	0
22/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	13023.6700	12599.5100	13.0237	12.5995	0
22/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	ES33 On 07-May-26			Bond Future	8.8197	8.9049	94.1411	93.7093	0
22/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13260.5600	12828.7600	13.2606	12.8288	0
22/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	ES33 On 06-August-26			Bond Future	8.8892	8.9785	95.8501	95.4103	0
22/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13981.4500	13541.6900	13.9815	13.5417	0
22/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	ES33 On 05-November-26			Bond Future	8.9726	9.0662	93.7301	93.2825	0
22/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8401.7500	7954.1200	8.4018	7.9541	0
22/01/2026	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
22/01/2026	ES33 On 04-February-27			Bond Future	9.0745	9.1729	95.3464	94.8908	0
22/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2849.8800	2394.2300	2.8499	2.3942	0
22/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	ES42 On 05-February-26			Bond Future	9.3951	9.4813	95.1232	94.4555	0
22/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	16523.4900	15855.8100	16.5235	15.8558	0
22/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	ES42 On 07-May-26			Bond Future	9.4609	9.5499	92.5541	91.8744	0
22/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17912.6900	17232.9800	17.9127	17.2330	0
22/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	ES42 On 06-August-26			Bond Future	9.5262	9.6181	94.2341	93.5419	0
22/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19759.7400	19067.5900	19.7597	19.0676	0
22/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	ES42 On 05-November-26			Bond Future	9.5978	9.6928	91.6137	90.9094	0
22/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13648.9200	12944.5400	13.6489	12.9445	0
22/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	ES42 On 04-February-27			Bond Future	9.6783	9.7766	93.1920	92.4751	0
22/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4332.0400	3615.1600	4.3320	3.6152	0
22/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	GOVI On 05-February-26			GOVI	1352.6300	1346.6550	1352.6300	1,346.6550	24
22/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2026300.0000	1966550.0000	202.6300	196.6550	0
22/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	GOVI On 07-May-26			GOVI	1376.3970	1370.3170	1376.3970	1,370.3170	618
22/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1993970.0000	1933170.0000	199.3970	193.3170	0
22/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	GOVI On 06-August-26			GOVI	1400.7890	1394.5990	1400.7890	1,394.5990	0
22/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2117890.0000	2055990.0000	211.7890	205.5990	0
22/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	GOVI On 05-November-26			GOVI	1425.1780	1418.8780	1425.1780	1,418.8780	0
22/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1481780.0000	1418780.0000	148.1780	141.8780	0
22/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	GOVI On 04-February-27			GOVI	1449.4860	1443.0740	1449.4860	1,443.0740	0
22/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	804860.0000	740740.0000	80.4860	74.0740	0
22/01/2026	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
22/01/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/01/2026	I258 On 05-February-26			Bond Future	125.3981	125.4040	125.3981	125.4040	0
22/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	13748.1000	13753.9600	13.7481	13.7540	0
22/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	I258 On 07-May-26			Bond Future	127.6326	127.6385	127.6326	127.6385	0
22/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	13903.4498	13909.3270	13.9034	13.9093	0
22/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.8198	0.8670	0.0008	0.0009	0
22/01/2026	I258 On 06-August-26			Bond Future	127.1080	127.1140	127.1080	127.1140	0
22/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	14183.4599	14189.9160	14.1835	14.1899	0
22/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	25.4599	25.8860	0.0255	0.0259	0
22/01/2026	I258 On 05-November-26			Bond Future	129.3245	129.3303	129.3245	129.3303	0
22/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	14462.1143	14468.6607	14.4621	14.4687	0
22/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	87.6143	88.3507	0.0876	0.0884	0
22/01/2026	I258 On 04-February-27			Bond Future	128.6759	128.6822	128.6759	128.6822	0
22/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	10396.7644	10404.8144	10.3968	10.4048	0
22/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	620.8244	622.6044	0.6208	0.6226	0
22/01/2026	IGOV On 05-February-26			Index Future	427.8450	426.8370	427.8450	426.8370	227
22/01/2026	IGOV On 07-May-26			Index Future	435.4690	434.4430	435.4690	434.4430	23
22/01/2026	IGOV On 06-August-26			Index Future	443.2900	442.2450	443.2900	442.2450	0
22/01/2026	IGOV On 05-November-26			Index Future	451.1110	450.0470	451.1110	450.0470	0
22/01/2026	IGOV On 04-February-27			Index Future	458.9060	457.8220	458.9060	457.8220	0
22/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
22/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
22/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/01/2026	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
22/01/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
22/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
22/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
22/01/2026	R033 On 05-February-26			Bond Future	7.9416	7.9623	114.6837	114.5653	4,359
22/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13473.9100	13355.4900	13.4739	13.3555	0
22/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R033 On 07-May-26			Bond Future	7.9830	8.0047	111.6573	111.5367	9,452
22/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12415.2100	12298.5400	12.4152	12.2985	0
22/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	46.1700	50.0500	0.0462	0.0501	0
22/01/2026	R033 On 06-August-26			Bond Future	8.0236	8.0464	113.6571	113.5343	0
22/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	11526.9100	11417.4200	11.5269	11.4174	0
22/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	324.0700	337.4000	0.3241	0.3374	0
22/01/2026	R033 On 05-November-26			Bond Future	8.0745	8.0985	110.5732	110.4480	0
22/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7360.7400	7266.6800	7.3607	7.2667	0
22/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	1064.4000	1095.5600	1.0644	1.0956	0
22/01/2026	R033 On 04-February-27			Bond Future	8.1398	8.1653	112.4545	112.3268	0
22/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	4839.1800	4763.4100	4.8392	4.7634	0
22/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2315.6200	2367.5700	2.3156	2.3676	0
22/01/2026	R035 On 05-February-26			Bond Future	8.2477	8.3238	107.9335	107.4443	21,746
22/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1392.5600	1015.9900	1.3926	1.0160	0
22/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	98.3400	211.0100	0.0983	0.2110	16,000
22/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	2507.6800	2048.0200	2.5077	2.0480	350
22/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	16.7500	46.3300	0.0168	0.0463	0
22/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	3794.4000	3310.1000	3.7944	3.3101	0
22/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	1.8900	6.8300	0.0019	0.0068	0
22/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	5554.3400	5065.4100	5.5543	5.0654	0
22/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	0.0800	0.3900	0.0001	0.0004	350
22/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	6211.9000	5722.7700	6.2119	5.7228	0
22/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0.0200	0.1300	0.0000	0.0001	16,000
22/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	8497.4400	8008.2000	8.4974	8.0082	0
22/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350
22/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	11491.9000	11002.6600	11.4919	11.0027	250
22/01/2026	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
22/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	12969.6800	12480.4400	12.9697	12.4804	2,000
22/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	14203.9000	13714.6600	14.2039	13.7147	0
22/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
22/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	14839.0100	14349.7700	14.8390	14.3498	0
22/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15624.5100	15135.2700	15.6245	15.1353	2,000
22/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	15936.1300	15446.8900	15.9361	15.4469	0
22/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	16811.1000	16321.8600	16.8111	16.3219	0
22/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
22/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	22992.6200	22503.3800	22.9926	22.5034	0
22/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
22/01/2026	R035 On 07-May-26			Bond Future	8.2921	8.3713	105.3300	104.8321	93,193
22/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1285.9000	1056.0100	1.2859	1.0560	1,000
22/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1299.2700	1567.3200	1.2993	1.5673	0
22/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3521.8500	3139.8800	3.5219	3.1399	1,000
22/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	443.0200	558.9900	0.4430	0.5590	0
22/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5709.5200	5265.4700	5.7095	5.2655	0
22/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	184.1400	238.0300	0.1841	0.2380	1,000
22/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	8136.6100	7661.5500	8.1366	7.6616	250
22/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	71.4500	94.3300	0.0715	0.0943	0
22/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	8247.0300	7771.1000	8.2470	7.7711	200
22/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	68.4800	90.4900	0.0685	0.0905	0
22/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	8522.9000	8044.9300	8.5229	8.0449	350
22/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	61.6500	81.6200	0.0617	0.0816	0
22/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	10873.5500	10384.4700	10.8736	10.3845	0
22/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	25.9300	34.7900	0.0259	0.0348	250
22/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	10981.6300	10492.2300	10.9816	10.4922	0
22/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	24.9400	33.4800	0.0249	0.0335	200
22/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	11251.2800	10761.1400	11.2513	10.7611	0
22/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	22.6600	30.4600	0.0227	0.0305	350
22/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	13529.6900	13033.9300	13.5297	13.0339	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	5.3600	7.5400	0.0054	0.0075	250
22/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13634.2400	13138.3400	13.6342	13.1383	0
22/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	4.9800	7.0200	0.0050	0.0070	200
22/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	13895.0200	13398.8100	13.8950	13.3988	0
22/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	4.1300	5.8600	0.0041	0.0059	350
22/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14672.0700	14175.1600	14.6721	14.1752	0
22/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	2.3200	3.3500	0.0023	0.0034	0
22/01/2026	R035 On 06-August-26			Bond Future	8.3367	8.4193	107.2167	106.7098	56
22/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1655.5700	1426.6500	1.6556	1.4267	1,000
22/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1943.3300	2221.3500	1.9433	2.2214	0
22/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3339.2900	3007.3600	3.3393	3.0074	350
22/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1073.6800	1248.6900	1.0737	1.2487	0
22/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3701.5000	3353.8500	3.7015	3.3539	1,000
22/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	958.8000	1118.0900	0.9588	1.1181	0
22/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	5334.3800	4933.2000	5.3344	4.9332	200
22/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	596.4000	702.1600	0.5964	0.7022	0
22/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5734.7000	5323.7200	5.7347	5.3237	0
22/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	534.7400	630.7000	0.5347	0.6307	350
22/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5785.0900	5372.9600	5.7851	5.3730	250
22/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	527.5900	622.4000	0.5276	0.6224	0
22/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6644.7500	6214.5200	6.6448	6.2145	0
22/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	415.6000	492.3100	0.4156	0.4923	1,000
22/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	7877.7900	7427.6700	7.8778	7.4277	0
22/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	298.1800	355.0000	0.2982	0.3550	200
22/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	8291.7400	7836.2300	8.2917	7.8362	0
22/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	267.4400	318.8700	0.2674	0.3189	350
22/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	8343.5800	7887.4400	8.3436	7.8874	0
22/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	263.8800	314.6800	0.2639	0.3147	250
22/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	10469.4700	9993.3100	10.4695	9.9933	0
22/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	154.3500	185.1300	0.1544	0.1851	200
22/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	10934.4100	10455.1200	10.9344	10.4551	0
22/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	137.8200	165.4700	0.1378	0.1655	250
22/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	15156.6900	14655.1400	15.1567	14.6551	0
22/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	20.7400	26.1300	0.0207	0.0261	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	R035 On 05-November-26			Bond Future	8.3925	8.4787	104.5631	104.0472	0
22/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3677.6800	3342.2200	3.6777	3.3422	200
22/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1267.9000	1448.3300	1.2679	1.4483	0
22/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	5974.4800	5566.9500	5.9745	5.5670	0
22/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	706.3800	814.7400	0.7064	0.8147	200
22/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	8419.3400	7967.7400	8.4193	7.9677	0
22/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	397.5000	461.7900	0.3975	0.4618	200
22/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	9561.0900	9095.7300	9.5611	9.0957	0
22/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	306.4600	356.9900	0.3065	0.3570	0
22/01/2026	R035 On 04-February-27			Bond Future	8.4614	8.5515	106.3432	105.8182	0
22/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4562.5600	4207.9800	4.5626	4.2080	0
22/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1364.2600	1534.7100	1.3643	1.5347	0
22/01/2026	R038 On 05-February-26			Bond Future	8.7442	8.8354	119.6932	118.9498	3,471
22/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	19407.9700	18664.5600	19.4080	18.6646	0
22/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R038 On 07-May-26			Bond Future	8.8026	8.8972	116.3137	115.5572	3,115
22/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	18468.1500	17713.4300	18.4682	17.7134	0
22/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	3.6400	5.5000	0.0036	0.0055	0
22/01/2026	R038 On 06-August-26			Bond Future	8.8611	8.9594	118.3970	117.6267	0
22/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	20066.4200	19303.9700	20.0664	19.3040	0
22/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	26.3200	34.1400	0.0263	0.0341	0
22/01/2026	R038 On 05-November-26			Bond Future	8.9270	9.0290	114.9536	114.1699	0
22/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	13071.0500	12351.9000	13.0711	12.3519	0
22/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	323.3400	387.9600	0.3233	0.3880	0
22/01/2026	R038 On 04-February-27			Bond Future	9.0038	9.1098	116.9092	116.1117	0
22/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	6161.2200	5617.5900	6.1612	5.6176	0
22/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1777.4100	2031.3000	1.7774	2.0313	0
22/01/2026	R053 On 05-February-26			Bond Future	9.0027	9.0886	130.6803	129.6272	9,707
22/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	25346.5700	24293.4700	25.3466	24.2935	0
22/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R053 On 07-May-26			Bond Future	9.0511	9.1396	127.1169	126.0452	73,936
22/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	26348.8500	25280.4800	26.3489	25.2805	0
22/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	7.1200	10.4200	0.0071	0.0104	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	R053 On 06-August-26			Bond Future	9.0993	9.1903	129.3936	128.3027	0
22/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	30311.5800	29229.0300	30.3116	29.2290	0
22/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	29.2600	37.5900	0.0293	0.0376	0
22/01/2026	R053 On 05-November-26			Bond Future	9.1519	9.2457	125.7615	124.6514	0
22/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	21520.5100	20498.0100	21.5205	20.4980	0
22/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	534.7600	622.3100	0.5348	0.6223	0
22/01/2026	R053 On 04-February-27			Bond Future	9.2115	9.3081	127.9010	126.7716	0
22/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	10977.1500	10153.5200	10.9772	10.1535	0
22/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2349.3500	2655.1300	2.3494	2.6551	0
22/01/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
22/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	30.8600	31.9500	0.0309	0.0320	0
22/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	30.8600	31.9500	0.0309	0.0320	0
22/01/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
22/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	84.5800	84.9800	0.0846	0.0850	0
22/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	84.5800	84.9800	0.0846	0.0850	0
22/01/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
22/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	78.8100	79.0100	0.0788	0.0790	0
22/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	78.8100	79.0100	0.0788	0.0790	0
22/01/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
22/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	47.2300	47.3100	0.0472	0.0473	0
22/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	47.2300	47.3100	0.0472	0.0473	0
22/01/2026	R202 On 05-February-26			Bond Future	291.5118	291.3282	291.5118	291.3282	378
22/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	13691.7500	13508.2000	13.6918	13.5082	0
22/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R202 On 07-May-26			Bond Future	296.7062	296.5193	296.7062	296.5193	772
22/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	19156.1900	18969.2700	19.1562	18.9693	0
22/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R202 On 06-August-26			Bond Future	296.6974	296.5070	296.6974	296.5070	253
22/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	17837.4300	17647.0100	17.8374	17.6470	0
22/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R202 On 05-November-26			Bond Future	301.8723	301.6779	301.8723	301.6779	0
22/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	21412.3300	21217.8600	21.4123	21.2179	0
22/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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22/01/2026	R202 On 04-February-27			Bond Future	301.6119	301.4144	301.6119	301.4144	0
22/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	6881.8900	6684.4400	6.8819	6.6844	0
22/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R209 On 05-February-26			Bond Future	8.4475	8.5285	87.5042	87.0145	30,492
22/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	13492.3200	13002.6500	13.4923	13.0027	0
22/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R209 On 07-May-26			Bond Future	8.4948	8.5787	85.8914	85.3931	15,463
22/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	13723.9000	13226.7000	13.7239	13.2267	0
22/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	2.3600	3.4600	0.0024	0.0035	0
22/01/2026	R209 On 06-August-26			Bond Future	8.5420	8.6290	87.4298	86.9225	3,673
22/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	14780.7000	14278.1400	14.7807	14.2781	0
22/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	17.4100	22.1300	0.0174	0.0221	0
22/01/2026	R209 On 05-November-26			Bond Future	8.5963	8.6866	85.7846	85.2684	0
22/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	9481.1900	9012.7800	9.4812	9.0128	0
22/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	283.6500	331.4800	0.2837	0.3315	0
22/01/2026	R209 On 04-February-27			Bond Future	8.6609	8.7548	87.2449	86.7195	0
22/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4629.0000	4265.0800	4.6290	4.2651	0
22/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1239.1700	1400.6100	1.2392	1.4006	0
22/01/2026	R210 On 05-February-26			Bond Future	258.1136	257.9654	258.1136	257.9654	424
22/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	5013.5700	4865.4200	5.0136	4.8654	0
22/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R210 On 07-May-26			Bond Future	259.2479	259.0971	259.2479	259.0971	918
22/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3847.9100	3697.0500	3.8479	3.6971	0
22/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R210 On 06-August-26			Bond Future	263.9544	263.8005	263.9544	263.8005	0
22/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4114.4100	3960.5000	4.1144	3.9605	0
22/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R210 On 05-November-26			Bond Future	265.0440	264.8874	265.0440	264.8874	0
22/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11714.0300	11557.4300	11.7140	11.5574	0
22/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R210 On 04-February-27			Bond Future	269.6204	269.4603	269.6204	269.4603	0
22/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3590.4000	3430.2600	3.5904	3.4303	0
22/01/2026	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
22/01/2026	R213 On 05-February-26			Bond Future	7.5803	7.5959	100.7484	100.6851	13,597
22/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8878.1500	8814.9400	8.8782	8.8149	0
22/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R213 On 07-May-26			Bond Future	7.6069	7.6234	98.9693	98.9049	68,794
22/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8129.3400	8065.4700	8.1293	8.0655	0
22/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	4.8400	5.3700	0.0048	0.0054	0
22/01/2026	R213 On 06-August-26			Bond Future	7.6315	7.6491	100.7420	100.6764	0
22/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7372.9400	7310.0000	7.3729	7.3100	0
22/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	47.0500	49.7400	0.0471	0.0497	0
22/01/2026	R213 On 05-November-26			Bond Future	7.6735	7.6924	98.9276	98.8606	0
22/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4071.9900	4017.5100	4.0720	4.0175	0
22/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	333.7100	346.2300	0.3337	0.3462	0
22/01/2026	R213 On 04-February-27			Bond Future	7.7345	7.7548	100.6123	100.5439	0
22/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2255.3900	2212.9900	2.2554	2.2130	0
22/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	899.9400	926.0100	0.8999	0.9260	0
22/01/2026	R214 On 05-February-26			Bond Future	8.9938	9.0798	82.5703	81.9744	9,749
22/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	13795.1500	13199.2400	13.7952	13.1992	0
22/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R214 On 07-May-26			Bond Future	9.0459	9.1346	80.7253	80.1189	35,148
22/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	14787.2500	14183.3000	14.7873	14.1833	0
22/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	5.4400	7.8700	0.0054	0.0079	0
22/01/2026	R214 On 06-August-26			Bond Future	9.0987	9.1901	82.1713	81.5539	0
22/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	16571.7100	15961.3800	16.5717	15.9614	0
22/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	26.2600	33.3300	0.0263	0.0333	0
22/01/2026	R214 On 05-November-26			Bond Future	9.1589	9.2532	80.2906	79.6624	0
22/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	11301.1700	10732.2800	11.3012	10.7323	0
22/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	361.6600	420.9900	0.3617	0.4210	0
22/01/2026	R214 On 04-February-27			Bond Future	9.2285	9.3258	81.6576	81.0184	0
22/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	5751.1800	5302.5600	5.7512	5.3026	0
22/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1485.1100	1675.6400	1.4851	1.6756	0
22/01/2026	R248 On 05-February-26			Bond Future	9.1387	9.2197	100.2708	99.5346	45,908
22/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	48.1800	17.7200	0.0482	0.0177	1,940
22/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	2270.4200	2976.1600	2.2704	2.9762	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	2419.7500	1797.4600	2.4198	1.7975	1,940
22/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	77.2500	191.1600	0.0773	0.1912	0
22/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	3244.6300	2563.5000	3.2446	2.5635	0
22/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	29.7600	84.8300	0.0298	0.0848	0
22/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	4505.8100	3786.0000	4.5058	3.7860	12,500
22/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	6.6300	23.0200	0.0066	0.0230	0
22/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	6577.4600	5843.0400	6.5775	5.8430	0
22/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	0.4800	2.2600	0.0005	0.0023	1,940
22/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	7386.9700	6651.4800	7.3870	6.6515	0
22/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	0.1700	0.8800	0.0002	0.0009	0
22/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	11112.6900	10376.5000	11.1127	10.3765	0
22/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
22/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	17963.2700	17227.0700	17.9633	17.2271	0
22/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R248 On 07-May-26			Bond Future	9.1904	9.2738	97.5961	96.8468	263,730
22/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	19123.5300	18377.5000	19.1235	18.3775	0
22/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	7.7700	10.9800	0.0078	0.0110	0
22/01/2026	R248 On 06-August-26			Bond Future	9.2427	9.3285	99.3442	98.5815	0
22/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	22519.5300	21763.2400	22.5195	21.7632	0
22/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	24.5700	31.0000	0.0246	0.0310	0
22/01/2026	R248 On 05-November-26			Bond Future	9.3015	9.3899	96.6184	95.8424	0
22/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	15841.5700	15132.1600	15.8416	15.1322	0
22/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	447.9400	514.5800	0.4479	0.5146	0
22/01/2026	R248 On 04-February-27			Bond Future	9.3687	9.4600	98.2630	97.4734	0
22/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	7893.5700	7323.0900	7.8936	7.3231	0
22/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1770.7600	1989.8600	1.7708	1.9899	0
22/01/2026	R2R9 On 05-February-26			Bond Future	8.8743	8.9705	111.2588	110.4853	0
22/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	98268.2200	97494.7200	98.2682	97.4947	0
22/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R2R9 On 07-May-26			Bond Future	8.9334	9.0331	108.2361	107.4490	0
22/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	97386.4100	96599.2800	97.3864	96.5993	0
22/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R2R9 On 06-August-26			Bond Future	8.9929	9.0961	110.1747	109.3733	0
22/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	97055.1900	96253.8400	97.0552	96.2538	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R2R9 On 05-November-26			Bond Future	9.0592	9.1661	107.0938	106.2784	0
22/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96123.7400	95308.3300	96.1237	95.3083	0
22/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R2R9 On 04-February-27			Bond Future	9.1356	9.2466	108.9158	108.0861	0
22/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6606.8100	5987.3000	6.6068	5.9873	0
22/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1143.5800	1353.7300	1.1436	1.3537	0
22/01/2026	R4R2 On 05-February-26			Bond Future	9.0895	9.1857	112.3547	111.5018	1,932
22/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	99079.4100	98226.5000	99.0794	98.2265	0
22/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R4R2 On 07-May-26			Bond Future	9.1500	9.2494	109.2253	108.3574	1,994
22/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	98136.1900	97268.3000	98.1362	97.2683	0
22/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R4R2 On 06-August-26			Bond Future	9.2108	9.3135	111.1817	110.2980	0
22/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97764.3800	96880.7700	97.7644	96.8808	0
22/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R4R2 On 05-November-26			Bond Future	9.2776	9.3838	107.9920	107.0930	0
22/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96769.4600	95870.4000	96.7695	95.8704	0
22/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2026	R4R2 On 04-February-27			Bond Future	9.3535	9.4635	109.8292	108.9144	0
22/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7454.2200	6764.8800	7.4542	6.7649	0
22/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1233.4200	1458.8300	1.2334	1.4588	0
22/01/2026	RR87 On 05-February-26			Bond Future	6.8710	6.8809	105.3133	105.3061	0
22/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	45.1959	41.6091	0.0452	0.0416	0
22/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	16.7959	20.3891	0.0168	0.0204	0
22/01/2026	RR87 On 07-May-26			Bond Future	6.7615	6.7756	103.0522	103.0442	0
22/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	89.4957	85.4494	0.0895	0.0854	0
22/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	62.0257	65.9794	0.0620	0.0660	0
22/01/2026	RR87 On 06-August-26			Bond Future	6.4609	6.4853	101.1544	101.1458	0
22/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	86.8099	82.3107	0.0868	0.0823	0
22/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	62.3199	66.4407	0.0623	0.0664	0
22/01/2026	RR87 On 05-November-26			Bond Future	5.2397	5.3183	102.8944	102.8854	0
22/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	27.2571	22.8481	0.0273	0.0228	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	23.7771	28.3881	0.0238	0.0284	0
22/01/2026	RR88 On 05-February-26			Bond Future	6.8765	6.8865	108.6029	108.5861	0
22/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	98.3971	92.5735	0.0984	0.0926	0
22/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	75.6371	86.6335	0.0756	0.0866	0
22/01/2026	RR88 On 07-May-26			Bond Future	6.8401	6.8519	106.3736	106.3557	0
22/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	225.2259	217.4320	0.2252	0.2174	0
22/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	225.4459	235.5720	0.2254	0.2356	0
22/01/2026	RR88 On 06-August-26			Bond Future	6.7742	6.7884	105.3659	105.3487	0
22/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	314.5564	306.6504	0.3146	0.3067	0
22/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	295.4764	304.7004	0.2955	0.3047	0
22/01/2026	RR88 On 05-November-26			Bond Future	6.7073	6.7250	106.5999	106.5812	0
22/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	318.2065	309.4449	0.3182	0.3094	0
22/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	315.3265	325.2549	0.3153	0.3253	0
22/01/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/01/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0