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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
26/01/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	2029 On 05-February-26			Bond Future	144.9668	144.8867	144.9668	144.8867	1,760
26/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4856.7500	4776.6800	4.8568	4.7767	0
26/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2029 On 07-May-26			Bond Future	146.0926	146.0111	146.0926	146.0111	3,125
26/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4272.5800	4191.0800	4.2726	4.1911	0
26/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2029 On 06-August-26			Bond Future	148.7390	148.6559	148.7390	148.6559	0
26/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4638.9800	4555.8500	4.6390	4.5559	0
26/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2029 On 05-November-26			Bond Future	149.8536	149.7686	149.8536	149.7686	0
26/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2293.6300	2208.5900	2.2936	2.2086	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2029 On 04-February-27			Bond Future	152.4363	152.3493	152.4363	152.3493	0
26/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2716.2800	2629.3100	2.7163	2.6293	0
26/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2030 On 05-February-26			Bond Future	7.2171	7.2627	102.8799	102.7226	57,551
26/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7501.0700	7343.7300	7.5011	7.3437	0
26/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2030 On 07-May-26			Bond Future	7.2307	7.2798	104.6858	104.5256	113,893
26/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	544.8800	479.2700	0.5449	0.4793	1,000
26/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	612.3200	706.8400	0.6123	0.7068	0
26/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1727.5800	1606.4600	1.7276	1.6065	1,000
26/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	178.0400	217.0500	0.1780	0.2171	0
26/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	2324.7300	2190.2400	2.3247	2.1902	0
26/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	105.3900	131.0300	0.1054	0.1310	1,000
26/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6760.6900	6601.5600	6.7607	6.6016	0
26/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	2.4400	3.4400	0.0024	0.0034	0
26/01/2026	2030 On 06-August-26			Bond Future	7.2411	7.2944	102.5474	102.3843	48,380
26/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	761.3100	691.0300	0.7613	0.6910	1,000
26/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	856.5200	949.3200	0.8565	0.9493	0
26/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1823.1900	1712.4600	1.8232	1.7125	1,000
26/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	399.9200	452.2700	0.3999	0.4523	0
26/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2706.0200	2576.9300	2.7060	2.5769	0
26/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	236.2900	270.2800	0.2363	0.2703	1,000
26/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5886.8300	5731.5200	5.8868	5.7315	0
26/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	43.1300	50.9000	0.0431	0.0509	0
26/01/2026	2030 On 05-November-26			Bond Future	7.2545	7.3125	104.3083	104.1422	0
26/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3414.0500	3276.1000	3.4141	3.2761	0
26/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	221.1200	249.2900	0.2211	0.2493	0
26/01/2026	2030 On 04-February-27			Bond Future	7.2862	7.3498	102.0744	101.9051	0
26/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1981.7500	1870.2100	1.9818	1.8702	0
26/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	572.3100	630.0500	0.5723	0.6301	0
26/01/2026	2031 On 05-February-26			Bond Future	112.7316	112.5859	112.7316	112.5859	105
26/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	972.2200	830.5300	0.9722	0.8305	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	0.6200	4.6200	0.0006	0.0046	0
26/01/2026	2031 On 07-May-26			Bond Future	114.7383	114.5900	114.7383	114.5900	736
26/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	1033.6700	924.8500	1.0337	0.9249	0
26/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	135.3700	174.8300	0.1354	0.1748	0
26/01/2026	2031 On 06-August-26			Bond Future	114.4042	114.2530	114.4042	114.2530	1,893
26/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	956.4100	865.0600	0.9564	0.8651	0
26/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	362.1800	422.0400	0.3622	0.4220	0
26/01/2026	2031 On 05-November-26			Bond Future	116.3958	116.2416	116.3958	116.2416	0
26/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4907.1200	4753.5400	4.9071	4.7535	0
26/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	1.3600	1.9000	0.0014	0.0019	0
26/01/2026	2031 On 04-February-27			Bond Future	115.9550	115.7977	115.9550	115.7977	0
26/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	689.3400	622.7900	0.6893	0.6228	0
26/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	914.3700	1005.1300	0.9144	1.0051	0
26/01/2026	2032 On 05-February-26			Bond Future	7.6745	7.7353	105.7735	105.4756	28,985
26/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	11343.0400	11045.2000	11.3430	11.0452	0
26/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2032 On 07-May-26			Bond Future	7.7054	7.7695	103.4716	103.1685	145,066
26/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10770.2500	10468.2400	10.7703	10.4682	0
26/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	2.1200	3.2000	0.0021	0.0032	0
26/01/2026	2032 On 06-August-26			Bond Future	7.7352	7.8029	105.3207	105.0121	0
26/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	10231.6400	9929.9800	10.2316	9.9300	0
26/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	28.3100	35.2600	0.0283	0.0353	0
26/01/2026	2032 On 05-November-26			Bond Future	7.7754	7.8471	102.9723	102.6581	0
26/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	6125.0700	5851.9300	6.1251	5.8519	0
26/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	263.3000	304.3500	0.2633	0.3044	0
26/01/2026	2032 On 04-February-27			Bond Future	7.8309	7.9070	104.7211	104.4013	0
26/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3513.6700	3292.1800	3.5137	3.2922	0
26/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	825.1600	923.5100	0.8252	0.9235	0
26/01/2026	2033 On 05-February-26			Bond Future	142.5353	142.3587	142.5353	142.3587	2,363
26/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9655.3400	9478.7200	9.6553	9.4787	0
26/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2033 On 07-May-26			Bond Future	143.5155	143.3357	143.5155	143.3357	9,432
26/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8355.5000	8175.7000	8.3555	8.1757	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2033 On 06-August-26			Bond Future	146.1153	145.9321	146.1153	145.9321	0
26/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	11865.2600	11682.0500	11.8653	11.6821	0
26/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2033 On 05-November-26			Bond Future	147.0817	146.8949	147.0817	146.8949	0
26/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	9821.7400	9634.9300	9.8217	9.6349	0
26/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2033 On 04-February-27			Bond Future	149.6168	149.4263	149.6168	149.4263	0
26/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	6906.8300	6716.3000	6.9068	6.7163	0
26/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2037 On 05-February-26			Bond Future	8.4767	8.5224	100.3947	100.0724	59,412
26/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	7845.0400	7522.7600	7.8450	7.5228	0
26/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,500
26/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	10633.2800	10311.0000	10.6333	10.3110	0
26/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,500
26/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	13887.3200	13565.0400	13.8873	13.5650	0
26/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	15312.8800	14990.6000	15.3129	14.9906	1,970
26/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	16981.0300	16658.7500	16.9810	16.6588	0
26/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	17852.2100	17529.9300	17.8522	17.5299	0
26/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	18068.0300	17745.7500	18.0680	17.7458	1,030
26/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	20494.3700	20172.0900	20.4944	20.1721	0
26/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	22573.4700	22251.1900	22.5735	22.2512	0
26/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
26/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	24816.6000	24494.3200	24.8166	24.4943	0
26/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
26/01/2026	2037 On 07-May-26			Bond Future	8.5278	8.5752	102.1569	101.8289	144,596
26/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	3612.8600	3368.2200	3.6129	3.3682	1,500
26/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	410.7800	494.1100	0.4108	0.4941	0

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26/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	6514.3400	6219.5700	6.5143	6.2196	1,500
26/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	133.3900	166.5900	0.1334	0.1666	0
26/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	9942.2000	9625.5700	9.9422	9.6256	0
26/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	38.2500	49.5900	0.0383	0.0496	1,500
26/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	15057.6100	14731.4300	15.0576	14.7314	142
26/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	4.6500	6.4400	0.0047	0.0064	0
26/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	17076.1000	16748.6400	17.0761	16.7486	0
26/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	1.1000	1.6100	0.0011	0.0016	0
26/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	22609.2500	22281.2800	22.6093	22.2813	0
26/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	142
26/01/2026	2037 On 06-August-26			Bond Future	8.5805	8.6298	99.7228	99.3889	2,539
26/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	9415.0900	9116.3200	9.4151	9.1163	2,541
26/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	245.0700	280.1900	0.2451	0.2802	0
26/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	13212.1000	12894.6900	13.2121	12.8947	0
26/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	104.4900	120.9700	0.1045	0.1210	2,541
26/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	16418.9900	16090.6800	16.4190	16.0907	0
26/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	28.6800	34.2600	0.0287	0.0343	2,541
26/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	18546.1800	18214.6200	18.5462	18.2146	0
26/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	10.3600	12.6900	0.0104	0.0127	0
26/01/2026	2037 On 05-November-26			Bond Future	8.6341	8.6852	101.4350	101.0951	0
26/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	6218.9600	5965.8600	6.2190	5.9659	4,490
26/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	912.3400	999.1200	0.9123	0.9991	0
26/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	10322.6500	10025.7100	10.3227	10.0257	0
26/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	404.8300	447.7700	0.4048	0.4478	4,490
26/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	12413.8500	12104.4800	12.4139	12.1045	0
26/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	276.4400	306.9500	0.2764	0.3070	0
26/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	13516.7300	13201.4800	13.5167	13.2015	0
26/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	215.0200	239.6500	0.2150	0.2397	4,490
26/01/2026	2037 On 04-February-27			Bond Future	8.6984	8.7516	98.9016	98.5556	0
26/01/2026	2037 On 04-February-27	8.44	Call	Bond Future	1856.4500	1728.0000	1.8565	1.7280	4,490
26/01/2026	2037 On 04-February-27	8.44	Put	Bond Future	3561.2900	3778.8100	3.5613	3.7788	0
26/01/2026	2037 On 04-February-27	9.31	Call	Bond Future	5404.3700	5173.6800	5.4044	5.1737	0
26/01/2026	2037 On 04-February-27	9.31	Put	Bond Future	1519.3300	1634.6100	1.5193	1.6346	4,490
26/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	6374.1900	6126.9800	6.3742	6.1270	0

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26/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1262.7500	1361.5100	1.2628	1.3615	0
26/01/2026	2037 On 04-February-27	9.81	Call	Bond Future	7874.9300	7607.2800	7.8749	7.6073	0
26/01/2026	2037 On 04-February-27	9.81	Put	Bond Future	963.2000	1041.5200	0.9632	1.0415	4,490
26/01/2026	2038 On 05-February-26			Bond Future	156.0750	155.1326	156.0750	155.1326	1,637
26/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	12874.9700	11932.6300	12.8750	11.9326	0
26/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2038 On 07-May-26			Bond Future	158.8531	157.8940	158.8531	157.8940	2,575
26/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	14323.1400	13363.9800	14.3231	13.3640	0
26/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2038 On 06-August-26			Bond Future	159.5404	158.5637	159.5404	158.5637	0
26/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	14820.3800	13843.6900	14.8204	13.8437	0
26/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2038 On 05-November-26			Bond Future	162.3183	161.3241	162.3183	161.3241	0
26/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	16008.3000	15014.1100	16.0083	15.0141	0
26/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2038 On 04-February-27			Bond Future	162.8949	161.8829	162.8949	161.8829	0
26/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	9064.8800	8052.9100	9.0649	8.0529	0
26/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2040 On 05-February-26			Bond Future	8.8424	8.8832	101.4936	101.1681	70,559
26/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	1699.1500	1456.0100	1.6992	1.4560	13,500
26/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	56.9100	139.2700	0.0569	0.1393	0
26/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	2813.9800	2512.3800	2.8140	2.5124	14,000
26/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	8.4600	32.3600	0.0085	0.0324	0
26/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	4327.1400	4004.8500	4.3271	4.0049	0
26/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	0.5000	3.7100	0.0005	0.0037	13,500
26/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	7269.4800	6944.0100	7.2695	6.9440	14,000
26/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	0
26/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	10360.1300	10034.6300	10.3601	10.0346	0
26/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	14,000
26/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	11109.7700	10784.2700	11.1098	10.7843	680
26/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	13761.1000	13435.6000	13.7611	13.4356	0
26/01/2026	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
26/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	16299.7900	15974.2900	16.2998	15.9743	0
26/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
26/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	18373.2300	18047.7300	18.3732	18.0477	0
26/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	20314.7100	19989.2100	20.3147	19.9892	475
26/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	27886.9200	27561.4200	27.8869	27.5614	0
26/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
26/01/2026	2040 On 07-May-26			Bond Future	8.8994	8.9415	103.2751	102.9438	19,368
26/01/2026	2040 On 07-May-26	8.65	Call	Bond Future	657.0800	581.4000	0.6571	0.5814	27,500
26/01/2026	2040 On 07-May-26	8.65	Put	Bond Future	2649.7600	2905.3200	2.6498	2.9053	0
26/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	12913.1100	12591.0200	12.9131	12.5910	1,460
26/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	33.5500	42.7000	0.0336	0.0427	0
26/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	15553.1100	15225.9200	15.5531	15.2259	0
26/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	13.0600	17.1100	0.0131	0.0171	0
26/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	18850.7900	18520.2900	18.8508	18.5203	0
26/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	1.8100	2.5500	0.0018	0.0026	0
26/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	19141.8500	18811.2400	19.1419	18.8112	0
26/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	1.4900	2.1200	0.0015	0.0021	1,460
26/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	20913.4800	20582.4500	20.9135	20.5825	0
26/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.4300	0.6400	0.0004	0.0006	0
26/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	21971.5800	21640.4500	21.9716	21.6405	0
26/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.1900	0.3000	0.0002	0.0003	1,460
26/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	23653.7600	23322.5500	23.6538	23.3226	0
26/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0500	0.0800	0.0001	0.0001	0
26/01/2026	2040 On 06-August-26			Bond Future	8.9583	9.0019	100.6104	100.2731	41,362
26/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	21187.8700	20852.9500	21.1879	20.8530	0
26/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	11.3400	13.6700	0.0113	0.0137	0
26/01/2026	2040 On 05-November-26			Bond Future	9.0173	9.0624	102.3378	101.9945	0
26/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	7433.3600	7172.0200	7.4334	7.1720	2,300
26/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	936.3700	1018.3400	0.9364	1.0183	0
26/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	11994.6800	11692.9800	11.9947	11.6930	0
26/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	430.3200	471.9300	0.4303	0.4719	2,300
26/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	14310.8300	13997.5000	14.3108	13.9975	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	298.6000	328.5800	0.2986	0.3286	0
26/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	15534.5000	15216.2900	15.5345	15.2163	0
26/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	244.7400	269.8400	0.2447	0.2698	2,300
26/01/2026	2040 On 04-February-27			Bond Future	9.0863	9.1330	99.5692	99.2197	0
26/01/2026	2040 On 04-February-27	8.78	Call	Bond Future	1939.3500	1817.0700	1.9394	1.8171	2,300
26/01/2026	2040 On 04-February-27	8.78	Put	Bond Future	4273.3300	4500.5400	4.2733	4.5005	0
26/01/2026	2040 On 04-February-27	9.67	Call	Bond Future	5995.1600	5764.4300	5.9952	5.7644	0
26/01/2026	2040 On 04-February-27	9.67	Put	Bond Future	1750.8000	1869.5600	1.7508	1.8696	2,300
26/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	7428.3000	7175.9200	7.4283	7.1759	0
26/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1375.4900	1472.6000	1.3755	1.4726	0
26/01/2026	2040 On 04-February-27	10.17	Call	Bond Future	8789.7200	8521.0400	8.7897	8.5210	0
26/01/2026	2040 On 04-February-27	10.17	Put	Bond Future	1110.5900	1191.4000	1.1106	1.1914	2,300
26/01/2026	2043 On 05-February-26			Bond Future	121.5499	121.2034	121.5499	121.2034	0
26/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	11889.8700	11543.3700	11.8899	11.5434	0
26/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2043 On 07-May-26			Bond Future	123.7136	123.3608	123.7136	123.3608	0
26/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	12013.6392	11660.8507	12.0136	11.6609	0
26/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0092	0.0207	0.0000	0.0000	0
26/01/2026	2043 On 06-August-26			Bond Future	123.1128	122.7533	123.1128	122.7533	0
26/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	12234.6180	11875.9852	12.2346	11.8760	0
26/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	1.8380	2.6552	0.0018	0.0027	0
26/01/2026	2043 On 05-November-26			Bond Future	125.2558	124.8899	125.2558	124.8899	0
26/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	12426.6447	12063.8346	12.4266	12.0638	0
26/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	10.8547	13.9846	0.0109	0.0140	0
26/01/2026	2043 On 04-February-27			Bond Future	124.5321	124.1592	124.5321	124.1592	0
26/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	7260.1195	6938.5012	7.2601	6.9385	0
26/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	358.0495	409.2612	0.3580	0.4093	0
26/01/2026	2044 On 05-February-26			Bond Future	9.0725	9.1032	97.4039	97.1404	48,214
26/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	7503.6400	7240.2000	7.5036	7.2402	0
26/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	0.0000	0.0500	0.0000	0.0001	0
26/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	8033.6400	7770.1700	8.0336	7.7702	9,000
26/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
26/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	13964.6800	13701.1900	13.9647	13.7012	9,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	16282.4500	16018.9600	16.2825	16.0190	0
26/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
26/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	17561.4000	17297.9100	17.5614	17.2979	0
26/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
26/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	17876.1200	17612.6300	17.8761	17.6126	0
26/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
26/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	18251.1900	17987.7000	18.2512	17.9877	0
26/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2044 On 07-May-26		Call	Bond Future	1733.3200	1647.4800	1.7333	1.6475	0
26/01/2026	2044 On 07-May-26			Bond Future	9.1297	9.1613	99.1136	98.8454	104,142
26/01/2026	2044 On 07-May-26		Put	Bond Future	2619.7600	2802.0600	2.6198	2.8021	0
26/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	7225.9500	6998.2300	7.2260	6.9982	0
26/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	245.1200	285.5400	0.2451	0.2855	15,000
26/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	19165.4500	18898.4900	19.1655	18.8985	0
26/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	3.6400	4.8200	0.0036	0.0048	0
26/01/2026	2044 On 06-August-26			Bond Future	9.1886	9.2213	96.4997	96.2267	7,681
26/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	22185.3500	21914.8300	22.1854	21.9148	0
26/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	15.1900	17.7000	0.0152	0.0177	0
26/01/2026	2044 On 05-November-26			Bond Future	9.2473	9.2810	98.1566	97.8786	0
26/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	15546.3400	15296.0700	15.5463	15.2961	0
26/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	362.7600	390.4900	0.3628	0.3905	0
26/01/2026	2044 On 04-February-27			Bond Future	9.3148	9.3496	95.4421	95.1591	0
26/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	8148.1800	7945.1500	8.1482	7.9452	0
26/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1474.9700	1554.9900	1.4750	1.5550	0
26/01/2026	2046 On 05-February-26			Bond Future	139.7306	138.3050	139.7306	138.3050	4,439
26/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	18080.6200	16654.9500	18.0806	16.6550	0
26/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2046 On 07-May-26			Bond Future	139.9322	138.4811	139.9322	138.4811	18,062
26/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	14982.1600	13531.0700	14.9822	13.5311	0
26/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2046 On 06-August-26			Bond Future	142.4671	140.9894	142.4671	140.9894	0
26/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	20087.0900	18609.3600	20.0871	18.6094	0
26/01/2026	2046 On 06-August-26	122.38	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
26/01/2026	2046 On 05-November-26			Bond Future	142.6290	141.1252	142.6290	141.1252	0
26/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	17148.9800	15645.2200	17.1490	15.6452	0
26/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2046 On 04-February-27			Bond Future	145.0863	143.5561	145.0863	143.5561	0
26/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	13996.3100	12466.0900	13.9963	12.4661	0
26/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2050 On 05-February-26			Bond Future	139.5026	139.7455	139.5026	139.7455	2,608
26/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	16682.5500	16925.4900	16.6826	16.9255	0
26/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2050 On 07-May-26			Bond Future	141.9858	142.2329	141.9858	142.2329	15,887
26/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	17915.8400	18162.8500	17.9158	18.1629	0
26/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2050 On 06-August-26			Bond Future	142.1177	142.3691	142.1177	142.3691	0
26/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	18847.6700	19099.0700	18.8477	19.0991	0
26/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2050 On 05-November-26			Bond Future	144.5920	144.8475	144.5920	144.8475	0
26/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	20752.0000	21007.5100	20.7520	21.0075	0
26/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	2050 On 04-February-27			Bond Future	144.6088	144.8680	144.6088	144.8680	0
26/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	12218.8100	12477.9900	12.2188	12.4780	0
26/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	AL37 On 05-February-26			Index Future	1273.2660	1270.4630	1273.2660	1,270.4630	0
26/01/2026	AL37 On 07-May-26			Index Future	1295.6150	1292.7630	1295.6150	1,292.7630	0
26/01/2026	AL37 On 06-August-26			Index Future	1318.5260	1315.6190	1318.5260	1,315.6190	0
26/01/2026	AL37 On 05-November-26			Index Future	1341.4490	1338.4830	1341.4490	1,338.4830	0
26/01/2026	AL37 On 04-February-27			Index Future	1364.2890	1361.2610	1364.2890	1,361.2610	0
26/01/2026	AL7T On 05-February-26			Index Future	1648.5030	1643.6460	1648.5030	1,643.6460	0
26/01/2026	AL7T On 07-May-26			Index Future	1677.4390	1672.4960	1677.4390	1,672.4960	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2026	AL7T On 06-August-26			Index Future	1707.1010	1702.0660	1707.1010	1,702.0660	0
26/01/2026	AL7T On 05-November-26			Index Future	1736.7800	1731.6460	1736.7800	1,731.6460	0
26/01/2026	AL7T On 04-February-27			Index Future	1766.3510	1761.1140	1766.3510	1,761.1140	0
26/01/2026	ALBI On 05-February-26			Index Future	1389.1500	1385.4970	1389.1500	1,385.4970	66
26/01/2026	ALBI On 07-May-26			Index Future	1413.5330	1409.8160	1413.5330	1,409.8160	13
26/01/2026	ALBI On 06-August-26			Index Future	1438.5290	1434.7420	1438.5290	1,434.7420	0
26/01/2026	ALBI On 05-November-26			Index Future	1463.5390	1459.6760	1463.5390	1,459.6760	0
26/01/2026	ALBI On 04-February-27			Index Future	1488.4570	1484.5160	1488.4570	1,484.5160	0
26/01/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/01/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/01/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C253 On 31-March-53			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
26/01/2026	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/01/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	ES33 On 05-February-26			Bond Future	8.6190	8.6600	96.9134	96.6974	0
26/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	13717.9600	13501.9500	13.7180	13.5020	0
26/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	ES33 On 07-May-26			Bond Future	8.6818	8.7247	94.8460	94.6261	0
26/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13965.4800	13745.6000	13.9655	13.7456	0
26/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	ES33 On 06-August-26			Bond Future	8.7455	8.7905	96.5640	96.3400	0
26/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14695.3400	14471.3800	14.6953	14.4714	0
26/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	ES33 On 05-November-26			Bond Future	8.8226	8.8697	94.4537	94.2256	0
26/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9125.2900	8897.2100	9.1253	8.8972	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	ES33 On 04-February-27			Bond Future	8.9175	8.9671	96.0792	95.8469	0
26/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3582.6700	3350.3300	3.5827	3.3503	0
26/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	ES42 On 05-February-26			Bond Future	9.2632	9.3091	96.1592	95.7967	0
26/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	17559.4400	17197.0100	17.5594	17.1970	0
26/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	ES42 On 07-May-26			Bond Future	9.3250	9.3724	93.6067	93.2379	0
26/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	18965.2800	18596.4400	18.9653	18.5964	0
26/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	ES42 On 06-August-26			Bond Future	9.3863	9.4352	95.3020	94.9264	0
26/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	20827.6600	20452.0700	20.8277	20.4521	0
26/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	ES42 On 05-November-26			Bond Future	9.4537	9.5043	92.6975	92.3151	0
26/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14732.6500	14350.2700	14.7327	14.3503	0
26/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	ES42 On 04-February-27			Bond Future	9.5299	9.5822	94.2913	93.9019	0
26/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5431.3400	5042.0000	5.4313	5.0420	0
26/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	GOVI On 05-February-26			GOVI	1363.2680	1359.7610	1363.2680	1,359.7610	24
26/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2132680.0000	2097610.0000	213.2680	209.7610	0
26/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	GOVI On 07-May-26			GOVI	1387.1970	1383.6280	1387.1970	1,383.6280	618
26/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2101970.0000	2066280.0000	210.1970	206.6280	0
26/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	GOVI On 06-August-26			GOVI	1411.7270	1408.0920	1411.7270	1,408.0920	0
26/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2227270.0000	2190920.0000	222.7270	219.0920	0
26/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	GOVI On 05-November-26			GOVI	1436.2710	1432.5620	1436.2710	1,432.5620	0
26/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1592710.0000	1555620.0000	159.2710	155.5620	0
26/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	GOVI On 04-February-27			GOVI	1460.7250	1456.9410	1460.7250	1,456.9410	0
26/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	917250.0000	879410.0000	91.7250	87.9410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/01/2026	I258 On 05-February-26			Bond Future	125.4904	125.4960	125.4904	125.4960	0
26/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	13840.3600	13846.0100	13.8404	13.8460	0
26/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	I258 On 07-May-26			Bond Future	127.7242	127.7300	127.7242	127.7300	0
26/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	13995.0180	14000.9157	13.9950	14.0009	0
26/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.7880	0.9457	0.0008	0.0009	0
26/01/2026	I258 On 06-August-26			Bond Future	127.1960	127.2016	127.1960	127.2016	0
26/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	14272.2474	14279.3798	14.2722	14.2794	0
26/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	26.2674	27.7698	0.0263	0.0278	0
26/01/2026	I258 On 05-November-26			Bond Future	129.4102	129.4156	129.4102	129.4156	0
26/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	14552.0766	14560.0924	14.5521	14.5601	0
26/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	91.8366	94.5324	0.0918	0.0945	0
26/01/2026	I258 On 04-February-27			Bond Future	128.7582	128.7631	128.7582	128.7631	0
26/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	10521.5290	10534.0065	10.5215	10.5340	0
26/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	663.3590	670.9565	0.6634	0.6710	0
26/01/2026	IGOV On 05-February-26			Index Future	430.5690	429.4890	430.5690	429.4890	227
26/01/2026	IGOV On 07-May-26			Index Future	438.2340	437.1340	438.2340	437.1340	23
26/01/2026	IGOV On 06-August-26			Index Future	446.0880	444.9680	446.0880	444.9680	0
26/01/2026	IGOV On 05-November-26			Index Future	453.9470	452.8030	453.9470	452.8030	0
26/01/2026	IGOV On 04-February-27			Index Future	461.7780	460.6100	461.7780	460.6100	0
26/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
26/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
26/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/01/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
26/01/2026	R033 On 05-February-26			Bond Future	7.8050	7.8658	115.4718	115.1201	4,359
26/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	14262.0500	13910.3000	14.2621	13.9103	0
26/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R033 On 07-May-26			Bond Future	7.8399	7.9038	112.4571	112.0992	9,452
26/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	13198.0600	12848.8100	13.1981	12.8488	0
26/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	29.1900	37.8100	0.0292	0.0378	0
26/01/2026	R033 On 06-August-26			Bond Future	7.8740	7.9412	114.4668	114.1024	0
26/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	12271.9400	11941.9800	12.2719	11.9420	0
26/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	259.4100	293.8900	0.2594	0.2939	0
26/01/2026	R033 On 05-November-26			Bond Future	7.9177	7.9884	111.3934	111.0225	0
26/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	8016.0000	7728.4500	8.0160	7.7285	0
26/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	899.4800	982.8600	0.8995	0.9829	0
26/01/2026	R033 On 04-February-27			Bond Future	7.9752	8.0499	113.2848	112.9071	0
26/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	5373.9200	5138.5300	5.3739	5.1385	0
26/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2020.0900	2162.3400	2.0201	2.1623	0
26/01/2026	R035 On 05-February-26			Bond Future	8.1110	8.1568	108.8204	108.5224	21,846
26/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	2189.1500	1914.9800	2.1892	1.9150	0
26/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	8.1100	31.9400	0.0081	0.0319	0
26/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	3378.2700	3083.6900	3.3783	3.0837	350
26/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	0.5200	3.9400	0.0005	0.0039	0
26/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	4679.3500	4381.6500	4.6794	4.3817	0
26/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	0.0200	0.3200	0.0000	0.0003	0
26/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	6441.0800	6143.0900	6.4411	6.1431	0
26/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	350
26/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	7098.7000	6800.7000	7.0987	6.8007	0
26/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	16,000
26/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	9384.2600	9086.2600	9.3843	9.0863	0
26/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	12378.7200	12080.7200	12.3787	12.0807	250
26/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	13856.5000	13558.5000	13.8565	13.5585	2,000
26/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	15090.7200	14792.7200	15.0907	14.7927	0
26/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
26/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	15725.8300	15427.8300	15.7258	15.4278	0
26/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	16511.3300	16213.3300	16.5113	16.2133	2,000
26/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	16822.9500	16524.9500	16.8230	16.5250	0
26/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	17697.9200	17399.9200	17.6979	17.3999	0
26/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
26/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	23879.4400	23581.4400	23.8794	23.5814	0
26/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
26/01/2026	R035 On 07-May-26			Bond Future	8.1501	8.1978	106.2304	105.9272	93,193
26/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1757.1800	1594.2900	1.7572	1.5943	1,000
26/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	870.1500	1010.4800	0.8702	1.0105	0
26/01/2026	R035 On 07-May-26	8.55	Call	Bond Future	2982.1200	2768.9300	2.9821	2.7689	0
26/01/2026	R035 On 07-May-26	8.55	Put	Bond Future	471.9700	562.0000	0.4720	0.5620	16,000
26/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	4248.5300	4003.3400	4.2485	4.0033	1,000
26/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	269.3000	327.3300	0.2693	0.3273	0
26/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	6531.1700	6254.7000	6.5312	6.2547	0
26/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	105.3900	132.1400	0.1054	0.1321	1,000
26/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	9004.2700	8712.4300	9.0043	8.7124	250
26/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	38.7100	50.0900	0.0387	0.0501	0
26/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	9116.0000	8823.7300	9.1160	8.8237	200
26/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	37.0500	48.0000	0.0371	0.0480	0
26/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	9394.8400	9101.5700	9.3948	9.1016	350
26/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	33.1900	43.1400	0.0332	0.0431	0
26/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	11761.4700	11462.7300	11.7615	11.4627	0
26/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	13.4500	17.9300	0.0135	0.0179	250
26/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	11870.0000	11571.1100	11.8700	11.5711	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	12.9100	17.2400	0.0129	0.0172	200
26/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	12140.7100	11841.4400	12.1407	11.8414	0
26/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	11.6900	15.6400	0.0117	0.0156	350
26/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	14427.1900	14125.0100	14.4272	14.1250	0
26/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	2.4600	3.5000	0.0025	0.0035	250
26/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	14531.9300	14229.6800	14.5319	14.2297	0
26/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	2.2700	3.2400	0.0023	0.0032	200
26/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	14793.1500	14490.7400	14.7932	14.4907	0
26/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	1.8600	2.6700	0.0019	0.0027	350
26/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	15571.1400	15268.3900	15.5711	15.2684	0
26/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.9900	1.4600	0.0010	0.0015	0
26/01/2026	R035 On 06-August-26			Bond Future	8.1893	8.2390	108.1290	107.8202	56
26/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	2123.1700	1967.2700	2.1232	1.9673	1,000
26/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1498.6600	1651.5500	1.4987	1.6516	0
26/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3980.1100	3766.5700	3.9801	3.7666	350
26/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	802.2300	897.4800	0.8022	0.8975	0
26/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	4368.5000	4146.4200	4.3685	4.1464	1,000
26/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	713.5300	800.2400	0.7135	0.8002	0
26/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	6087.3100	5836.4200	6.0873	5.8364	200
26/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	437.0600	494.9600	0.4371	0.4950	0
26/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	6503.1300	6247.0200	6.5031	6.2470	0
26/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	390.9000	443.5800	0.3909	0.4436	350
26/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	6555.3000	6298.5700	6.5553	6.2986	250
26/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	385.5300	437.5900	0.3855	0.4376	0
26/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	7443.1900	7176.7400	7.4432	7.1767	0
26/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	301.7700	344.1100	0.3018	0.3441	1,000
26/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	8706.4500	8429.2700	8.7065	8.4293	0
26/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	214.5700	246.1800	0.2146	0.2462	200
26/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	9128.6900	8848.6100	9.1287	8.8486	0
26/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	192.1200	220.8300	0.1921	0.2208	350
26/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	9181.4700	8901.0500	9.1815	8.9011	0
26/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	189.5000	217.8700	0.1895	0.2179	250
26/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	11337.1600	11045.9000	11.3372	11.0459	0
26/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	109.7700	127.3000	0.1098	0.1273	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	11806.8000	11513.8500	11.8068	11.5139	0
26/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	97.9400	113.7800	0.0979	0.1138	250
26/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	16061.7000	15755.8900	16.0617	15.7559	0
26/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	13.4800	16.4600	0.0135	0.0165	0
26/01/2026	R035 On 05-November-26			Bond Future	8.2394	8.2913	105.4880	105.1736	0
26/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	4317.1000	4100.8600	4.3171	4.1009	200
26/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	982.4700	1080.5800	0.9825	1.0806	0
26/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	6732.1900	6476.9600	6.7322	6.4770	0
26/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	539.2400	598.3600	0.5392	0.5984	200
26/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	9246.9200	8968.0400	9.2469	8.9680	0
26/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	300.2300	335.7000	0.3002	0.3357	200
26/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	10410.3800	10124.1300	10.4104	10.1241	0
26/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	230.9000	259.0000	0.2309	0.2590	0
26/01/2026	R035 On 04-February-27			Bond Future	8.3020	8.3562	107.2801	106.9601	0
26/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	5220.8000	4994.5000	5.2208	4.9945	0
26/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1085.5700	1179.3000	1.0856	1.1793	0
26/01/2026	R038 On 05-February-26			Bond Future	8.6023	8.6482	120.8632	120.4833	3,471
26/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	20577.8900	20198.0200	20.5779	20.1980	0
26/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R038 On 07-May-26			Bond Future	8.6557	8.7032	117.5020	117.1154	3,115
26/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	19654.4400	19268.6200	19.6544	19.2686	0
26/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	1.6600	2.4100	0.0017	0.0024	0
26/01/2026	R038 On 06-August-26			Bond Future	8.7093	8.7587	119.6018	119.2083	0
26/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	21261.5500	20871.5700	21.2616	20.8716	0
26/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	16.6400	20.2200	0.0166	0.0202	0
26/01/2026	R038 On 05-November-26			Bond Future	8.7699	8.8212	116.1756	115.7750	0
26/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	14207.7300	13836.7700	14.2077	13.8368	0
26/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	238.0600	267.7200	0.2381	0.2677	0
26/01/2026	R038 On 04-February-27			Bond Future	8.8411	8.8944	118.1480	117.7401	0
26/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	7071.2400	6781.5200	7.0712	6.7815	0
26/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1448.6400	1566.7700	1.4486	1.5668	0
26/01/2026	R053 On 05-February-26			Bond Future	8.8762	8.9118	132.2572	131.8093	9,707
26/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	26923.4100	26475.5000	26.9234	26.4755	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R053 On 07-May-26			Bond Future	8.9212	8.9579	128.7191	128.2632	73,936
26/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	27947.5300	27493.0400	27.9475	27.4930	0
26/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	3.6300	4.9700	0.0036	0.0050	0
26/01/2026	R053 On 06-August-26			Bond Future	8.9660	9.0038	131.0193	130.5552	0
26/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	31927.5000	31467.0700	31.9275	31.4671	0
26/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	19.4900	23.1200	0.0195	0.0231	0
26/01/2026	R053 On 05-November-26			Bond Future	9.0151	9.0540	127.4113	126.9390	0
26/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	23059.1200	22625.0900	23.0591	22.6251	0
26/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	423.5600	461.8700	0.4236	0.4619	0
26/01/2026	R053 On 04-February-27			Bond Future	9.0711	9.1111	129.5745	129.0937	0
26/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	12286.6200	11931.5100	12.2866	11.9315	0
26/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	1985.3900	2111.0100	1.9854	2.1110	0
26/01/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
26/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	26.0800	29.7400	0.0261	0.0297	0
26/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	26.0800	29.7400	0.0261	0.0297	0
26/01/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
26/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	82.9500	84.1800	0.0830	0.0842	0
26/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	82.9500	84.1800	0.0830	0.0842	0
26/01/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
26/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	78.0000	78.6100	0.0780	0.0786	0
26/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	78.0000	78.6100	0.0780	0.0786	0
26/01/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
26/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	46.9000	47.1500	0.0469	0.0472	0
26/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	46.9000	47.1500	0.0469	0.0472	0
26/01/2026	R202 On 05-February-26			Bond Future	293.0586	293.0718	293.0586	293.0718	378
26/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	15238.6300	15251.7900	15.2386	15.2518	0
26/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R202 On 07-May-26			Bond Future	298.2751	298.2888	298.2751	298.2888	772
26/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	20725.1100	20738.7500	20.7251	20.7388	0
26/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R202 On 06-August-26			Bond Future	298.2827	298.2960	298.2827	298.2960	253
26/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	19422.7000	19436.0300	19.4227	19.4360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R202 On 05-November-26			Bond Future	303.4764	303.4893	303.4764	303.4893	0
26/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	23016.3900	23029.2700	23.0164	23.0293	0
26/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R202 On 04-February-27			Bond Future	303.2326	303.2444	303.2326	303.2444	0
26/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	8502.6000	8514.4000	8.5026	8.5144	0
26/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R209 On 05-February-26			Bond Future	8.3159	8.3566	88.3072	88.0578	30,492
26/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	14295.3400	14045.9100	14.2953	14.0459	0
26/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R209 On 07-May-26			Bond Future	8.3587	8.4009	86.7068	86.4531	15,463
26/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	14538.0900	14284.7900	14.5381	14.2848	0
26/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	1.1000	1.5700	0.0011	0.0016	0
26/01/2026	R209 On 06-August-26			Bond Future	8.4015	8.4452	88.2564	87.9979	3,673
26/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	15601.1000	15344.9100	15.6011	15.3449	0
26/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	11.2000	13.4700	0.0112	0.0135	0
26/01/2026	R209 On 05-November-26			Bond Future	8.4510	8.4964	86.6229	86.3597	0
26/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	10293.5200	10056.2600	10.2935	10.0563	0
26/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	257.7300	283.6100	0.2577	0.2836	0
26/01/2026	R209 On 04-February-27			Bond Future	8.5106	8.5578	88.0943	87.8265	0
26/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	5243.8000	5051.8700	5.2438	5.0519	0
26/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1004.5300	1080.4400	1.0045	1.0804	0
26/01/2026	R210 On 05-February-26			Bond Future	258.1939	258.2058	258.1939	258.2058	424
26/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	5093.9200	5105.8000	5.0939	5.1058	0
26/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R210 On 07-May-26			Bond Future	259.3250	259.3370	259.3250	259.3370	918
26/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3925.0200	3937.0100	3.9250	3.9370	0
26/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R210 On 06-August-26			Bond Future	264.0225	264.0344	264.0225	264.0344	0
26/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4182.4600	4194.4300	4.1825	4.1944	0
26/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R210 On 05-November-26			Bond Future	265.1051	265.1165	265.1051	265.1165	0
26/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11775.1200	11786.4600	11.7751	11.7865	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R210 On 04-February-27			Bond Future	269.6732	269.6840	269.6732	269.6840	0
26/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3643.2300	3653.9500	3.6432	3.6540	0
26/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R213 On 05-February-26			Bond Future	7.4588	7.5146	101.2447	101.0164	13,597
26/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	9374.5100	9146.2100	9.3745	9.1462	0
26/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R213 On 07-May-26			Bond Future	7.4785	7.5377	99.4725	99.2402	68,794
26/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8630.1900	8399.0500	8.6302	8.3991	0
26/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	2.4600	3.6100	0.0025	0.0036	0
26/01/2026	R213 On 06-August-26			Bond Future	7.4957	7.5588	101.2503	101.0137	0
26/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7866.7000	7637.4000	7.8667	7.6374	0
26/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	32.5700	39.8300	0.0326	0.0398	0
26/01/2026	R213 On 05-November-26			Bond Future	7.5294	7.5968	99.4417	99.2008	0
26/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4509.7200	4306.2400	4.5097	4.3062	0
26/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	257.4100	294.8000	0.2574	0.2948	0
26/01/2026	R213 On 04-February-27			Bond Future	7.5809	7.6533	101.1316	100.8864	0
26/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2598.8300	2435.2900	2.5988	2.4353	0
26/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	724.0900	805.7800	0.7241	0.8058	0
26/01/2026	R214 On 05-February-26			Bond Future	8.8621	8.9079	83.4943	83.1713	9,749
26/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	14719.2100	14396.1800	14.7192	14.3962	0
26/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R214 On 07-May-26			Bond Future	8.9105	8.9577	81.6641	81.3354	35,148
26/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	15723.3800	15395.7500	15.7234	15.3958	0
26/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	2.6900	3.8000	0.0027	0.0038	0
26/01/2026	R214 On 06-August-26			Bond Future	8.9596	9.0082	83.1236	82.7889	0
26/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	17514.9700	17183.8000	17.5150	17.1838	0
26/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	17.1600	20.7000	0.0172	0.0207	0
26/01/2026	R214 On 05-November-26			Bond Future	9.0159	9.0660	81.2569	80.9163	0
26/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	12185.1000	11875.0100	12.1851	11.8750	0
26/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	279.2700	309.8100	0.2793	0.3098	0
26/01/2026	R214 On 04-February-27			Bond Future	9.0813	9.1331	82.6375	82.2909	0
26/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	6484.2500	6233.9800	6.4843	6.2340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1238.2400	1334.5700	1.2382	1.3346	0
26/01/2026	R248 On 05-February-26			Bond Future	9.0221	9.0478	101.3464	101.1077	45,840
26/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	131.0900	135.0500	0.1311	0.1351	1,940
26/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	1277.7400	1520.3900	1.2777	1.5204	0
26/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	3424.0500	3200.5800	3.4241	3.2006	1,940
26/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	5.9600	21.1800	0.0060	0.0212	0
26/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	4291.8400	4058.5900	4.2918	4.0586	0
26/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	1.3800	6.8200	0.0014	0.0068	0
26/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	5574.9100	5337.2600	5.5749	5.3373	12,500
26/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	0.1400	1.1800	0.0001	0.0012	0
26/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	7652.5700	7413.9400	7.6526	7.4139	0
26/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	0.0000	0.0600	0.0000	0.0001	1,940
26/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	8462.3900	8223.7200	8.4624	8.2237	0
26/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
26/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	12188.2800	11949.5900	12.1883	11.9496	0
26/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	19038.8600	18800.1700	19.0389	18.8002	0
26/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R248 On 07-May-26			Bond Future	9.0706	9.0971	98.6887	98.4457	264,007
26/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	20212.5800	19970.8900	20.2126	19.9709	0
26/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	4.2200	5.4700	0.0042	0.0055	0
26/01/2026	R248 On 06-August-26			Bond Future	9.1198	9.1470	100.4524	100.2050	0
26/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	23619.9400	23375.1300	23.6199	23.3751	0
26/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	16.7900	19.3000	0.0168	0.0193	0
26/01/2026	R248 On 05-November-26			Bond Future	9.1753	9.2034	97.7428	97.4910	0
26/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	16879.9800	16653.0600	16.8800	16.6531	0
26/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	362.0000	386.8700	0.3620	0.3869	0
26/01/2026	R248 On 04-February-27			Bond Future	9.2391	9.2680	99.4031	99.1468	0
26/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	8945.4800	8765.0300	8.9455	8.7650	0
26/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1682.5500	1758.4500	1.6826	1.7585	0
26/01/2026	R2R9 On 05-February-26			Bond Future	8.7324	8.7783	112.4136	112.0385	0
26/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	99423.0800	99047.9200	99.4231	99.0479	0
26/01/2026	R2R9 On 05-February-26	102.99	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
26/01/2026	R2R9 On 07-May-26			Bond Future	8.7868	8.8343	109.4092	109.0275	0
26/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	98559.5200	98177.8200	98.5595	98.1778	0
26/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R2R9 On 06-August-26			Bond Future	8.8416	8.8908	111.3644	110.9757	0
26/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98244.9100	97856.2400	98.2449	97.8562	0
26/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R2R9 On 05-November-26			Bond Future	8.9029	8.9539	108.3007	107.9051	0
26/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97330.6400	96935.0700	97.3306	96.9351	0
26/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R2R9 On 04-February-27			Bond Future	8.9741	9.0269	110.1395	109.7368	0
26/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7569.8100	7255.3000	7.5698	7.2553	0
26/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	882.8400	971.0700	0.8828	0.9711	0
26/01/2026	R4R2 On 05-February-26			Bond Future	8.9627	9.0035	113.4942	113.1254	1,932
26/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	100218.9900	99850.1200	100.2190	99.8501	0
26/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R4R2 On 07-May-26			Bond Future	9.0193	9.0614	110.3828	110.0075	1,994
26/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	99293.6900	98918.3800	99.2937	98.9184	0
26/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R4R2 On 06-August-26			Bond Future	9.0762	9.1198	112.3554	111.9732	0
26/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	98938.1200	98555.8900	98.9381	98.5559	0
26/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R4R2 On 05-November-26			Bond Future	9.1389	9.1840	109.1827	108.7937	0
26/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97960.1500	97571.1200	97.9602	97.5711	0
26/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2026	R4R2 On 04-February-27			Bond Future	9.2106	9.2572	111.0363	110.6403	0
26/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8422.4900	8114.1700	8.4225	8.1142	0
26/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	994.5400	1082.2500	0.9945	1.0823	0
26/01/2026	RR87 On 05-February-26			Bond Future	6.8576	6.8727	105.3230	105.3120	0
26/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	48.0001	43.4102	0.0480	0.0434	0
26/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	9.8801	16.2602	0.0099	0.0163	0
26/01/2026	RR87 On 07-May-26			Bond Future	6.7458	6.7672	103.0611	103.0489	0
26/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	93.1346	87.3424	0.0931	0.0873	0
26/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	56.7646	63.1124	0.0568	0.0631	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2026	RR87 On 06-August-26			Bond Future	6.4458	6.4825	101.1598	101.1467	0
26/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	89.0728	82.4491	0.0891	0.0824	0
26/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	59.1928	65.6191	0.0592	0.0656	0
26/01/2026	RR87 On 05-November-26			Bond Future	5.2187	5.3364	102.8968	102.8833	0
26/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	28.3608	21.8049	0.0284	0.0218	0
26/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	22.4608	29.4249	0.0225	0.0294	0
26/01/2026	RR88 On 05-February-26			Bond Future	6.8724	6.8773	108.6098	108.6016	0
26/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	88.9449	94.5564	0.0889	0.0946	0
26/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	59.2549	73.1064	0.0593	0.0731	0
26/01/2026	RR88 On 07-May-26			Bond Future	6.8366	6.8424	106.3790	106.3703	0
26/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	219.1323	217.9357	0.2191	0.2179	0
26/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	213.9723	221.5257	0.2140	0.2215	0
26/01/2026	RR88 On 06-August-26			Bond Future	6.7733	6.7802	105.3670	105.3586	0
26/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	312.0236	310.0790	0.3120	0.3101	0
26/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	291.7836	298.2590	0.2918	0.2983	0
26/01/2026	RR88 On 05-November-26			Bond Future	6.7090	6.7179	106.5980	106.5887	0
26/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	311.3072	308.2984	0.3113	0.3083	0
26/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	310.2972	316.5984	0.3103	0.3166	0
26/01/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/01/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0