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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
30/01/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	2029 On 05-February-26			Bond Future	145.6776	145.7385	145.6776	145.7385	1,419
30/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	5567.5500	5628.5400	5.5676	5.6285	0
30/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2029 On 07-May-26			Bond Future	146.8220	146.8782	146.8220	146.8782	3,466
30/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	5001.9500	5058.2000	5.0020	5.0582	0
30/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2029 On 06-August-26			Bond Future	149.4744	149.5396	149.4744	149.5396	0
30/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	5374.3800	5439.6400	5.3744	5.4396	0
30/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2029 On 05-November-26			Bond Future	150.6054	150.6694	150.6054	150.6694	0
30/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	3045.4300	3109.3600	3.0454	3.1094	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2029 On 04-February-27			Bond Future	153.2395	153.2684	153.2395	153.2684	0
30/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	3519.4500	3548.3700	3.5195	3.5484	0
30/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2030 On 05-February-26			Bond Future	7.1910	7.1309	102.9703	103.1786	51,063
30/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7591.4000	7799.7600	7.5914	7.7998	0
30/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2030 On 07-May-26			Bond Future	7.2012	7.1377	104.7818	104.9897	154,661
30/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	521.2100	696.1800	0.5212	0.6962	1,000
30/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	492.6000	459.6800	0.4926	0.4597	0
30/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1761.8100	1976.2300	1.7618	1.9762	1,000
30/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	116.2200	122.7500	0.1162	0.1228	0
30/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	2378.7700	2593.9900	2.3788	2.5940	0
30/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	63.3800	70.7100	0.0634	0.0707	1,000
30/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6855.1900	7063.5900	6.8552	7.0636	0
30/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.8900	1.4000	0.0009	0.0014	0
30/01/2026	2030 On 06-August-26			Bond Future	7.2109	7.1401	102.6400	102.8573	47,851
30/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	719.2800	914.7900	0.7193	0.9148	1,000
30/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	721.8900	700.1200	0.7219	0.7001	0
30/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1820.5500	2050.0700	1.8206	2.0501	1,000
30/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	304.6800	316.9200	0.3047	0.3169	0
30/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2730.2600	2963.9300	2.7303	2.9639	0
30/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	167.9300	184.3200	0.1679	0.1843	1,000
30/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5961.0100	6185.9400	5.9610	6.1859	0
30/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	24.7100	32.3600	0.0247	0.0324	0
30/01/2026	2030 On 05-November-26			Bond Future	7.2205	7.1444	104.4061	104.6248	0
30/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3478.0500	3686.3900	3.4781	3.6864	0
30/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	187.3600	176.9900	0.1874	0.1770	0
30/01/2026	2030 On 04-February-27			Bond Future	7.2388	7.1650	102.2007	102.3979	0
30/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	2052.7000	2208.5800	2.0527	2.2086	0
30/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	517.0200	475.7100	0.5170	0.4757	0
30/01/2026	2031 On 05-February-26			Bond Future	113.4838	113.4969	113.4838	113.4969	0
30/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	1723.7700	1736.9300	1.7238	1.7369	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2031 On 07-May-26			Bond Future	115.5085	115.5173	115.5085	115.5173	736
30/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	1685.3100	1709.1700	1.6853	1.7092	0
30/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	16.8400	31.8700	0.0168	0.0319	0
30/01/2026	2031 On 06-August-26			Bond Future	115.1810	115.1971	115.1810	115.1971	1,893
30/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	1477.6800	1539.5700	1.4777	1.5396	0
30/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	106.6600	152.4800	0.1067	0.1525	0
30/01/2026	2031 On 05-November-26			Bond Future	117.1901	117.2039	117.1901	117.2039	0
30/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	5700.1000	5714.1800	5.7001	5.7142	0
30/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0400	0.2600	0.0000	0.0003	0
30/01/2026	2031 On 04-February-27			Bond Future	116.7890	116.7771	116.7890	116.7771	0
30/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	1056.7700	1130.3500	1.0568	1.1304	0
30/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	447.7700	533.2100	0.4478	0.5332	0
30/01/2026	2032 On 05-February-26			Bond Future	7.6572	7.5873	105.8585	106.2025	21,722
30/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	11428.0900	11772.0200	11.4281	11.7720	0
30/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2032 On 07-May-26			Bond Future	7.6862	7.6134	103.5624	103.9082	160,667
30/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10859.5700	11205.8700	10.8596	11.2059	0
30/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.7000	1.2100	0.0007	0.0012	0
30/01/2026	2032 On 06-August-26			Bond Future	7.7161	7.6379	105.4079	105.7656	0
30/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	10305.4300	10669.0600	10.3054	10.6691	0
30/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	14.9300	20.8600	0.0149	0.0209	0
30/01/2026	2032 On 05-November-26			Bond Future	7.7544	7.6724	103.0646	103.4261	0
30/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	6176.0700	6529.2400	6.1761	6.5292	0
30/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	222.0500	213.6800	0.2221	0.2137	0
30/01/2026	2032 On 04-February-27			Bond Future	7.8022	7.7212	104.8419	105.1843	0
30/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3560.8500	3850.5700	3.5609	3.8506	0
30/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	751.5900	698.9300	0.7516	0.6989	0
30/01/2026	2033 On 05-February-26			Bond Future	143.4768	143.5854	143.4768	143.5854	304
30/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	10596.8100	10705.3900	10.5968	10.7054	0
30/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2033 On 07-May-26			Bond Future	144.4796	144.5844	144.4796	144.5844	11,491
30/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	9319.5800	9424.3700	9.3196	9.4244	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2033 On 06-August-26			Bond Future	147.0897	147.2043	147.0897	147.2043	0
30/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	12839.6700	12954.2600	12.8397	12.9543	0
30/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2033 On 05-November-26			Bond Future	148.0768	148.1909	148.0768	148.1909	0
30/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	10816.8300	10930.8800	10.8168	10.9309	0
30/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2033 On 04-February-27			Bond Future	150.6668	150.7473	150.6668	150.7473	0
30/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	7956.7500	8037.3200	7.9568	8.0373	0
30/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2037 On 05-February-26			Bond Future	8.3882	8.3035	101.0223	101.6277	52,283
30/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	8472.6300	9078.0000	8.4726	9.0780	0
30/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,500
30/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	11260.8700	11866.2400	11.2609	11.8662	0
30/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,500
30/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	14514.9100	15120.2800	14.5149	15.1203	0
30/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	15940.4700	16545.8400	15.9405	16.5458	1,970
30/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	17608.6200	18213.9900	17.6086	18.2140	0
30/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	18479.8000	19085.1700	18.4798	19.0852	0
30/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	18695.6200	19300.9900	18.6956	19.3010	1,030
30/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	21121.9600	21727.3300	21.1220	21.7273	0
30/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	23201.0600	23806.4300	23.2011	23.8064	0
30/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
30/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	25444.1900	26049.5600	25.4442	26.0496	0
30/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
30/01/2026	2037 On 07-May-26			Bond Future	8.4355	8.3483	102.7995	103.4115	161,335
30/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	4191.9000	4666.4500	4.1919	4.6665	1,500
30/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	347.1600	209.7700	0.3472	0.2098	0

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30/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	7130.6600	7699.3100	7.1307	7.6993	1,500
30/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	107.0500	63.7600	0.1071	0.0638	0
30/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	10574.9100	11175.8900	10.5749	11.1759	0
30/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	28.3000	17.3400	0.0283	0.0173	1,500
30/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	15696.7000	16309.4600	15.6967	16.3095	142
30/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	1.0800	1.9000	0.0011	0.0019	0
30/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	17717.8500	18330.0000	17.7179	18.3300	0
30/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.1900	0.4000	0.0002	0.0004	0
30/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	23251.9000	23863.8400	23.2519	23.8638	0
30/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
30/01/2026	2037 On 06-August-26			Bond Future	8.4854	8.3941	100.3718	101.0003	2,539
30/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	9983.7900	10604.2500	9.9838	10.6043	2,541
30/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	164.7300	156.6400	0.1647	0.1566	0
30/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	13809.7200	14451.0400	13.8097	14.4510	0
30/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	53.0700	65.8400	0.0531	0.0658	2,541
30/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	17050.3300	17684.6300	17.0503	17.6846	0
30/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	10.9800	16.7300	0.0110	0.0167	2,541
30/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	19188.1600	19819.1100	19.1882	19.8191	0
30/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	3.3000	5.7000	0.0033	0.0057	0
30/01/2026	2037 On 05-November-26			Bond Future	8.5350	8.4406	102.0987	102.7358	0
30/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	6690.1300	7263.4800	6.6901	7.2635	4,490
30/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	719.8100	656.1300	0.7198	0.6561	0
30/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	10880.9300	11504.8100	10.8809	11.5048	0
30/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	299.4100	286.2600	0.2994	0.2863	4,490
30/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	12983.4200	13632.7300	12.9834	13.6327	0
30/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	182.3100	194.5900	0.1823	0.1946	0
30/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	14089.0800	14752.5700	14.0891	14.7526	0
30/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	123.6700	150.1300	0.1237	0.1501	4,490
30/01/2026	2037 On 04-February-27			Bond Future	8.5914	8.4972	99.6029	100.2261	0
30/01/2026	2037 On 04-February-27	8.44	Call	Bond Future	2047.0200	2442.2000	2.0470	2.4422	4,490
30/01/2026	2037 On 04-February-27	8.44	Put	Bond Future	3050.5600	2822.5500	3.0506	2.8226	0
30/01/2026	2037 On 04-February-27	9.31	Call	Bond Future	5827.4200	6367.0100	5.8274	6.3670	0
30/01/2026	2037 On 04-February-27	9.31	Put	Bond Future	1241.0800	1157.4800	1.2411	1.1575	4,490
30/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	6832.1700	7393.3600	6.8322	7.3934	0

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30/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1019.4300	957.4300	1.0194	0.9574	0
30/01/2026	2037 On 04-February-27	9.81	Call	Bond Future	8368.5000	8962.3700	8.3685	8.9624	0
30/01/2026	2037 On 04-February-27	9.81	Put	Bond Future	755.4700	726.1500	0.7555	0.7262	4,490
30/01/2026	2038 On 05-February-26			Bond Future	158.8846	158.5793	158.8846	158.5793	1,625
30/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	15684.5800	15379.3000	15.6846	15.3793	0
30/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2038 On 07-May-26			Bond Future	161.7193	161.4022	161.7193	161.4022	2,587
30/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	17189.3200	16872.2300	17.1893	16.8722	0
30/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2038 On 06-August-26			Bond Future	162.4491	162.1358	162.4491	162.1358	0
30/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	17729.0800	17415.7500	17.7291	17.4158	0
30/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2038 On 05-November-26			Bond Future	165.2831	164.9608	165.2831	164.9608	0
30/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	18973.1300	18650.7800	18.9731	18.6508	0
30/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2038 On 04-February-27			Bond Future	165.9494	165.5838	165.9494	165.5838	0
30/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	12119.3700	11753.8200	12.1194	11.7538	0
30/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2040 On 05-February-26			Bond Future	8.7035	8.6188	102.6147	103.3059	65,872
30/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	2765.2400	3454.6600	2.7652	3.4547	13,500
30/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	1.9700	0.1600	0.0020	0.0002	0
30/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	3926.6300	4617.7800	3.9266	4.6178	14,000
30/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	0.0800	0.0000	0.0001	0.0000	0
30/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	5447.6700	6138.9000	5.4477	6.1389	0
30/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	13,500
30/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	8390.5100	9081.7400	8.3905	9.0817	14,000
30/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	11481.1600	12172.3900	11.4812	12.1724	0
30/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	14,000
30/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	12230.8000	12922.0300	12.2308	12.9220	0
30/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	14882.1300	15573.3600	14.8821	15.5734	0
30/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	17420.8200	18112.0500	17.4208	18.1121	0
30/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	19494.2600	20185.4900	19.4943	20.1855	0
30/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	21435.7400	22126.9700	21.4357	22.1270	475
30/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	29007.9500	29699.1800	29.0080	29.6992	0
30/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
30/01/2026	2040 On 07-May-26			Bond Future	8.7553	8.6684	104.4199	105.1192	56,354
30/01/2026	2040 On 07-May-26	8.65	Call	Bond Future	978.0000	1357.2800	0.9780	1.3573	27,500
30/01/2026	2040 On 07-May-26	8.65	Put	Bond Future	1825.8400	1505.8600	1.8258	1.5059	0
30/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	14038.4300	14736.5600	14.0384	14.7366	1,460
30/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	14.0300	12.9000	0.0140	0.0129	0
30/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	16687.8700	17388.9100	16.6879	17.3889	0
30/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	2.9800	4.7600	0.0030	0.0048	0
30/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	19994.0800	20693.6200	19.9941	20.6936	0
30/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.2600	0.5400	0.0003	0.0005	0
30/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	20285.4100	20984.9000	20.2854	20.9849	0
30/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.2100	0.4400	0.0002	0.0004	1,460
30/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	22057.9400	22757.2600	22.0579	22.7573	0
30/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0500	0.1100	0.0001	0.0001	0
30/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	23116.2500	23815.5400	23.1163	23.8155	0
30/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	1,460
30/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	24798.5500	25497.8200	24.7986	25.4978	0
30/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
30/01/2026	2040 On 06-August-26			Bond Future	8.8098	8.7192	101.7706	102.4879	41,362
30/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	22339.7400	23059.4700	22.3397	23.0595	0
30/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	3.0400	5.3800	0.0030	0.0054	0
30/01/2026	2040 On 05-November-26			Bond Future	8.8635	8.7702	103.5214	104.2489	0
30/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	8455.7900	9015.7900	8.4558	9.0158	2,300
30/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	775.1800	607.7500	0.7752	0.6078	0
30/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	13092.5900	13751.1700	13.0926	13.7512	0
30/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	344.6100	275.7600	0.3446	0.2758	2,300
30/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	15382.6100	16114.1800	15.3826	16.1142	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	186.7600	190.9000	0.1868	0.1909	0
30/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	16600.9400	17356.9400	16.6009	17.3569	0
30/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	127.5600	156.1300	0.1276	0.1561	2,300
30/01/2026	2040 On 04-February-27			Bond Future	8.9236	8.8303	100.7997	101.5144	0
30/01/2026	2040 On 04-February-27	8.78	Call	Bond Future	2486.4800	2787.4800	2.4865	2.7875	2,300
30/01/2026	2040 On 04-February-27	8.78	Put	Bond Future	3590.0200	3176.3000	3.5900	3.1763	0
30/01/2026	2040 On 04-February-27	9.67	Call	Bond Future	6952.7900	7421.6700	6.9528	7.4217	0
30/01/2026	2040 On 04-February-27	9.67	Put	Bond Future	1477.9900	1232.1500	1.4780	1.2322	2,300
30/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	8432.9800	8959.3300	8.4330	8.9593	0
30/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1149.7300	961.3600	1.1497	0.9614	0
30/01/2026	2040 On 04-February-27	10.17	Call	Bond Future	9824.8800	10397.1400	9.8249	10.3971	0
30/01/2026	2040 On 04-February-27	10.17	Put	Bond Future	915.3100	772.8500	0.9153	0.7729	2,300
30/01/2026	2043 On 05-February-26			Bond Future	123.0548	123.0687	123.0548	123.0687	0
30/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	13394.8200	13408.6900	13.3948	13.4087	0
30/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2043 On 07-May-26			Bond Future	125.2502	125.2595	125.2502	125.2595	0
30/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	13550.2000	13559.5006	13.5502	13.5595	0
30/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0006	0.0000	0.0000	0
30/01/2026	2043 On 06-August-26			Bond Future	124.6692	124.6862	124.6692	124.6862	0
30/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	13789.2527	13806.6874	13.7893	13.8067	0
30/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0727	0.4474	0.0001	0.0004	0
30/01/2026	2043 On 05-November-26			Bond Future	126.8437	126.8584	126.8437	126.8584	0
30/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	14004.9031	14022.2828	14.0049	14.0223	0
30/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	1.2531	3.9328	0.0013	0.0039	0
30/01/2026	2043 On 04-February-27			Bond Future	126.1752	126.1623	126.1752	126.1623	0
30/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	8677.1421	8733.9403	8.6771	8.7339	0
30/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	131.9321	201.6403	0.1319	0.2016	0
30/01/2026	2044 On 05-February-26			Bond Future	8.9235	8.8339	98.6976	99.4883	47,601
30/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	8797.3900	9588.0500	8.7974	9.5881	0
30/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	9327.3900	10118.0500	9.3274	10.1181	9,000
30/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	15258.4300	16049.0900	15.2584	16.0491	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
30/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	17576.2000	18366.8600	17.5762	18.3669	0
30/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
30/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	18855.1500	19645.8100	18.8552	19.6458	0
30/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
30/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	19169.8700	19960.5300	19.1699	19.9605	0
30/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
30/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	19544.9400	20335.6000	19.5449	20.3356	0
30/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2044 On 07-May-26		Call	Bond Future	2174.2100	2811.6100	2.1742	2.8116	0
30/01/2026	2044 On 07-May-26			Bond Future	8.9757	8.8838	100.4339	101.2345	104,726
30/01/2026	2044 On 07-May-26		Put	Bond Future	1740.2800	1577.1200	1.7403	1.5771	0
30/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	8430.7300	9199.3300	8.4307	9.1993	0
30/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	129.5300	97.5700	0.1295	0.0976	15,000
30/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	20482.8400	21283.8400	20.4828	21.2838	0
30/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.6600	1.1000	0.0007	0.0011	0
30/01/2026	2044 On 06-August-26			Bond Future	9.0303	8.9350	97.8388	98.6591	7,681
30/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	23513.7800	24336.6100	23.5138	24.3366	0
30/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	4.5400	7.0600	0.0045	0.0071	0
30/01/2026	2044 On 05-November-26			Bond Future	9.0838	8.9859	99.5220	100.3542	0
30/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	16753.3200	17612.9500	16.7533	17.6130	0
30/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	204.3000	231.7200	0.2043	0.2317	0
30/01/2026	2044 On 04-February-27			Bond Future	9.1431	9.0449	96.8564	97.6787	0
30/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	9334.0300	9922.2800	9.3340	9.9223	0
30/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1246.4800	1012.4700	1.2465	1.0125	0
30/01/2026	2046 On 05-February-26			Bond Future	141.5308	141.5466	141.5308	141.5466	4,439
30/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	19880.7700	19896.6400	19.8808	19.8966	0
30/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2046 On 07-May-26			Bond Future	141.7703	141.7808	141.7703	141.7808	18,062
30/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	16820.2900	16830.7500	16.8203	16.8308	0
30/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2046 On 06-August-26			Bond Future	144.3314	144.3497	144.3314	144.3497	0
30/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	21951.3900	21969.6700	21.9514	21.9697	0
30/01/2026	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
30/01/2026	2046 On 05-November-26			Bond Future	144.5284	144.5452	144.5284	144.5452	0
30/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	19048.4100	19065.2200	19.0484	19.0652	0
30/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2046 On 04-February-27			Bond Future	147.0555	147.0378	147.0555	147.0378	0
30/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	15965.4800	15947.7700	15.9655	15.9478	0
30/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2050 On 05-February-26			Bond Future	144.2712	144.1639	144.2712	144.1639	2,558
30/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	21451.2000	21343.9400	21.4512	21.3439	0
30/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2050 On 07-May-26			Bond Future	146.8451	146.7304	146.8451	146.7304	15,887
30/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	22775.1100	22660.3800	22.7751	22.6604	0
30/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2050 On 06-August-26			Bond Future	147.0565	146.9482	147.0565	146.9482	0
30/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	23786.4800	23678.2400	23.7865	23.6782	0
30/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2050 On 05-November-26			Bond Future	149.6221	149.5087	149.6221	149.5087	0
30/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	25782.0900	25668.7300	25.7821	25.6687	0
30/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	2050 On 04-February-27			Bond Future	149.7600	149.6108	149.7600	149.6108	0
30/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	17370.0000	17220.8400	17.3700	17.2208	0
30/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	AL37 On 05-February-26			Index Future	1274.4020	1277.7230	1274.4020	1,277.7230	0
30/01/2026	AL37 On 07-May-26			Index Future	1296.8220	1300.1510	1296.8220	1,300.1510	0
30/01/2026	AL37 On 06-August-26			Index Future	1319.6880	1323.1450	1319.6880	1,323.1450	0
30/01/2026	AL37 On 05-November-26			Index Future	1342.6700	1346.1580	1342.6700	1,346.1580	0
30/01/2026	AL37 On 04-February-27			Index Future	1365.8610	1369.0900	1365.8610	1,369.0900	0
30/01/2026	AL7T On 05-February-26			Index Future	1656.4080	1665.6670	1656.4080	1,665.6670	0
30/01/2026	AL7T On 07-May-26			Index Future	1685.5490	1694.9030	1685.5490	1,694.9030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2026	AL7T On 06-August-26			Index Future	1715.2680	1724.8800	1715.2680	1,724.8800	0
30/01/2026	AL7T On 05-November-26			Index Future	1745.1390	1754.8800	1745.1390	1,754.8800	0
30/01/2026	AL7T On 04-February-27			Index Future	1775.2820	1784.7740	1775.2820	1,784.7740	0
30/01/2026	ALBI On 05-February-26			Index Future	1397.9400	1405.6680	1397.9400	1,405.6680	40
30/01/2026	ALBI On 07-May-26			Index Future	1422.5330	1430.3410	1422.5330	1,430.3410	35
30/01/2026	ALBI On 06-August-26			Index Future	1447.6150	1455.6380	1447.6150	1,455.6380	0
30/01/2026	ALBI On 05-November-26			Index Future	1472.8250	1480.9560	1472.8250	1,480.9560	0
30/01/2026	ALBI On 04-February-27			Index Future	1498.2650	1506.1840	1498.2650	1,506.1840	0
30/01/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/01/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/01/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	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
30/01/2026	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/01/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	ES33 On 05-February-26			Bond Future	8.5342	8.4446	97.3619	97.8388	0
30/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	14166.3900	14643.3000	14.1664	14.6433	0
30/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	ES33 On 07-May-26			Bond Future	8.5924	8.4995	95.3063	95.7879	0
30/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14425.7400	14907.3300	14.4257	14.9073	0
30/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	ES33 On 06-August-26			Bond Future	8.6529	8.5545	97.0279	97.5234	0
30/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15159.2400	15654.7800	15.1592	15.6548	0
30/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	ES33 On 05-November-26			Bond Future	8.7248	8.6222	94.9291	95.4311	0
30/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9600.7000	10102.6800	9.6007	10.1027	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	ES33 On 04-February-27			Bond Future	8.8096	8.7067	96.5876	97.0750	0
30/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4090.9900	4578.4600	4.0910	4.5785	0
30/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	ES42 On 05-February-26			Bond Future	9.1138	9.0292	97.3535	98.0393	0
30/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	18753.8000	19439.5900	18.7538	19.4396	0
30/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	ES42 On 07-May-26			Bond Future	9.1703	9.0835	94.8262	95.5204	0
30/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	20184.8000	20878.9800	20.1848	20.8790	0
30/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	ES42 On 06-August-26			Bond Future	9.2272	9.1370	96.5389	97.2508	0
30/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	22064.5200	22776.5100	22.0645	22.7765	0
30/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	ES42 On 05-November-26			Bond Future	9.2890	9.1962	93.9593	94.6815	0
30/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	15994.5100	16716.7200	15.9945	16.7167	0
30/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	ES42 On 04-February-27			Bond Future	9.3566	9.2638	95.5996	96.3110	0
30/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6739.6700	7451.0900	6.7397	7.4511	0
30/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	GOVI On 05-February-26			GOVI	1371.8720	1379.4370	1371.8720	1,379.4370	7
30/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2218720.0000	2294370.0000	221.8720	229.4370	0
30/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	GOVI On 07-May-26			GOVI	1396.0070	1403.6500	1396.0070	1,403.6500	642
30/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2190070.0000	2266500.0000	219.0070	226.6500	0
30/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	GOVI On 06-August-26			GOVI	1420.6210	1428.4750	1420.6210	1,428.4750	0
30/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2316210.0000	2394750.0000	231.6210	239.4750	0
30/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	GOVI On 05-November-26			GOVI	1445.3600	1453.3200	1445.3600	1,453.3200	0
30/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1683600.0000	1763200.0000	168.3600	176.3200	0
30/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	GOVI On 04-February-27			GOVI	1470.3260	1478.0770	1470.3260	1,478.0770	0
30/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1013260.0000	1090770.0000	101.3260	109.0770	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
30/01/2026	I258 On 05-February-26			Bond Future	129.5031	130.2888	129.5031	130.2888	0
30/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	17853.1100	18638.8000	17.8531	18.6388	0
30/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	I258 On 07-May-26			Bond Future	131.8137	132.6082	131.8137	132.6082	0
30/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	18083.7411	18878.1976	18.0837	18.8782	0
30/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0011	0.0076	0.0000	0.0000	0
30/01/2026	I258 On 06-August-26			Bond Future	131.3512	132.1681	131.3512	132.1681	0
30/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	18402.0631	19220.4217	18.4021	19.2204	0
30/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.9031	2.3717	0.0009	0.0024	0
30/01/2026	I258 On 05-November-26			Bond Future	133.6422	134.4706	133.6422	134.4706	0
30/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	18701.2429	19536.6920	18.7012	19.5367	0
30/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	9.0029	16.1420	0.0090	0.0161	0
30/01/2026	I258 On 04-February-27			Bond Future	133.0927	133.9060	133.0927	133.9060	0
30/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	14357.6617	15218.3830	14.3577	15.2184	0
30/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	164.9317	212.4030	0.1649	0.2124	0
30/01/2026	IGOV On 05-February-26			Index Future	436.9070	436.7320	436.9070	436.7320	18
30/01/2026	IGOV On 07-May-26			Index Future	444.7020	444.5060	444.7020	444.5060	232
30/01/2026	IGOV On 06-August-26			Index Future	452.6500	452.4740	452.6500	452.4740	0
30/01/2026	IGOV On 05-November-26			Index Future	460.6370	460.4490	460.6370	460.4490	0
30/01/2026	IGOV On 04-February-27			Index Future	468.6970	468.3960	468.6970	468.3960	0
30/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
30/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
30/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
30/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
30/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
30/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
30/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
30/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
30/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
30/01/2026	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
30/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
30/01/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
30/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
30/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
30/01/2026	R033 On 05-February-26			Bond Future	7.7824	7.7126	115.6027	116.0089	4,347
30/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	14392.9600	14799.0900	14.3930	14.7991	0
30/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R033 On 07-May-26			Bond Future	7.8154	7.7429	112.5949	113.0037	9,464
30/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	13320.8400	13735.7700	13.3208	13.7358	0
30/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	14.1700	20.3400	0.0142	0.0203	0
30/01/2026	R033 On 06-August-26			Bond Future	7.8492	7.7719	114.6014	115.0237	223
30/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	12318.4900	12786.1700	12.3185	12.7862	0
30/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	171.3700	216.7900	0.1714	0.2168	0
30/01/2026	R033 On 05-November-26			Bond Future	7.8909	7.8100	111.5343	111.9613	0
30/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	8052.8000	8472.2000	8.0528	8.4722	0
30/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	795.4200	787.8100	0.7954	0.7878	0
30/01/2026	R033 On 04-February-27			Bond Future	7.9412	7.8613	113.4573	113.8640	0
30/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	5417.6500	5753.8200	5.4177	5.7538	0
30/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	1891.3300	1820.7300	1.8913	1.8207	0
30/01/2026	R035 On 05-February-26			Bond Future	8.0428	7.9530	109.2666	109.8576	19,251
30/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	2627.4200	3218.3500	2.6274	3.2184	0
30/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	0.1700	0.0400	0.0002	0.0000	0
30/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	3823.9600	4415.0200	3.8240	4.4150	350
30/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	5125.5400	5716.6000	5.1255	5.7166	0
30/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	6887.2900	7478.3500	6.8873	7.4784	0
30/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350
30/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	7544.9100	8135.9700	7.5449	8.1360	0
30/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	16,000
30/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	9830.4700	10421.5300	9.8305	10.4215	0
30/01/2026	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
30/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	12824.9300	13415.9900	12.8249	13.4160	250
30/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	14302.7100	14893.7700	14.3027	14.8938	2,000
30/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	15536.9300	16127.9900	15.5369	16.1280	0
30/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
30/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	16172.0400	16763.1000	16.1720	16.7631	0
30/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	16957.5400	17548.6000	16.9575	17.5486	2,000
30/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	17269.1600	17860.2200	17.2692	17.8602	0
30/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	18144.1300	18735.1900	18.1441	18.7352	0
30/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
30/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	24325.6500	24916.7100	24.3257	24.9167	0
30/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
30/01/2026	R035 On 07-May-26			Bond Future	8.0785	7.9857	106.6887	107.2860	96,255
30/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	2020.9700	2455.5400	2.0210	2.4555	1,000
30/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	675.6700	512.9700	0.6757	0.5130	0
30/01/2026	R035 On 07-May-26	8.55	Call	Bond Future	3318.4200	3828.4000	3.3184	3.8284	0
30/01/2026	R035 On 07-May-26	8.55	Put	Bond Future	350.0000	262.7100	0.3500	0.2627	16,000
30/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	4627.3300	5178.7500	4.6273	5.1788	1,000
30/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	189.8300	143.9800	0.1898	0.1440	0
30/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	6951.2200	7534.8000	6.9512	7.5348	0
30/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	67.1700	53.4800	0.0672	0.0535	1,000
30/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	9446.3900	10039.8300	9.4464	10.0398	250
30/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	22.5600	18.7300	0.0226	0.0187	0
30/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	9558.7300	10152.3900	9.5587	10.1524	200
30/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	21.5100	17.9000	0.0215	0.0179	0
30/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	9839.0400	10433.1500	9.8390	10.4332	350
30/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	19.1200	15.9600	0.0191	0.0160	0
30/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	12211.8800	12809.8300	12.2119	12.8098	0
30/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	5.5900	6.2700	0.0056	0.0063	250
30/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	12320.5100	12918.6400	12.3205	12.9186	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	5.1500	6.0100	0.0052	0.0060	200
30/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	12591.4700	13189.9900	12.5915	13.1900	0
30/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	4.1800	5.4300	0.0042	0.0054	350
30/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	14883.6100	15481.2800	14.8836	15.4813	0
30/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.6100	1.0100	0.0006	0.0010	250
30/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	14988.4800	15586.1300	14.9885	15.5861	0
30/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.5500	0.9300	0.0006	0.0009	200
30/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	15249.9900	15847.5800	15.2500	15.8476	0
30/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.4300	0.7500	0.0004	0.0008	350
30/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	16028.6300	16626.0700	16.0286	16.6261	0
30/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.2100	0.3800	0.0002	0.0004	0
30/01/2026	R035 On 06-August-26			Bond Future	8.1155	8.0178	108.5901	109.2039	56
30/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	2329.2400	2765.1300	2.3292	2.7651	1,000
30/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1243.5900	1065.6900	1.2436	1.0657	0
30/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	4273.1100	4803.7000	4.2731	4.8037	350
30/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	634.0900	550.8900	0.6341	0.5509	0
30/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	4674.7400	5217.3700	4.6747	5.2174	1,000
30/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	558.6300	487.4700	0.5586	0.4875	0
30/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	6438.2900	7018.3700	6.4383	7.0184	200
30/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	326.9000	293.1900	0.3269	0.2932	0
30/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	6860.9600	7448.5100	6.8610	7.4485	0
30/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	287.5900	261.3500	0.2876	0.2614	350
30/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	6913.8800	7502.3600	6.9139	7.5024	250
30/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	282.9700	257.6600	0.2830	0.2577	0
30/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	7819.0500	8416.3900	7.8191	8.4164	0
30/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	216.4900	200.0400	0.2165	0.2000	1,000
30/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	9102.8400	9707.6100	9.1028	9.7076	0
30/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	149.8200	140.8000	0.1498	0.1408	200
30/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	9530.6200	10137.2000	9.5306	10.1372	0
30/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	132.9100	125.7000	0.1329	0.1257	350
30/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	9584.0200	10190.8500	9.5840	10.1909	0
30/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	130.9100	123.9500	0.1309	0.1240	250
30/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	11752.1300	12373.3000	11.7521	12.3733	0
30/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	63.6000	70.9800	0.0636	0.0710	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	12220.7800	12847.0100	12.2208	12.8470	0
30/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	50.7800	63.2200	0.0508	0.0632	250
30/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	16514.1500	17130.9100	16.5142	17.1309	0
30/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	4.7900	7.7600	0.0048	0.0078	0
30/01/2026	R035 On 05-November-26			Bond Future	8.1618	8.0604	105.9608	106.5827	0
30/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	4706.3600	5140.1300	4.7064	5.1401	200
30/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	898.9100	710.8100	0.8989	0.7108	0
30/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	7143.9800	7671.0800	7.1440	7.6711	0
30/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	478.2100	383.4400	0.4782	0.3834	200
30/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	9678.3500	10252.0900	9.6784	10.2521	0
30/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	258.8400	210.7100	0.2588	0.2107	200
30/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	10845.8300	11435.4400	10.8458	11.4354	0
30/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	193.5300	161.2700	0.1935	0.1613	0
30/01/2026	R035 On 04-February-27			Bond Future	8.2163	8.1147	107.7885	108.3952	0
30/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	5631.9900	6069.6900	5.6320	6.0697	0
30/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	988.3400	819.3900	0.9883	0.8194	0
30/01/2026	R038 On 05-February-26			Bond Future	8.5134	8.4288	121.6044	122.3165	3,472
30/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	21319.1200	22031.2600	21.3191	22.0313	0
30/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R038 On 07-May-26			Bond Future	8.5630	8.4758	118.2611	118.9810	3,814
30/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	20412.1500	21132.3500	20.4122	21.1324	0
30/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.3200	0.6200	0.0003	0.0006	0
30/01/2026	R038 On 06-August-26			Bond Future	8.6139	8.5226	120.3685	121.1078	0
30/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	22017.4100	22760.1700	22.0174	22.7602	0
30/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	5.8500	9.3300	0.0059	0.0093	0
30/01/2026	R038 On 05-November-26			Bond Future	8.6704	8.5760	116.9596	117.7089	0
30/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	14959.6400	15663.0500	14.9596	15.6631	0
30/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	205.9200	160.0300	0.2059	0.1600	0
30/01/2026	R038 On 04-February-27			Bond Future	8.7337	8.6394	118.9760	119.7093	0
30/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	7621.8500	8267.7300	7.6219	8.2677	0
30/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1171.2100	1083.8400	1.1712	1.0838	0
30/01/2026	R053 On 05-February-26			Bond Future	8.7629	8.6732	133.6981	134.8581	9,697
30/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	28364.3100	29524.3500	28.3643	29.5244	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R053 On 07-May-26			Bond Future	8.8043	8.7125	130.1905	131.3656	73,457
30/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	29416.2000	30591.6800	29.4162	30.5917	0
30/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.8400	1.2100	0.0008	0.0012	0
30/01/2026	R053 On 06-August-26			Bond Future	8.8463	8.7514	132.5104	133.7139	0
30/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	33406.4400	34612.5000	33.4064	34.6125	0
30/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	7.2800	9.8700	0.0073	0.0099	0
30/01/2026	R053 On 05-November-26			Bond Future	8.8916	8.7943	128.9326	130.1538	0
30/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	24427.6500	25660.7000	24.4277	25.6607	0
30/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	270.7600	282.6500	0.2708	0.2827	0
30/01/2026	R053 On 04-February-27			Bond Future	8.9412	8.8436	131.1556	132.3657	0
30/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	13696.4900	14524.0000	13.6965	14.5240	0
30/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	1814.1300	1431.4900	1.8141	1.4315	0
30/01/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
30/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	20.2000	21.8200	0.0202	0.0218	0
30/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	20.2000	21.8200	0.0202	0.0218	0
30/01/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
30/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	81.3000	81.7100	0.0813	0.0817	0
30/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	81.3000	81.7100	0.0813	0.0817	0
30/01/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
30/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	77.1800	77.3900	0.0772	0.0774	0
30/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	77.1800	77.3900	0.0772	0.0774	0
30/01/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
30/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	46.5600	46.6500	0.0466	0.0467	0
30/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	46.5600	46.6500	0.0466	0.0467	0
30/01/2026	R202 On 05-February-26			Bond Future	295.0963	295.1298	295.0963	295.1298	378
30/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	17276.3000	17309.7800	17.2763	17.3098	0
30/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R202 On 07-May-26			Bond Future	300.3611	300.3834	300.3611	300.3834	772
30/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	22811.1100	22833.3900	22.8111	22.8334	0
30/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R202 On 06-August-26			Bond Future	300.3897	300.4297	300.3897	300.4297	253
30/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	21529.7000	21569.6700	21.5297	21.5697	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R202 On 05-November-26			Bond Future	305.6305	305.6645	305.6305	305.6645	0
30/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	25170.4500	25204.4800	25.1705	25.2045	0
30/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R202 On 04-February-27			Bond Future	305.4939	305.4596	305.4939	305.4596	0
30/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	10763.8600	10729.5900	10.7639	10.7296	0
30/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R209 On 05-February-26			Bond Future	8.2328	8.1430	88.8198	89.3775	29,940
30/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	14807.9500	15365.6100	14.8080	15.3656	0
30/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R209 On 07-May-26			Bond Future	8.2720	8.1796	87.2320	87.7959	14,710
30/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	15062.3200	15626.4800	15.0623	15.6265	0
30/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.2000	0.4000	0.0002	0.0004	0
30/01/2026	R209 On 06-August-26			Bond Future	8.3123	8.2157	88.7865	89.3653	3,673
30/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	16123.7200	16705.0200	16.1237	16.7050	0
30/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	3.7200	6.2000	0.0037	0.0062	0
30/01/2026	R209 On 05-November-26			Bond Future	8.3580	8.2582	87.1651	87.7519	0
30/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	10752.9400	11345.9300	10.7529	11.3459	0
30/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	174.9000	181.0700	0.1749	0.1811	0
30/01/2026	R209 On 04-February-27			Bond Future	8.4101	8.3102	88.6685	89.2440	0
30/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	5733.6700	6134.2000	5.7337	6.1342	0
30/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	920.2000	745.2200	0.9202	0.7452	0
30/01/2026	R210 On 05-February-26			Bond Future	259.4739	258.9471	259.4739	258.9471	424
30/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	6373.9400	5847.1200	6.3739	5.8471	0
30/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R210 On 07-May-26			Bond Future	260.6384	260.0917	260.6384	260.0917	1,163
30/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	5238.3500	4691.7300	5.2384	4.6917	0
30/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R210 On 06-August-26			Bond Future	265.3468	264.8045	265.3468	264.8045	0
30/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	5506.8000	4964.4900	5.5068	4.9645	0
30/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R210 On 05-November-26			Bond Future	266.4581	265.9024	266.4581	265.9024	0
30/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	13128.0600	12572.4200	13.1281	12.5724	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R210 On 04-February-27			Bond Future	271.1177	270.4883	271.1177	270.4883	0
30/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	5087.6600	4458.3300	5.0877	4.4583	0
30/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R213 On 05-February-26			Bond Future	7.4268	7.3668	101.3761	101.6226	13,480
30/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	9505.9300	9752.3700	9.5059	9.7524	0
30/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R213 On 07-May-26			Bond Future	7.4434	7.3808	99.6102	99.8570	68,975
30/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8766.2800	9013.6800	8.7663	9.0137	0
30/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.8100	1.4000	0.0008	0.0014	0
30/01/2026	R213 On 06-August-26			Bond Future	7.4597	7.3916	101.3855	101.6422	0
30/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7987.6800	8249.8000	7.9877	8.2498	0
30/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	18.3200	23.7900	0.0183	0.0238	0
30/01/2026	R213 On 05-November-26			Bond Future	7.4901	7.4180	99.5827	99.8415	0
30/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4604.8900	4858.1400	4.6049	4.8581	0
30/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	211.5700	205.9800	0.2116	0.2060	0
30/01/2026	R213 On 04-February-27			Bond Future	7.5311	7.4609	101.3008	101.5399	0
30/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2688.0800	2887.3900	2.6881	2.8874	0
30/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	644.1600	604.4100	0.6442	0.6044	0
30/01/2026	R214 On 05-February-26			Bond Future	8.7132	8.6286	84.5571	85.1701	7,014
30/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	15781.9400	16394.9800	15.7819	16.3950	0
30/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R214 On 07-May-26			Bond Future	8.7568	8.6701	82.7488	83.3693	39,065
30/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	16805.7300	17426.6800	16.8057	17.4267	0
30/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.4200	0.8100	0.0004	0.0008	0
30/01/2026	R214 On 06-August-26			Bond Future	8.8018	8.7119	84.2236	84.8597	0
30/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	18602.7400	19242.0600	18.6027	19.2421	0
30/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	5.0100	8.2200	0.0050	0.0082	0
30/01/2026	R214 On 05-November-26			Bond Future	8.8529	8.7605	82.3786	83.0239	0
30/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	13212.2500	13848.1300	13.2123	13.8481	0
30/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	184.7300	175.3300	0.1847	0.1753	0
30/01/2026	R214 On 04-February-27			Bond Future	8.9100	8.8176	83.7997	84.4359	0
30/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	7434.3400	7897.9300	7.4343	7.8979	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1026.1400	853.5100	1.0261	0.8535	0
30/01/2026	R248 On 05-February-26			Bond Future	8.8883	8.7936	102.6043	103.5098	42,607
30/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	500.1000	1119.0600	0.5001	1.1191	1,362
30/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	388.8000	102.3200	0.3888	0.1023	0
30/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	4676.1000	5581.4800	4.6761	5.5815	1,362
30/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	0.0600	0.0000	0.0001	0.0000	0
30/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	5548.4200	6453.8500	5.5484	6.4539	0
30/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
30/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	6832.7200	7738.1600	6.8327	7.7382	12,500
30/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	8910.5200	9815.9600	8.9105	9.8160	0
30/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,362
30/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	9720.3400	10625.7800	9.7203	10.6258	0
30/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	13446.2300	14351.6700	13.4462	14.3517	0
30/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	20296.8100	21202.2500	20.2968	21.2023	0
30/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R248 On 07-May-26			Bond Future	8.9326	8.8358	99.9727	100.8900	266,494
30/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	21493.2700	22411.0200	21.4933	22.4110	0
30/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.9100	1.3300	0.0009	0.0013	0
30/01/2026	R248 On 06-August-26			Bond Future	8.9783	8.8781	101.7544	102.6936	0
30/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	24910.9600	25852.4100	24.9110	25.8524	0
30/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	5.7900	8.0100	0.0058	0.0080	0
30/01/2026	R248 On 05-November-26			Bond Future	9.0294	8.9265	99.0706	100.0238	0
30/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	18061.3800	19032.9300	18.0614	19.0329	0
30/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	215.5700	233.8800	0.2156	0.2339	0
30/01/2026	R248 On 04-February-27			Bond Future	9.0859	8.9826	100.7794	101.7246	0
30/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	9973.4600	10773.7600	9.9735	10.7738	0
30/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1334.2600	1189.3400	1.3343	1.1893	0
30/01/2026	R2R9 On 05-February-26			Bond Future	8.6435	8.5539	113.1465	113.8923	0
30/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	100155.9600	100901.7300	100.1560	100.9017	0
30/01/2026	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
30/01/2026	R2R9 On 07-May-26			Bond Future	8.6943	8.6021	110.1595	110.9139	0
30/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	99309.7900	100064.1600	99.3098	100.0642	0
30/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R2R9 On 06-August-26			Bond Future	8.7465	8.6502	112.1225	112.8965	0
30/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	99003.0400	99777.0400	99.0030	99.7770	0
30/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R2R9 On 05-November-26			Bond Future	8.8039	8.7046	109.0757	109.8606	0
30/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	98105.6600	98890.5000	98.1057	98.8905	0
30/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R2R9 On 04-February-27			Bond Future	8.8677	8.7683	110.9562	111.7276	0
30/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8070.8100	8888.7800	8.0708	8.8888	0
30/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	567.1200	613.7700	0.5671	0.6138	0
30/01/2026	R4R2 On 05-February-26			Bond Future	8.7985	8.7189	114.9965	115.7357	1,932
30/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	101721.2600	102460.4100	101.7213	102.4604	0
30/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R4R2 On 07-May-26			Bond Future	8.8492	8.7676	111.9161	112.6637	1,994
30/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	100826.9500	101574.5700	100.8270	101.5746	0
30/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R4R2 On 06-August-26			Bond Future	8.9012	8.8162	113.9103	114.6776	0
30/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	100493.0700	101260.2800	100.4931	101.2603	0
30/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R4R2 On 05-November-26			Bond Future	8.9577	8.8703	110.7684	111.5462	0
30/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	99545.7800	100323.6100	99.5458	100.3236	0
30/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2026	R4R2 On 04-February-27			Bond Future	9.0200	8.9327	112.6781	113.4418	0
30/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9614.5300	10442.4900	9.6145	10.4425	0
30/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	544.8700	609.0800	0.5449	0.6091	0
30/01/2026	RR87 On 05-February-26			Bond Future	6.8663	6.8351	105.3167	105.3394	0
30/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	37.2361	58.2837	0.0372	0.0583	0
30/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	5.3861	3.7237	0.0054	0.0037	0
30/01/2026	RR87 On 07-May-26			Bond Future	6.7511	6.7137	103.0581	103.0793	0
30/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	81.6539	102.9674	0.0817	0.1030	0
30/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	48.2739	48.3874	0.0483	0.0484	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2026	RR87 On 06-August-26			Bond Future	6.4692	6.3896	101.1514	101.1797	0
30/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	75.0616	100.2111	0.0751	0.1002	0
30/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	53.5116	50.3911	0.0535	0.0504	0
30/01/2026	RR87 On 05-November-26			Bond Future	5.2617	5.0313	102.8919	102.9183	0
30/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	22.0110	41.2267	0.0220	0.0412	0
30/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	21.0610	13.7967	0.0211	0.0138	0
30/01/2026	RR88 On 05-February-26			Bond Future	6.8685	6.8380	108.6162	108.6676	0
30/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	72.2380	114.6114	0.0722	0.1146	0
30/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	36.1380	27.1714	0.0361	0.0272	0
30/01/2026	RR88 On 07-May-26			Bond Future	6.8294	6.7965	106.3901	106.4403	0
30/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	200.7447	248.2430	0.2007	0.2482	0
30/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	184.5347	181.7730	0.1845	0.1818	0
30/01/2026	RR88 On 06-August-26			Bond Future	6.7687	6.7247	105.3726	105.4258	0
30/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	284.5939	340.6836	0.2846	0.3407	0
30/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	258.7839	261.6536	0.2588	0.2617	0
30/01/2026	RR88 On 05-November-26			Bond Future	6.7000	6.6478	106.6076	106.6625	0
30/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	291.6279	343.1162	0.2916	0.3431	0
30/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	281.0379	277.5762	0.2810	0.2776	0
30/01/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/01/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0