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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/01/2026 TO: 13/01/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	2029 On 05-February-26			Bond Future	144.85	144.7911	144.8499	144.7911	1,850.00
13/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4740	5	5	5	0.00
13/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2029 On 07-May-26			Bond Future	146.00	145.9431	146.0030	145.9431	3,035.00
13/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4183	4	4	4	0.00
13/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2029 On 06-August-26			Bond Future	148.67	148.6079	148.6691	148.6079	0.00
13/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4569	5	5	5	0.00
13/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2029 On 05-November-26			Bond Future	149.81	149.7432	149.8062	149.7432	0.00
13/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2246	2	2	2	0.00
13/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	2029 On 04-February-27			Bond Future	152.44	152.3718	152.4364	152.3718	0.00
13/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2716	3	3	3	0.00
13/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2030 On 05-February-26			Bond Future	7.34	102.4604	102.4609	102.4604	134,898.00
13/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7082	7	7	7	0.00
13/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2030 On 07-May-26			Bond Future	7.36	104.2799	104.2805	104.2799	49,369.00
13/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6359	6	6	6	0.00
13/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1412	1	1	1	1,000.00
13/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1979	2	2	2	0.00
13/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	375	0	0	0	1,000.00
13/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	267	0	0	0	0.00
13/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	164	0	0	0	1,000.00
13/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	848	1	1	1	0.00
13/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	6	0	0	0	0.00
13/01/2026	2030 On 06-August-26			Bond Future	7.37	102.1494	102.1501	102.1494	19,282.00
13/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5501	6	6	6	0.00
13/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	552	1	1	1	1,000.00
13/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1515	2	2	2	1,000.00
13/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2365	2	2	2	0.00
13/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	292	0	0	0	1,000.00
13/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	490	0	0	0	0.00
13/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1045	1	1	1	0.00
13/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	55	0	0	0	0.00
13/01/2026	2030 On 05-November-26			Bond Future	7.39	103.9203	103.9212	103.9203	0.00
13/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3065	3	3	3	0.00
13/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	259	0	0	0	0.00
13/01/2026	2030 On 04-February-27			Bond Future	7.42	101.7130	101.7142	101.7130	0.00
13/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1697	2	2	2	0.00
13/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	648	1	1	1	0.00
13/01/2026	2031 On 05-February-26			Bond Future	112.71	112.7172	112.7114	112.7172	1,156.00
13/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	961	1	1	1	0.00
13/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	10	0	0	0	0.00
13/01/2026	2031 On 07-May-26			Bond Future	114.74	114.7467	114.7409	114.7467	736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	1049	1	1	1	0.00
13/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	148	0	0	0	0.00
13/01/2026	2031 On 06-August-26			Bond Future	114.42	114.4269	114.4214	114.4269	680.00
13/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	968	1	1	1	0.00
13/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	356	0	0	0	0.00
13/01/2026	2031 On 05-November-26			Bond Future	116.43	116.4376	116.4324	116.4376	0.00
13/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4943	5	5	5	0.00
13/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
13/01/2026	2031 On 04-February-27			Bond Future	116.03	116.0330	116.0287	116.0330	0.00
13/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	704	1	1	1	0.00
13/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	855	1	1	1	0.00
13/01/2026	2032 On 05-February-26			Bond Future	7.79	105.2345	105.2117	105.2345	85,907.00
13/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10781	11	11	11	0.00
13/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2032 On 07-May-26			Bond Future	7.82	102.9445	102.9213	102.9445	86,875.00
13/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10223	10	10	10	0.00
13/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	5	0	0	0	0.00
13/01/2026	2032 On 06-August-26			Bond Future	7.86	104.7990	104.7756	104.7990	0.00
13/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9700	10	10	10	0.00
13/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	42	0	0	0	0.00
13/01/2026	2032 On 05-November-26			Bond Future	7.90	102.4586	102.4351	102.4586	0.00
13/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5661	6	6	6	0.00
13/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	336	0	0	0	0.00
13/01/2026	2032 On 04-February-27			Bond Future	7.95	104.2318	104.2081	104.2318	0.00
13/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3074	3	3	3	0.00
13/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	899	1	1	1	0.00
13/01/2026	2033 On 05-February-26			Bond Future	142.22	142.2245	142.2176	142.2245	2,698.00
13/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9338	9	9	9	0.00
13/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2033 On 07-May-26			Bond Future	143.22	143.2280	143.2212	143.2280	10,791.00
13/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8061	8	8	8	0.00
13/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2033 On 06-August-26			Bond Future	145.84	145.8432	145.8364	145.8432	0.00
13/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	11586	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2033 On 05-November-26			Bond Future	146.82	146.8270	146.8209	146.8270	0.00
13/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	9561	10	10	10	0.00
13/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2033 On 04-February-27			Bond Future	149.40	149.4047	149.3989	149.4047	0.00
13/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	6689	7	7	7	0.00
13/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2037 On 05-February-26			Bond Future	8.70	98.7271	98.8359	98.7271	106,256.00
13/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	15422	15	15	15	0.00
13/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	21015	21	21	21	0.00
13/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	13754	14	14	14	1,970.00
13/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	18936	19	19	19	0.00
13/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	16293	16	16	16	0.00
13/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	12328	12	12	12	0.00
13/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	23258	23	23	23	0.00
13/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	16509	16	17	16	1,030.00
13/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	9074	9	9	9	0.00
13/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	6287	6	6	6	0.00
13/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	1	0	0	0	11,500.00
13/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
13/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
13/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
13/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2037 On 07-May-26			Bond Future	8.76	100.4804	100.5911	100.4804	110,463.00
13/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	15515	15	16	15	0.00
13/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	21044	21	21	21	0.00
13/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	13504	13	14	13	142.00
13/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2429	2	2	2	1,500.00
13/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	5091	5	5	5	1,500.00

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13/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	8426	8	8	8	0.00
13/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	88	0	0	0	1,500.00
13/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	276	0	0	0	0.00
13/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	793	1	1	1	0.00
13/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
13/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	17	0	0	0	0.00
13/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	5	0	0	0	0.00
13/01/2026	2037 On 06-August-26			Bond Future	8.82	98.0307	98.1436	98.0307	2,539.00
13/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	16979	17	17	17	0.00
13/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	14869	15	15	15	0.00
13/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	11681	12	12	12	0.00
13/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	7953	8	8	8	2,541.00
13/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	153	0	0	0	2,541.00
13/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	362	0	0	0	0.00
13/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	58	0	0	0	2,541.00
13/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	23	0	0	0	0.00
13/01/2026	2037 On 05-November-26			Bond Future	8.88	99.7300	99.8451	99.7300	0.00
13/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	10910	11	11	11	0.00
13/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	12008	12	12	12	0.00
13/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	8865	9	9	9	0.00
13/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	4927	5	5	5	4,490.00
13/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	537	1	1	1	4,490.00
13/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1211	1	1	1	0.00
13/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	296	0	0	0	4,490.00
13/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	362	0	0	0	0.00
13/01/2026	2037 On 04-February-27			Bond Future	8.94	97.1994	97.3168	97.1994	0.00
13/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	5122	5	5	5	0.00
13/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1596	2	2	2	0.00
13/01/2026	2038 On 05-February-26			Bond Future	155.54	155.7898	155.5441	155.7898	2,657.00
13/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	12344	13	12	13	0.00
13/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2038 On 07-May-26			Bond Future	158.34	158.5947	158.3448	158.5947	663.00
13/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	13815	14	14	14	0.00
13/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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13/01/2026	2038 On 06-August-26			Bond Future	159.04	159.2981	159.0441	159.2981	0.00
13/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	14324	15	14	15	0.00
13/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2038 On 05-November-26			Bond Future	161.84	162.0978	161.8399	162.0978	0.00
13/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	15530	16	16	16	0.00
13/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2038 On 04-February-27			Bond Future	162.46	162.7209	162.4594	162.7209	0.00
13/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	8629	9	9	9	0.00
13/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2040 On 05-February-26			Bond Future	9.07	99.6005	99.7236	99.6005	79,908.00
13/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	16603	16	17	16	0.00
13/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	18545	18	19	18	475.00
13/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	26117	26	26	26	0.00
13/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	14530	14	15	14	0.00
13/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	9340	9	9	9	680.00
13/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	11991	12	12	12	0.00
13/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	5504	5	6	5	14,000.00
13/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	8590	8	9	8	0.00
13/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	622	1	1	1	13,500.00
13/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	2641	3	3	3	0.00
13/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1352	1	1	1	14,000.00
13/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	317	0	0	0	0.00
13/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	749	1	1	1	0.00
13/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	84	0	0	0	13,500.00
13/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0	0	0	0	14,000.00
13/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	5	0	0	0	0.00
13/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
13/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0	0	0	0	680.00
13/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
13/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2040 On 07-May-26			Bond Future	9.13	101.3692	101.4947	101.3692	1,360.00
13/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	17076	17	17	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	21874	22	22	22	0.00
13/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	19135	19	19	19	0.00
13/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	13796	14	14	14	0.00
13/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	20192	20	20	20	0.00
13/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	17367	17	17	17	0.00
13/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	11173	11	11	11	1,460.00
13/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	7	0	0	0	1,460.00
13/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	74	0	0	0	0.00
13/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	1	0	0	0	1,460.00
13/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	2	0	0	0	0.00
13/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	36	0	0	0	0.00
13/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	8	0	0	0	0.00
13/01/2026	2040 On 06-August-26			Bond Future	9.19	98.6850	98.8129	98.6850	7,265.00
13/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	19403	19	19	19	0.00
13/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	24	0	0	0	0.00
13/01/2026	2040 On 05-November-26			Bond Future	9.26	100.3955	100.5258	100.3955	0.00
13/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	12586	12	13	12	0.00
13/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	13796	14	14	14	0.00
13/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	10316	10	10	10	0.00
13/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	5924	6	6	6	2,300.00
13/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	564	1	1	1	2,300.00
13/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1239	1	1	1	0.00
13/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	318	0	0	0	2,300.00
13/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	385	0	0	0	0.00
13/01/2026	2040 On 04-February-27			Bond Future	9.33	97.6259	97.7588	97.6259	0.00
13/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	5972	6	6	6	0.00
13/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1730	2	2	2	0.00
13/01/2026	2043 On 05-February-26			Bond Future	121.92	121.9252	121.9190	121.9252	0.00
13/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12259	12	12	12	0.00
13/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2043 On 07-May-26			Bond Future	124.11	124.1206	124.1143	124.1206	0.00
13/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	12414	12	12	12	0.00
13/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	2043 On 06-August-26			Bond Future	123.54	123.5420	123.5363	123.5420	0.00
13/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	12657	13	13	13	0.00
13/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
13/01/2026	2043 On 05-November-26			Bond Future	125.71	125.7128	125.7073	125.7128	0.00
13/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	12874	13	13	13	0.00
13/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	7	0	0	0	0.00
13/01/2026	2043 On 04-February-27			Bond Future	125.03	125.0351	125.0307	125.0351	0.00
13/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	7669	8	8	8	0.00
13/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	268	0	0	0	0.00
13/01/2026	2044 On 05-February-26			Bond Future	9.30	95.3333	95.5069	95.3333	52,494.00
13/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	16354	16	16	16	0.00
13/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	15979	16	16	16	0.00
13/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	15664	15	16	15	0.00
13/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	14385	14	14	14	0.00
13/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	12068	12	12	12	9,000.00
13/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	6140	6	6	6	9,000.00
13/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	5613	5	6	5	0.00
13/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	6	0	0	0	0.00
13/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	4	0	0	0	0.00
13/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
13/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	9,000.00
13/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
13/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2044 On 07-May-26			Bond Future	9.36	97.0262	97.2030	97.0262	67,785.00
13/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	17265	17	17	17	0.00
13/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	5537	5	6	5	0.00
13/01/2026	2044 On 07-May-26		Call	Bond Future	1096.08	1.0494	1.0961	1.0494	0.00
13/01/2026	2044 On 07-May-26		Put	Bond Future	3893.12	4.0232	3.8931	4.0232	0.00
13/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	467	1	0	1	15,000.00
13/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	14	0	0	0	0.00
13/01/2026	2044 On 06-August-26			Bond Future	9.42	94.3891	94.5691	94.3891	7,681.00
13/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	20270	20	20	20	0.00
13/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	31	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	2044 On 05-November-26			Bond Future	9.49	96.0251	96.2085	96.0251	0.00
13/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	13715	14	14	14	0.00
13/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	479	0	0	0	0.00
13/01/2026	2044 On 04-February-27			Bond Future	9.56	93.3050	93.4918	93.3050	0.00
13/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	6555	6	7	6	0.00
13/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1832	2	2	2	0.00
13/01/2026	2046 On 05-February-26			Bond Future	138.28	139.2104	138.2839	139.2104	4,439.00
13/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	16634	18	17	18	0.00
13/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2046 On 07-May-26			Bond Future	138.49	139.4307	138.4875	139.4307	14,011.00
13/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	13537	14	14	14	0.00
13/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2046 On 06-August-26			Bond Future	141.02	141.9763	141.0162	141.9763	0.00
13/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	18636	20	19	20	0.00
13/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2046 On 05-November-26			Bond Future	141.17	142.1509	141.1746	142.1509	0.00
13/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	15695	17	16	17	0.00
13/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2046 On 04-February-27			Bond Future	143.65	144.6454	143.6525	144.6454	0.00
13/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	12562	14	13	14	0.00
13/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2050 On 05-February-26			Bond Future	140.42	140.4299	140.4235	140.4299	2,608.00
13/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	17603	18	18	18	0.00
13/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2050 On 07-May-26			Bond Future	142.95	142.9584	142.9520	142.9584	14,137.00
13/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	18882	19	19	19	0.00
13/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2050 On 06-August-26			Bond Future	143.12	143.1268	143.1205	143.1268	0.00
13/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	19851	20	20	20	0.00
13/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2050 On 05-November-26			Bond Future	145.64	145.6426	145.6365	145.6426	0.00
13/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	21797	22	22	22	0.00
13/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
13/01/2026	2050 On 04-February-27			Bond Future	145.72	145.7220	145.7168	145.7220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	13327	13	13	13	0.00
13/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
13/01/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	AL37 On 05-February-26			Index Future	1267.43	1267.5910	1267.4300	1267.5910	0.00
13/01/2026	AL37 On 07-May-26			Index Future	1289.94	1290.1030	1289.9400	1290.1030	0.00
13/01/2026	AL37 On 06-August-26			Index Future	1312.94	1313.1040	1312.9400	1313.1040	0.00
13/01/2026	AL37 On 05-November-26			Index Future	1335.99	1336.1540	1335.9910	1336.1540	0.00
13/01/2026	AL37 On 04-February-27			Index Future	1359.17	1359.3320	1359.1690	1359.3320	0.00
13/01/2026	AL7T On 05-February-26			Index Future	1627.78	1626.8290	1627.7770	1626.8290	0.00
13/01/2026	AL7T On 07-May-26			Index Future	1656.69	1655.7220	1656.6870	1655.7220	0.00
13/01/2026	AL7T On 06-August-26			Index Future	1686.23	1685.2410	1686.2260	1685.2410	0.00
13/01/2026	AL7T On 05-November-26			Index Future	1715.83	1714.8240	1715.8300	1714.8240	0.00
13/01/2026	AL7T On 04-February-27			Index Future	1745.60	1744.5710	1745.5990	1744.5710	0.00
13/01/2026	ALBI On 05-February-26			Index Future	1372.01	1370.9820	1372.0100	1370.9820	79.00
13/01/2026	ALBI On 07-May-26			Index Future	1396.38	1395.3310	1396.3780	1395.3310	0.00
13/01/2026	ALBI On 06-August-26			Index Future	1421.28	1420.2080	1421.2760	1420.2080	0.00
13/01/2026	ALBI On 05-November-26			Index Future	1446.23	1445.1380	1446.2280	1445.1380	0.00
13/01/2026	ALBI On 04-February-27			Index Future	1471.32	1470.2070	1471.3190	1470.2070	0.00
13/01/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
13/01/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/01/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	ES33 On 05-February-26			Bond Future	8.81	95.8839	95.9144	95.8839	0.00
13/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	12719	13	13	13	0.00
13/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
13/01/2026	ES33 On 07-May-26			Bond Future	8.88	93.8173	93.8484	93.8173	0.00
13/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12968	13	13	13	0.00
13/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
13/01/2026	ES33 On 06-August-26			Bond Future	8.95	95.5300	95.5619	95.5300	0.00
13/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13693	14	14	14	0.00
13/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
13/01/2026	ES33 On 05-November-26			Bond Future	9.03	93.4170	93.4496	93.4170	0.00
13/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8121	8	8	8	0.00
13/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
13/01/2026	ES33 On 04-February-27			Bond Future	9.13	95.0546	95.0881	95.0546	0.00
13/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2592	3	3	3	0.00
13/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
13/01/2026	ES42 On 05-February-26			Bond Future	9.50	94.1257	94.2863	94.1257	0.00
13/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	15687	16	16	16	0.00
13/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
13/01/2026	ES42 On 07-May-26			Bond Future	9.57	91.5562	91.7197	91.5562	0.00
13/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17078	17	17	17	0.00
13/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
13/01/2026	ES42 On 06-August-26			Bond Future	9.64	93.2274	93.3941	93.2274	0.00
13/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18920	19	19	19	0.00
13/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
13/01/2026	ES42 On 05-November-26			Bond Future	9.71	90.6018	90.7717	90.6018	0.00
13/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12807	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
13/01/2026	ES42 On 04-February-27			Bond Future	9.79	92.1886	92.3618	92.1886	0.00
13/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3502	3	4	3	0.00
13/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
13/01/2026	GOVI On 05-February-26			GOVI	1346.66	1345.6300	1346.6620	1345.6300	605.00
13/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	1966620	196	197	196	0.00
13/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
13/01/2026	GOVI On 07-May-26			GOVI	1370.58	1369.5280	1370.5800	1369.5280	42.00
13/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1935800	193	194	193	0.00
13/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
13/01/2026	GOVI On 06-August-26			GOVI	1395.02	1393.9450	1395.0170	1393.9450	0.00
13/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2060170	205	206	205	0.00
13/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
13/01/2026	GOVI On 05-November-26			GOVI	1419.51	1418.4150	1419.5090	1418.4150	0.00
13/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1425090	141	143	141	0.00
13/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
13/01/2026	GOVI On 04-February-27			GOVI	1444.14	1443.0200	1444.1360	1443.0200	0.00
13/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	751360	74	75	74	0.00
13/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
13/01/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/01/2026	I258 On 05-February-26			Bond Future	127.81	127.8177	127.8111	127.8177	0.00
13/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	16161	16	16	16	0.00
13/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
13/01/2026	I258 On 07-May-26			Bond Future	130.11	130.1192	130.1125	130.1192	0.00
13/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	16383	16	16	16	0.00
13/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
13/01/2026	I258 On 06-August-26			Bond Future	129.64	129.6503	129.6441	129.6503	0.00
13/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	16702	17	17	17	0.00
13/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	8	0	0	0	0.00
13/01/2026	I258 On 05-November-26			Bond Future	131.92	131.9284	131.9226	131.9284	0.00
13/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	17007	17	17	17	0.00
13/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	35	0	0	0	0.00
13/01/2026	I258 On 04-February-27			Bond Future	131.36	131.3600	131.3551	131.3600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	12796	13	13	13	0.00
13/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	341	0	0	0	0.00
13/01/2026	IGOV On 05-February-26			Index Future	429.86	430.5760	429.8570	430.5760	242.00
13/01/2026	IGOV On 07-May-26			Index Future	437.60	438.3290	437.5980	438.3290	8.00
13/01/2026	IGOV On 06-August-26			Index Future	445.51	446.2480	445.5050	446.2480	0.00
13/01/2026	IGOV On 05-November-26			Index Future	453.43	454.1840	453.4290	454.1840	0.00
13/01/2026	IGOV On 04-February-27			Index Future	461.40	462.1640	461.3960	462.1640	0.00
13/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/01/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
13/01/2026	R033 On 05-February-26			Bond Future	7.93	114.7740	114.7473	114.7740	10,458.00
13/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13538	14	14	14	0.00
13/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R033 On 07-May-26			Bond Future	7.97	111.7702	111.7431	111.7702	0.00
13/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12506	13	13	13	0.00
13/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	51	0	0	0	0.00
13/01/2026	R033 On 06-August-26			Bond Future	8.01	113.7837	113.7563	113.7837	0.00
13/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	11626	12	12	12	0.00
13/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	324	0	0	0	0.00
13/01/2026	R033 On 05-November-26			Bond Future	8.05	110.7170	110.6894	110.7170	0.00
13/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7364	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	951	1	1	1	0.00
13/01/2026	R033 On 04-February-27			Bond Future	8.11	112.6326	112.6048	112.6326	0.00
13/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	4789	5	5	5	0.00
13/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2115	2	2	2	0.00
13/01/2026	R035 On 05-February-26			Bond Future	8.30	107.5389	107.5749	107.5389	56,479.00
13/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	14480	14	14	14	0.00
13/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	5854	6	6	6	0.00
13/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	12611	13	13	13	2,000.00
13/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15266	15	15	15	2,000.00
13/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	22634	23	23	23	0.00
13/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	11133	11	11	11	250.00
13/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	13845	14	14	14	0.00
13/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	15577	16	16	16	0.00
13/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	16452	16	16	16	0.00
13/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1163	1	1	1	0.00
13/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	3446	3	3	3	0.00
13/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	2193	2	2	2	350.00
13/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	8139	8	8	8	0.00
13/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	5197	5	5	5	0.00
13/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	1	0	0	0	350.00
13/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	61	0	0	0	0.00
13/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
13/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	228	0	0	0	16,000.00
13/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
13/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
13/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
13/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	1	0	0	0	16,000.00
13/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	13	0	0	0	0.00
13/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R035 On 07-May-26			Bond Future	8.35	104.9478	104.9845	104.9478	60,404.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14328	14	14	14	0.00
13/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	10638	11	11	11	0.00
13/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	7908	8	8	8	200.00
13/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	13552	14	14	14	0.00
13/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	10908	11	11	11	0.00
13/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	7798	8	8	8	250.00
13/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	8183	8	8	8	350.00
13/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	13188	13	13	13	0.00
13/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	10530	10	11	10	0.00
13/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13292	13	13	13	0.00
13/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3211	3	3	3	1,000.00
13/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5377	5	5	5	0.00
13/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1077	1	1	1	1,000.00
13/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	478	0	0	0	0.00
13/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	197	0	0	0	1,000.00
13/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1436	1	1	1	0.00
13/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	8	0	0	0	200.00
13/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	28	0	0	0	250.00
13/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	78	0	0	0	0.00
13/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	9	0	0	0	250.00
13/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	25	0	0	0	350.00
13/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	68	0	0	0	0.00
13/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	7	0	0	0	350.00
13/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	27	0	0	0	200.00
13/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	75	0	0	0	0.00
13/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	4	0	0	0	0.00
13/01/2026	R035 On 06-August-26			Bond Future	8.39	106.8386	106.8762	106.8386	56.00
13/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	14821	15	15	15	0.00
13/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	7998	8	8	8	0.00
13/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	10588	11	11	11	0.00
13/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5439	5	5	5	250.00
13/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	4992	5	5	5	200.00
13/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	10123	10	10	10	0.00
13/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	7533	8	8	8	0.00
13/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1410	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3372	3	3	3	1,000.00
13/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6300	6	6	6	0.00
13/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	7947	8	8	8	0.00
13/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5389	5	5	5	0.00
13/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3016	3	3	3	350.00
13/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	530	1	1	1	350.00
13/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1091	1	1	1	0.00
13/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	263	0	0	0	350.00
13/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	412	0	0	0	1,000.00
13/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	970	1	1	1	0.00
13/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	2038	2	2	2	0.00
13/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	294	0	0	0	200.00
13/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	594	1	1	1	0.00
13/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	148	0	0	0	200.00
13/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	132	0	0	0	250.00
13/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	259	0	0	0	250.00
13/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	523	1	1	1	0.00
13/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	26	0	0	0	0.00
13/01/2026	R035 On 05-November-26			Bond Future	8.45	104.1925	104.2308	104.1925	0.00
13/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	9262	9	9	9	0.00
13/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	8129	8	8	8	0.00
13/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	5716	6	6	6	0.00
13/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3475	3	3	3	200.00
13/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	780	1	1	1	200.00
13/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1398	1	1	1	0.00
13/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	440	0	0	0	200.00
13/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	339	0	0	0	0.00
13/01/2026	R035 On 04-February-27			Bond Future	8.51	105.9961	106.0355	105.9961	0.00
13/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4247	4	4	4	0.00
13/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1356	1	1	1	0.00
13/01/2026	R038 On 05-February-26			Bond Future	8.84	118.8538	118.9002	118.8538	3,763.00
13/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	18615	19	19	19	0.00
13/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R038 On 07-May-26			Bond Future	8.90	115.4813	115.5287	115.4813	2,395.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	17687	18	18	18	0.00
13/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	7	0	0	0	0.00
13/01/2026	R038 On 06-August-26			Bond Future	8.96	117.5617	117.6100	117.5617	0.00
13/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	19287	19	19	19	0.00
13/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	34	0	0	0	0.00
13/01/2026	R038 On 05-November-26			Bond Future	9.03	114.1194	114.1688	114.1194	0.00
13/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	12339	12	12	12	0.00
13/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	376	0	0	0	0.00
13/01/2026	R038 On 04-February-27			Bond Future	9.11	116.0936	116.1442	116.0936	0.00
13/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	5641	6	6	6	0.00
13/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	2022	2	2	2	0.00
13/01/2026	R053 On 05-February-26			Bond Future	9.07	129.7418	129.8714	129.7418	12,801.00
13/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	24538	24	25	24	0.00
13/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R053 On 07-May-26			Bond Future	9.12	126.1856	126.3177	126.1856	66,329.00
13/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	25555	25	26	25	0.00
13/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	12	0	0	0	0.00
13/01/2026	R053 On 06-August-26			Bond Future	9.17	128.4588	128.5935	128.4588	0.00
13/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	29517	29	30	29	0.00
13/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	35	0	0	0	0.00
13/01/2026	R053 On 05-November-26			Bond Future	9.22	124.8276	124.9648	124.8276	0.00
13/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	20768	21	21	21	0.00
13/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	578	1	1	1	0.00
13/01/2026	R053 On 04-February-27			Bond Future	9.28	126.9871	127.1271	126.9871	0.00
13/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	10181	10	10	10	0.00
13/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2328	2	2	2	0.00
13/01/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
13/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	40	0	0	0	0.00
13/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	40	0	0	0	0.00
13/01/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
13/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	88	0	0	0	0.00
13/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	88	0	0	0	0.00
13/01/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
13/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	81	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	81	0	0	0	0.00
13/01/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
13/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	48	0	0	0	0.00
13/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	48	0	0	0	0.00
13/01/2026	R202 On 05-February-26			Bond Future	291.87	292.8704	291.8670	292.8704	565.00
13/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	14047	15	14	15	0.00
13/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R202 On 07-May-26			Bond Future	297.12	298.1436	297.1223	298.1436	772.00
13/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	19572	21	20	21	0.00
13/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R202 On 06-August-26			Bond Future	297.15	298.1891	297.1494	298.1891	0.00
13/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	18289	19	18	19	0.00
13/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R202 On 05-November-26			Bond Future	302.37	303.4304	302.3731	303.4304	0.00
13/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	21913	23	22	23	0.00
13/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R202 On 04-February-27			Bond Future	302.20	303.2780	302.2039	303.2780	0.00
13/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	7474	9	7	9	0.00
13/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R209 On 05-February-26			Bond Future	8.50	87.1341	87.1678	87.1341	34,866.00
13/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	13156	13	13	13	0.00
13/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R209 On 07-May-26			Bond Future	8.55	85.5309	85.5653	85.5309	6,551.00
13/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	13400	13	13	13	0.00
13/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	4	0	0	0	0.00
13/01/2026	R209 On 06-August-26			Bond Future	8.60	87.0718	87.1069	87.0718	3,673.00
13/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	14462	14	14	14	0.00
13/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	21	0	0	0	0.00
13/01/2026	R209 On 05-November-26			Bond Future	8.65	85.4320	85.4679	85.4320	0.00
13/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	9193	9	9	9	0.00
13/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	312	0	0	0	0.00
13/01/2026	R209 On 04-February-27			Bond Future	8.71	86.9108	86.9476	86.9108	0.00
13/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4443	4	4	4	0.00
13/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1351	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	R210 On 05-February-26			Bond Future	258.10	258.0822	258.0971	258.0822	534.00
13/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4997	5	5	5	0.00
13/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R210 On 07-May-26			Bond Future	259.28	259.2632	259.2785	259.2632	918.00
13/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3878	4	4	4	0.00
13/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R210 On 06-August-26			Bond Future	264.01	263.9969	264.0129	263.9969	0.00
13/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4173	4	4	4	0.00
13/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R210 On 05-November-26			Bond Future	265.14	265.1190	265.1366	265.1190	0.00
13/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11807	12	12	12	0.00
13/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R210 On 04-February-27			Bond Future	269.79	269.7722	269.7909	269.7722	0.00
13/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3761	4	4	4	0.00
13/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R213 On 05-February-26			Bond Future	7.57	100.8184	100.7990	100.8184	18,604.00
13/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8929	9	9	9	0.00
13/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R213 On 07-May-26			Bond Future	7.59	99.0589	99.0392	99.0589	65,316.00
13/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8200	8	8	8	0.00
13/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	6	0	0	0	0.00
13/01/2026	R213 On 06-August-26			Bond Future	7.61	100.8436	100.8237	100.8436	0.00
13/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7456	7	7	7	0.00
13/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	49	0	0	0	0.00
13/01/2026	R213 On 05-November-26			Bond Future	7.65	99.0442	99.0242	99.0442	0.00
13/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4166	4	4	4	0.00
13/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	331	0	0	0	0.00
13/01/2026	R213 On 04-February-27			Bond Future	7.70	100.7592	100.7392	100.7592	0.00
13/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2275	2	2	2	0.00
13/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	793	1	1	1	0.00
13/01/2026	R214 On 05-February-26			Bond Future	9.11	81.6179	81.7606	81.6179	11,294.00
13/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	12985	13	13	13	0.00
13/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	R214 On 07-May-26			Bond Future	9.16	79.7709	79.9162	79.7709	30,864.00
13/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	13985	14	14	14	0.00
13/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	12	0	0	0	0.00
13/01/2026	R214 On 06-August-26			Bond Future	9.22	81.2082	81.3561	81.2082	0.00
13/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	15768	16	16	16	0.00
13/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	37	0	0	0	0.00
13/01/2026	R214 On 05-November-26			Bond Future	9.28	79.3215	79.4723	79.3215	0.00
13/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	10500	10	11	10	0.00
13/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	379	0	0	0	0.00
13/01/2026	R214 On 04-February-27			Bond Future	9.35	80.6947	80.8483	80.6947	0.00
13/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	5071	5	5	5	0.00
13/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1614	2	2	2	0.00
13/01/2026	R248 On 05-February-26			Bond Future	9.24	99.1585	99.3454	99.1585	98,903.00
13/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	17038	17	17	17	0.00
13/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	6469	6	6	6	0.00
13/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	10188	10	10	10	0.00
13/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	2486	2	2	2	0.00
13/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	3650	3	4	3	12,500.00
13/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	40	0	0	0	1,940.00
13/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	1773	2	2	2	1,940.00
13/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	5666	5	6	5	0.00
13/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	15	0	0	0	1,940.00
13/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	356	0	0	0	0.00
13/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	3187	3	3	3	0.00
13/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	76	0	0	0	0.00
13/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	7	0	0	0	0.00
13/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	196	0	0	0	0.00
13/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R248 On 07-May-26			Bond Future	9.29	96.4819	96.6723	96.4819	169,259.00
13/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	18208	18	18	18	0.00
13/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	15	0	0	0	0.00
13/01/2026	R248 On 06-August-26			Bond Future	9.35	98.2202	98.4142	98.2202	0.00
13/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	21598	21	22	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	33	0	0	0	0.00
13/01/2026	R248 On 05-November-26			Bond Future	9.41	95.4878	95.6854	95.4878	0.00
13/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	14923	15	15	15	0.00
13/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	462	0	0	0	0.00
13/01/2026	R248 On 04-February-27			Bond Future	9.48	97.1406	97.3418	97.1406	0.00
13/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	7248	7	7	7	0.00
13/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	2046	2	2	2	0.00
13/01/2026	R2R9 On 05-February-26			Bond Future	9.00	110.2283	110.2338	110.2283	0.00
13/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	97243	97	97	97	0.00
13/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R2R9 On 07-May-26			Bond Future	9.06	107.2078	107.2135	107.2078	0.00
13/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96364	96	96	96	0.00
13/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R2R9 On 06-August-26			Bond Future	9.13	109.1391	109.1450	109.1391	0.00
13/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96025	96	96	96	0.00
13/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R2R9 On 05-November-26			Bond Future	9.19	106.0548	106.0611	106.0548	0.00
13/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95091	95	95	95	0.00
13/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R2R9 On 04-February-27			Bond Future	9.27	107.8895	107.8962	107.8895	0.00
13/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5873	6	6	6	0.00
13/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1429	1	1	1	0.00
13/01/2026	R4R2 On 05-February-26			Bond Future	9.19	111.3057	111.4450	111.3057	1,937.00
13/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	98170	98	98	98	0.00
13/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R4R2 On 07-May-26			Bond Future	9.25	108.1784	108.3202	108.1784	0.00
13/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97231	97	97	97	0.00
13/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R4R2 On 06-August-26			Bond Future	9.32	110.1271	110.2717	110.1271	0.00
13/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96854	97	97	97	0.00
13/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
13/01/2026	R4R2 On 05-November-26			Bond Future	9.39	106.9339	107.0812	106.9339	0.00
13/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95859	96	96	96	0.00
13/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	R4R2 On 04-February-27			Bond Future	9.46	108.7838	108.9340	108.7838	0.00
13/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6814	7	7	7	0.00
13/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1488	2	1	2	0.00
13/01/2026	RR87 On 05-February-26			Bond Future	6.91	105.2849	105.2849	105.2849	0.00
13/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	0	0	0	0	0.00
13/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	0	0	0	0	0.00
13/01/2026	RR87 On 07-May-26			Bond Future	6.81	103.0247	103.0247	103.0247	0.00
13/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0	0	0	0	0.00
13/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	0	0	0	0	0.00
13/01/2026	RR88 On 05-February-26			Bond Future	6.89	108.5801	108.5801	108.5801	0.00
13/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	0	0	0	0	0.00
13/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	0	0	0	0	0.00
13/01/2026	RR88 On 07-May-26			Bond Future	6.84	106.3739	106.3739	106.3739	0.00
13/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0	0	0	0	0.00
13/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	0	0	0	0	0.00
13/01/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/01/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00