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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/01/2026 TO: 14/01/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	2029 On 05-February-26			Bond Future	144.83	144.8499	144.8280	144.8499	1,850.00
14/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4718	5	5	5	0.00
14/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2029 On 07-May-26			Bond Future	145.98	146.0030	145.9811	146.0030	3,035.00
14/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4161	4	4	4	0.00
14/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2029 On 06-August-26			Bond Future	148.65	148.6691	148.6473	148.6691	0.00
14/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4547	5	5	5	0.00
14/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2029 On 05-November-26			Bond Future	149.79	149.8062	149.7852	149.8062	0.00
14/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2225	2	2	2	0.00
14/01/2026	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
14/01/2026	2029 On 04-February-27			Bond Future	152.42	152.4364	152.4162	152.4364	0.00
14/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2696	3	3	3	0.00
14/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2030 On 05-February-26			Bond Future	7.37	102.4609	102.3572	102.4609	134,898.00
14/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	6978	7	7	7	0.00
14/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2030 On 07-May-26			Bond Future	7.39	104.2805	104.1752	104.2805	49,369.00
14/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6254	6	6	6	0.00
14/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1332	1	1	1	1,000.00
14/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1889	2	2	2	0.00
14/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	334	0	0	0	1,000.00
14/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	293	0	0	0	0.00
14/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	180	0	0	0	1,000.00
14/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	912	1	1	1	0.00
14/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	7	0	0	0	0.00
14/01/2026	2030 On 06-August-26			Bond Future	7.41	102.1501	102.0433	102.1501	19,282.00
14/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5398	6	5	6	0.00
14/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	509	1	1	1	1,000.00
14/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1442	2	1	2	1,000.00
14/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2278	2	2	2	0.00
14/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	313	0	0	0	1,000.00
14/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	523	0	1	0	0.00
14/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1108	1	1	1	0.00
14/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	58	0	0	0	0.00
14/01/2026	2030 On 05-November-26			Bond Future	7.43	103.9212	103.8134	103.9212	0.00
14/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	2974	3	3	3	0.00
14/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	276	0	0	0	0.00
14/01/2026	2030 On 04-February-27			Bond Future	7.46	101.7142	101.6054	101.7142	0.00
14/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1625	2	2	2	0.00
14/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	685	1	1	1	0.00
14/01/2026	2031 On 05-February-26			Bond Future	112.64	112.7114	112.6432	112.7114	1,156.00
14/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	895	1	1	1	0.00
14/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	12	0	0	0	0.00
14/01/2026	2031 On 07-May-26			Bond Future	114.67	114.7409	114.6718	114.7409	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
14/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	994	1	1	1	0.00
14/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	162	0	0	0	0.00
14/01/2026	2031 On 06-August-26			Bond Future	114.35	114.4214	114.3516	114.4214	680.00
14/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	921	1	1	1	0.00
14/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	379	0	0	0	0.00
14/01/2026	2031 On 05-November-26			Bond Future	116.36	116.4324	116.3622	116.4324	0.00
14/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4873	5	5	5	0.00
14/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
14/01/2026	2031 On 04-February-27			Bond Future	115.96	116.0287	115.9583	116.0287	0.00
14/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	670	1	1	1	0.00
14/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	892	1	1	1	0.00
14/01/2026	2032 On 05-February-26			Bond Future	7.83	105.2117	104.9956	105.2117	84,128.00
14/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10565	11	11	11	0.00
14/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2032 On 07-May-26			Bond Future	7.87	102.9213	102.7016	102.9213	88,652.00
14/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10004	10	10	10	0.00
14/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	6	0	0	0	0.00
14/01/2026	2032 On 06-August-26			Bond Future	7.90	104.7756	104.5524	104.7756	0.00
14/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9482	10	9	10	0.00
14/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	47	0	0	0	0.00
14/01/2026	2032 On 05-November-26			Bond Future	7.95	102.4351	102.2087	102.4351	0.00
14/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5463	6	5	6	0.00
14/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	365	0	0	0	0.00
14/01/2026	2032 On 04-February-27			Bond Future	8.01	104.2081	103.9787	104.2081	0.00
14/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	2915	3	3	3	0.00
14/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	969	1	1	1	0.00
14/01/2026	2033 On 05-February-26			Bond Future	141.88	142.2176	141.8764	142.2176	2,698.00
14/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	8996	9	9	9	0.00
14/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2033 On 07-May-26			Bond Future	142.87	143.2212	142.8741	143.2212	10,791.00
14/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	7714	8	8	8	0.00
14/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2033 On 06-August-26			Bond Future	145.48	145.8364	145.4837	145.8364	0.00
14/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	11234	12	11	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
14/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2033 On 05-November-26			Bond Future	146.46	146.8209	146.4630	146.8209	0.00
14/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	9203	10	9	10	0.00
14/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2033 On 04-February-27			Bond Future	149.04	149.3989	149.0358	149.3989	0.00
14/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	6326	7	6	7	0.00
14/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2037 On 05-February-26			Bond Future	8.68	98.8359	98.9528	98.8359	105,521.00
14/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	15539	15	16	15	0.00
14/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	21132	21	21	21	0.00
14/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	13871	14	14	14	1,970.00
14/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	19052	19	19	19	0.00
14/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	16410	16	16	16	0.00
14/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	12445	12	12	12	0.00
14/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	23375	23	23	23	0.00
14/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	16626	17	17	17	1,030.00
14/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	9191	9	9	9	0.00
14/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	6404	6	6	6	0.00
14/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	1	0	0	0	11,500.00
14/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
14/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
14/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
14/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2037 On 07-May-26			Bond Future	8.74	100.5911	100.7103	100.5911	111,198.00
14/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	15633	16	16	16	0.00
14/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	21163	21	21	21	0.00
14/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	13622	14	14	14	142.00
14/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2505	2	3	2	1,500.00
14/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	5192	5	5	5	1,500.00

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14/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	8538	8	9	8	0.00
14/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	81	0	0	0	1,500.00
14/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	258	0	0	0	0.00
14/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	749	1	1	1	0.00
14/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
14/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	15	0	0	0	0.00
14/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	5	0	0	0	0.00
14/01/2026	2037 On 06-August-26			Bond Future	8.80	98.1436	98.2654	98.1436	2,539.00
14/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	17100	17	17	17	0.00
14/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	14987	15	15	15	0.00
14/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	11796	12	12	12	0.00
14/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	8059	8	8	8	2,541.00
14/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	146	0	0	0	2,541.00
14/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	346	0	0	0	0.00
14/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	54	0	0	0	2,541.00
14/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	21	0	0	0	0.00
14/01/2026	2037 On 05-November-26			Bond Future	8.86	99.8451	99.9697	99.8451	0.00
14/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	11021	11	11	11	0.00
14/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	12122	12	12	12	0.00
14/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	8971	9	9	9	0.00
14/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	5014	5	5	5	4,490.00
14/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	518	1	1	1	4,490.00
14/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1173	1	1	1	0.00
14/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	285	0	0	0	4,490.00
14/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	349	0	0	0	0.00
14/01/2026	2037 On 04-February-27			Bond Future	8.92	97.3168	97.4444	97.3168	0.00
14/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	5207	5	5	5	0.00
14/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1553	2	2	2	0.00
14/01/2026	2038 On 05-February-26			Bond Future	155.36	155.5441	155.3634	155.5441	2,657.00
14/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	12163	12	12	12	0.00
14/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2038 On 07-May-26			Bond Future	158.16	158.3448	158.1613	158.3448	663.00
14/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	13631	14	14	14	0.00
14/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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14/01/2026	2038 On 06-August-26			Bond Future	158.86	159.0441	158.8580	159.0441	0.00
14/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	14138	14	14	14	0.00
14/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2038 On 05-November-26			Bond Future	161.65	161.8399	161.6516	161.8399	0.00
14/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	15342	16	15	16	0.00
14/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2038 On 04-February-27			Bond Future	162.27	162.4594	162.2691	162.4594	0.00
14/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	8439	9	8	9	0.00
14/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2040 On 05-February-26			Bond Future	9.04	99.7236	99.9359	99.7236	79,832.00
14/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	16816	17	17	17	0.00
14/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	18757	19	19	19	475.00
14/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	26329	26	26	26	0.00
14/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	14742	15	15	15	0.00
14/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	9552	9	10	9	680.00
14/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	12203	12	12	12	0.00
14/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	5715	6	6	6	14,000.00
14/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	8803	9	9	9	0.00
14/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	712	1	1	1	13,500.00
14/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	2830	3	3	3	0.00
14/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1497	1	1	1	14,000.00
14/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	249	0	0	0	0.00
14/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	628	1	1	1	0.00
14/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	61	0	0	0	13,500.00
14/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0	0	0	0	14,000.00
14/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	3	0	0	0	0.00
14/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
14/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0	0	0	0	680.00
14/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
14/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2040 On 07-May-26			Bond Future	9.10	101.4947	101.7109	101.4947	1,360.00
14/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	17292	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
14/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	22090	22	22	22	0.00
14/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	19351	19	19	19	0.00
14/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	14008	14	14	14	0.00
14/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	20408	20	20	20	0.00
14/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	17582	17	18	17	0.00
14/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	11382	11	11	11	1,460.00
14/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	6	0	0	0	1,460.00
14/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	66	0	0	0	0.00
14/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	1	0	0	0	1,460.00
14/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	2	0	0	0	0.00
14/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	32	0	0	0	0.00
14/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	7	0	0	0	0.00
14/01/2026	2040 On 06-August-26			Bond Future	9.16	98.8129	99.0334	98.8129	7,265.00
14/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	19622	19	20	19	0.00
14/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	22	0	0	0	0.00
14/01/2026	2040 On 05-November-26			Bond Future	9.23	100.5258	100.7510	100.5258	0.00
14/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	12790	13	13	13	0.00
14/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	14004	14	14	14	0.00
14/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	10512	10	11	10	0.00
14/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	6088	6	6	6	2,300.00
14/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	534	1	1	1	2,300.00
14/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1178	1	1	1	0.00
14/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	301	0	0	0	2,300.00
14/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	365	0	0	0	0.00
14/01/2026	2040 On 04-February-27			Bond Future	9.30	97.7588	97.9886	97.7588	0.00
14/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	6131	6	6	6	0.00
14/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1659	2	2	2	0.00
14/01/2026	2043 On 05-February-26			Bond Future	121.90	121.9190	121.9002	121.9190	0.00
14/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12240	12	12	12	0.00
14/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2043 On 07-May-26			Bond Future	124.10	124.1143	124.0954	124.1143	0.00
14/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	12395	12	12	12	0.00
14/01/2026	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
14/01/2026	2043 On 06-August-26			Bond Future	123.52	123.5363	123.5176	123.5363	0.00
14/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	12639	13	13	13	0.00
14/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
14/01/2026	2043 On 05-November-26			Bond Future	125.69	125.7073	125.6893	125.7073	0.00
14/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	12856	13	13	13	0.00
14/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	6	0	0	0	0.00
14/01/2026	2043 On 04-February-27			Bond Future	125.01	125.0307	125.0134	125.0307	0.00
14/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	7652	8	8	8	0.00
14/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	268	0	0	0	0.00
14/01/2026	2044 On 05-February-26			Bond Future	9.26	95.5069	95.8183	95.5069	51,071.00
14/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	16666	16	17	16	0.00
14/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	16291	16	16	16	0.00
14/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	15976	16	16	16	0.00
14/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	14697	14	15	14	0.00
14/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	12379	12	12	12	9,000.00
14/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	6450	6	6	6	9,000.00
14/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	5922	6	6	6	0.00
14/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	4	0	0	0	0.00
14/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	2	0	0	0	0.00
14/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
14/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	9,000.00
14/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
14/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2044 On 07-May-26			Bond Future	9.32	97.2030	97.5201	97.2030	92,785.00
14/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	17580	17	18	17	0.00
14/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	5801	6	6	6	0.00
14/01/2026	2044 On 07-May-26		Call	Bond Future	1191.25	1.0961	1.1913	1.0961	0.00
14/01/2026	2044 On 07-May-26		Put	Bond Future	3671.16	3.8931	3.6712	3.8931	0.00
14/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	413	0	0	0	15,000.00
14/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	12	0	0	0	0.00
14/01/2026	2044 On 06-August-26			Bond Future	9.38	94.5691	94.8924	94.5691	7,681.00
14/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	20590	20	21	20	0.00
14/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	27	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
14/01/2026	2044 On 05-November-26			Bond Future	9.45	96.2085	96.5381	96.2085	0.00
14/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	14013	14	14	14	0.00
14/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	448	0	0	0	0.00
14/01/2026	2044 On 04-February-27			Bond Future	9.52	93.4918	93.8280	93.4918	0.00
14/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	6792	7	7	7	0.00
14/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1733	2	2	2	0.00
14/01/2026	2046 On 05-February-26			Bond Future	138.27	138.2839	138.2652	138.2839	4,439.00
14/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	16615	17	17	17	0.00
14/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2046 On 07-May-26			Bond Future	138.47	138.4875	138.4688	138.4875	14,011.00
14/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	13519	14	14	14	0.00
14/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2046 On 06-August-26			Bond Future	141.00	141.0162	140.9977	141.0162	0.00
14/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	18618	19	19	19	0.00
14/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2046 On 05-November-26			Bond Future	141.16	141.1746	141.1569	141.1746	0.00
14/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	15677	16	16	16	0.00
14/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2046 On 04-February-27			Bond Future	143.64	143.6525	143.6355	143.6525	0.00
14/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	12545	13	13	13	0.00
14/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2050 On 05-February-26			Bond Future	139.10	140.4235	139.0976	140.4235	2,608.00
14/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	16278	18	16	18	0.00
14/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2050 On 07-May-26			Bond Future	141.60	142.9520	141.6025	142.9520	14,137.00
14/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	17533	19	18	19	0.00
14/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2050 On 06-August-26			Bond Future	141.75	143.1205	141.7470	143.1205	0.00
14/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	18477	20	18	20	0.00
14/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2050 On 05-November-26			Bond Future	144.24	145.6365	144.2400	145.6365	0.00
14/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	20400	22	20	22	0.00
14/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
14/01/2026	2050 On 04-February-27			Bond Future	144.30	145.7168	144.2969	145.7168	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
14/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	11907	13	12	13	0.00
14/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
14/01/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	AL37 On 05-February-26			Index Future	1265.57	1267.4300	1265.5710	1267.4300	0.00
14/01/2026	AL37 On 07-May-26			Index Future	1288.05	1289.9400	1288.0500	1289.9400	0.00
14/01/2026	AL37 On 06-August-26			Index Future	1311.02	1312.9400	1311.0170	1312.9400	0.00
14/01/2026	AL37 On 05-November-26			Index Future	1334.04	1335.9910	1334.0370	1335.9910	0.00
14/01/2026	AL37 On 04-February-27			Index Future	1357.19	1359.1690	1357.1850	1359.1690	0.00
14/01/2026	AL7T On 05-February-26			Index Future	1628.83	1627.7770	1628.8290	1627.7770	0.00
14/01/2026	AL7T On 07-May-26			Index Future	1657.76	1656.6870	1657.7590	1656.6870	0.00
14/01/2026	AL7T On 06-August-26			Index Future	1687.32	1686.2260	1687.3190	1686.2260	0.00
14/01/2026	AL7T On 05-November-26			Index Future	1716.95	1715.8300	1716.9470	1715.8300	0.00
14/01/2026	AL7T On 04-February-27			Index Future	1746.74	1745.5990	1746.7390	1745.5990	0.00
14/01/2026	ALBI On 05-February-26			Index Future	1372.91	1372.0100	1372.9130	1372.0100	79.00
14/01/2026	ALBI On 07-May-26			Index Future	1397.30	1396.3780	1397.2980	1396.3780	0.00
14/01/2026	ALBI On 06-August-26			Index Future	1422.21	1421.2760	1422.2130	1421.2760	0.00
14/01/2026	ALBI On 05-November-26			Index Future	1447.19	1446.2280	1447.1860	1446.2280	0.00
14/01/2026	ALBI On 04-February-27			Index Future	1472.30	1471.3190	1472.2970	1471.3190	0.00
14/01/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	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
14/01/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
14/01/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/01/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	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
14/01/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	ES33 On 05-February-26			Bond Future	8.80	95.9144	95.9795	95.9144	0.00
14/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	12784	13	13	13	0.00
14/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
14/01/2026	ES33 On 07-May-26			Bond Future	8.86	93.8484	93.9149	93.8484	0.00
14/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13034	13	13	13	0.00
14/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
14/01/2026	ES33 On 06-August-26			Bond Future	8.93	95.5619	95.6299	95.5619	0.00
14/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13761	14	14	14	0.00
14/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
14/01/2026	ES33 On 05-November-26			Bond Future	9.02	93.4496	93.5196	93.4496	0.00
14/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8191	8	8	8	0.00
14/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
14/01/2026	ES33 On 04-February-27			Bond Future	9.11	95.0881	95.1601	95.0881	0.00
14/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2663	3	3	3	0.00
14/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
14/01/2026	ES42 On 05-February-26			Bond Future	9.48	94.2863	94.4972	94.2863	0.00
14/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	15898	16	16	16	0.00
14/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
14/01/2026	ES42 On 07-May-26			Bond Future	9.54	91.7197	91.9347	91.7197	0.00
14/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17293	17	17	17	0.00
14/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
14/01/2026	ES42 On 06-August-26			Bond Future	9.61	93.3941	93.6134	93.3941	0.00
14/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19139	19	19	19	0.00
14/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
14/01/2026	ES42 On 05-November-26			Bond Future	9.68	90.7717	90.9956	90.7717	0.00
14/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13031	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
14/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
14/01/2026	ES42 On 04-February-27			Bond Future	9.76	92.3618	92.5904	92.3618	0.00
14/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3730	4	4	4	0.00
14/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
14/01/2026	GOVI On 05-February-26			GOVI	1347.55	1346.6620	1347.5510	1346.6620	605.00
14/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	1975510	197	198	197	0.00
14/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
14/01/2026	GOVI On 07-May-26			GOVI	1371.49	1370.5800	1371.4860	1370.5800	42.00
14/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1944860	194	194	194	0.00
14/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
14/01/2026	GOVI On 06-August-26			GOVI	1395.94	1395.0170	1395.9410	1395.0170	0.00
14/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2069410	206	207	206	0.00
14/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
14/01/2026	GOVI On 05-November-26			GOVI	1420.45	1419.5090	1420.4520	1419.5090	0.00
14/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1434520	143	143	143	0.00
14/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
14/01/2026	GOVI On 04-February-27			GOVI	1445.10	1444.1360	1445.1000	1444.1360	0.00
14/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	761000	75	76	75	0.00
14/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
14/01/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/01/2026	I258 On 05-February-26			Bond Future	127.79	127.8111	127.7913	127.8111	0.00
14/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	16141	16	16	16	0.00
14/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
14/01/2026	I258 On 07-May-26			Bond Future	130.09	130.1125	130.0927	130.1125	0.00
14/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	16363	16	16	16	0.00
14/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
14/01/2026	I258 On 06-August-26			Bond Future	129.62	129.6441	129.6242	129.6441	0.00
14/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	16682	17	17	17	0.00
14/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	8	0	0	0	0.00
14/01/2026	I258 On 05-November-26			Bond Future	131.90	131.9226	131.9035	131.9226	0.00
14/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	16988	17	17	17	0.00
14/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	34	0	0	0	0.00
14/01/2026	I258 On 04-February-27			Bond Future	131.34	131.3551	131.3368	131.3551	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
14/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	12778	13	13	13	0.00
14/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	341	0	0	0	0.00
14/01/2026	IGOV On 05-February-26			Index Future	428.99	429.8570	428.9860	429.8570	242.00
14/01/2026	IGOV On 07-May-26			Index Future	436.71	437.5980	436.7110	437.5980	8.00
14/01/2026	IGOV On 06-August-26			Index Future	444.60	445.5050	444.6030	445.5050	0.00
14/01/2026	IGOV On 05-November-26			Index Future	452.51	453.4290	452.5120	453.4290	0.00
14/01/2026	IGOV On 04-February-27			Index Future	460.46	461.3960	460.4640	461.3960	0.00
14/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/01/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
14/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
14/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
14/01/2026	R033 On 05-February-26			Bond Future	7.97	114.7473	114.5225	114.7473	10,458.00
14/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13313	14	13	14	0.00
14/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R033 On 07-May-26			Bond Future	8.01	111.7431	111.5146	111.7431	0.00
14/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12281	13	12	13	0.00
14/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	55	0	0	0	0.00
14/01/2026	R033 On 06-August-26			Bond Future	8.05	113.7563	113.5241	113.7563	0.00
14/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	11409	12	11	12	0.00
14/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	339	0	0	0	0.00
14/01/2026	R033 On 05-November-26			Bond Future	8.10	110.6894	110.4540	110.6894	0.00
14/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7172	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
14/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	995	1	1	1	0.00
14/01/2026	R033 On 04-February-27			Bond Future	8.16	112.6048	112.3663	112.6048	0.00
14/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	4633	5	5	5	0.00
14/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2198	2	2	2	0.00
14/01/2026	R035 On 05-February-26			Bond Future	8.29	107.5749	107.6503	107.5749	56,346.00
14/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	14556	14	15	14	0.00
14/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	5929	6	6	6	0.00
14/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	12686	13	13	13	2,000.00
14/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15341	15	15	15	2,000.00
14/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	22709	23	23	23	0.00
14/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	11209	11	11	11	250.00
14/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	13921	14	14	14	0.00
14/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	15653	16	16	16	0.00
14/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	16528	16	17	16	0.00
14/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1210	1	1	1	0.00
14/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	3519	3	4	3	0.00
14/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	2258	2	2	2	350.00
14/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	8214	8	8	8	0.00
14/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	5272	5	5	5	0.00
14/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	1	0	0	0	350.00
14/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	50	0	0	0	0.00
14/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
14/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	199	0	0	0	16,000.00
14/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
14/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
14/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
14/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0	0	0	0	16,000.00
14/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	10	0	0	0	0.00
14/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R035 On 07-May-26			Bond Future	8.33	104.9845	105.0615	104.9845	60,464.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14405	14	14	14	0.00
14/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	10713	11	11	11	0.00
14/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	7981	8	8	8	200.00
14/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	13629	14	14	14	0.00
14/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	10983	11	11	11	0.00
14/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	7870	8	8	8	250.00
14/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	8256	8	8	8	350.00
14/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	13264	13	13	13	0.00
14/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	10605	11	11	11	0.00
14/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13368	13	13	13	0.00
14/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3267	3	3	3	1,000.00
14/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5444	5	5	5	0.00
14/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1107	1	1	1	1,000.00
14/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	456	0	0	0	0.00
14/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	187	0	0	0	1,000.00
14/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1389	1	1	1	0.00
14/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	8	0	0	0	200.00
14/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	26	0	0	0	250.00
14/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	74	0	0	0	0.00
14/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	8	0	0	0	250.00
14/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	23	0	0	0	350.00
14/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	63	0	0	0	0.00
14/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	6	0	0	0	350.00
14/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	25	0	0	0	200.00
14/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	70	0	0	0	0.00
14/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	4	0	0	0	0.00
14/01/2026	R035 On 06-August-26			Bond Future	8.38	106.8762	106.9550	106.8762	56.00
14/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	14899	15	15	15	0.00
14/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	8068	8	8	8	0.00
14/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	10661	11	11	11	0.00
14/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5501	5	6	5	250.00
14/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	5052	5	5	5	200.00
14/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	10196	10	10	10	0.00
14/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	7602	8	8	8	0.00
14/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1441	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
14/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3424	3	3	3	1,000.00
14/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6365	6	6	6	0.00
14/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	8016	8	8	8	0.00
14/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5451	5	5	5	0.00
14/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3065	3	3	3	350.00
14/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	513	1	1	1	350.00
14/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1061	1	1	1	0.00
14/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	253	0	0	0	350.00
14/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	398	0	0	0	1,000.00
14/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	943	1	1	1	0.00
14/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1991	2	2	2	0.00
14/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	284	0	0	0	200.00
14/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	575	1	1	1	0.00
14/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	142	0	0	0	200.00
14/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	127	0	0	0	250.00
14/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	250	0	0	0	250.00
14/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	506	1	1	1	0.00
14/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	24	0	0	0	0.00
14/01/2026	R035 On 05-November-26			Bond Future	8.43	104.2308	104.3119	104.2308	0.00
14/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	9333	9	9	9	0.00
14/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	8198	8	8	8	0.00
14/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	5777	6	6	6	0.00
14/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3524	3	4	3	200.00
14/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	761	1	1	1	200.00
14/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1366	1	1	1	0.00
14/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	428	0	0	0	200.00
14/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	330	0	0	0	0.00
14/01/2026	R035 On 04-February-27			Bond Future	8.50	106.0355	106.1187	106.0355	0.00
14/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4301	4	4	4	0.00
14/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1327	1	1	1	0.00
14/01/2026	R038 On 05-February-26			Bond Future	8.82	118.9002	119.0393	118.9002	3,763.00
14/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	18754	19	19	19	0.00
14/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R038 On 07-May-26			Bond Future	8.88	115.5287	115.6704	115.5287	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
14/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	17828	18	18	18	0.00
14/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	7	0	0	0	0.00
14/01/2026	R038 On 06-August-26			Bond Future	8.94	117.6100	117.7548	117.6100	0.00
14/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	19429	19	19	19	0.00
14/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	32	0	0	0	0.00
14/01/2026	R038 On 05-November-26			Bond Future	9.01	114.1688	114.3171	114.1688	0.00
14/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	12472	12	12	12	0.00
14/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	361	0	0	0	0.00
14/01/2026	R038 On 04-February-27			Bond Future	9.09	116.1442	116.2959	116.1442	0.00
14/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	5739	6	6	6	0.00
14/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1969	2	2	2	0.00
14/01/2026	R053 On 05-February-26			Bond Future	9.05	129.8714	130.0761	129.8714	12,801.00
14/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	24742	25	25	25	0.00
14/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R053 On 07-May-26			Bond Future	9.10	126.3177	126.5263	126.3177	66,329.00
14/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	25762	26	26	26	0.00
14/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	11	0	0	0	0.00
14/01/2026	R053 On 06-August-26			Bond Future	9.15	128.5935	128.8063	128.5935	0.00
14/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	29728	30	30	30	0.00
14/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	33	0	0	0	0.00
14/01/2026	R053 On 05-November-26			Bond Future	9.20	124.9648	125.1823	124.9648	0.00
14/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	20965	21	21	21	0.00
14/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	558	1	1	1	0.00
14/01/2026	R053 On 04-February-27			Bond Future	9.26	127.1271	127.3495	127.1271	0.00
14/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	10340	10	10	10	0.00
14/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2264	2	2	2	0.00
14/01/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
14/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	39	0	0	0	0.00
14/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	39	0	0	0	0.00
14/01/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
14/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	88	0	0	0	0.00
14/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	88	0	0	0	0.00
14/01/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
14/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	80	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
14/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	80	0	0	0	0.00
14/01/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
14/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	48	0	0	0	0.00
14/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	48	0	0	0	0.00
14/01/2026	R202 On 05-February-26			Bond Future	292.22	291.8670	292.2213	291.8670	565.00
14/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	14401	14	14	14	0.00
14/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R202 On 07-May-26			Bond Future	297.48	297.1223	297.4839	297.1223	772.00
14/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	19934	20	20	20	0.00
14/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R202 On 06-August-26			Bond Future	297.52	297.1494	297.5186	297.1494	0.00
14/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	18659	18	19	18	0.00
14/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R202 On 05-November-26			Bond Future	302.75	302.3731	302.7512	302.3731	0.00
14/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	22291	22	22	22	0.00
14/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R202 On 04-February-27			Bond Future	302.59	302.2039	302.5911	302.2039	0.00
14/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	7861	7	8	7	0.00
14/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R209 On 05-February-26			Bond Future	8.49	87.1678	87.2383	87.1678	32,547.00
14/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	13226	13	13	13	0.00
14/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R209 On 07-May-26			Bond Future	8.54	85.5653	85.6372	85.5653	9,057.00
14/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	13471	13	13	13	0.00
14/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	4	0	0	0	0.00
14/01/2026	R209 On 06-August-26			Bond Future	8.58	87.1069	87.1804	87.1069	3,673.00
14/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	14534	14	15	14	0.00
14/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	20	0	0	0	0.00
14/01/2026	R209 On 05-November-26			Bond Future	8.64	85.4679	85.5434	85.4679	0.00
14/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	9260	9	9	9	0.00
14/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	304	0	0	0	0.00
14/01/2026	R209 On 04-February-27			Bond Future	8.70	86.9476	87.0250	86.9476	0.00
14/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4494	4	4	4	0.00
14/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1324	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
14/01/2026	R210 On 05-February-26			Bond Future	258.06	258.0971	258.0604	258.0971	534.00
14/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4960	5	5	5	0.00
14/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R210 On 07-May-26			Bond Future	259.24	259.2785	259.2418	259.2785	918.00
14/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3842	4	4	4	0.00
14/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R210 On 06-August-26			Bond Future	263.98	264.0129	263.9767	264.0129	0.00
14/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4137	4	4	4	0.00
14/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R210 On 05-November-26			Bond Future	265.10	265.1366	265.1018	265.1366	0.00
14/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11772	12	12	12	0.00
14/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R210 On 04-February-27			Bond Future	269.76	269.7909	269.7575	269.7909	0.00
14/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3727	4	4	4	0.00
14/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R213 On 05-February-26			Bond Future	7.60	100.7990	100.6790	100.7990	18,584.00
14/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8809	9	9	9	0.00
14/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R213 On 07-May-26			Bond Future	7.62	99.0392	98.9174	99.0392	65,316.00
14/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8079	8	8	8	0.00
14/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	6	0	0	0	0.00
14/01/2026	R213 On 06-August-26			Bond Future	7.64	100.8237	100.7001	100.8237	0.00
14/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7336	7	7	7	0.00
14/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	52	0	0	0	0.00
14/01/2026	R213 On 05-November-26			Bond Future	7.68	99.0242	98.8991	99.0242	0.00
14/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4059	4	4	4	0.00
14/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	349	0	0	0	0.00
14/01/2026	R213 On 04-February-27			Bond Future	7.73	100.7392	100.6128	100.7392	0.00
14/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2190	2	2	2	0.00
14/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	834	1	1	1	0.00
14/01/2026	R214 On 05-February-26			Bond Future	9.08	81.7606	81.9469	81.7606	9,919.00
14/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	13172	13	13	13	0.00
14/01/2026	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
14/01/2026	R214 On 07-May-26			Bond Future	9.14	79.9162	80.1060	79.9162	32,239.00
14/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	14173	14	14	14	0.00
14/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	10	0	0	0	0.00
14/01/2026	R214 On 06-August-26			Bond Future	9.19	81.3561	81.5497	81.3561	0.00
14/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	15958	16	16	16	0.00
14/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	34	0	0	0	0.00
14/01/2026	R214 On 05-November-26			Bond Future	9.25	79.4723	79.6698	79.4723	0.00
14/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	10678	11	11	11	0.00
14/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	359	0	0	0	0.00
14/01/2026	R214 On 04-February-27			Bond Future	9.32	80.8483	81.0499	80.8483	0.00
14/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	5208	5	5	5	0.00
14/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1549	2	2	2	0.00
14/01/2026	R248 On 05-February-26			Bond Future	9.21	99.3454	99.5897	99.3454	56,928.00
14/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	17282	17	17	17	0.00
14/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	6710	6	7	6	0.00
14/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	10432	10	10	10	0.00
14/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	2683	2	3	2	0.00
14/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	3873	4	4	4	12,500.00
14/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	49	0	0	0	1,940.00
14/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	1944	2	2	2	1,940.00
14/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	5905	6	6	6	0.00
14/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	10	0	0	0	1,940.00
14/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	282	0	0	0	0.00
14/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	2952	3	3	3	0.00
14/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	55	0	0	0	0.00
14/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	5	0	0	0	0.00
14/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	150	0	0	0	0.00
14/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R248 On 07-May-26			Bond Future	9.27	96.6723	96.9212	96.6723	219,976.00
14/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	18454	18	18	18	0.00
14/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	14	0	0	0	0.00
14/01/2026	R248 On 06-August-26			Bond Future	9.32	98.4142	98.6679	98.4142	0.00
14/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	21849	22	22	22	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
14/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	30	0	0	0	0.00
14/01/2026	R248 On 05-November-26			Bond Future	9.38	95.6854	95.9443	95.6854	0.00
14/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	15158	15	15	15	0.00
14/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	438	0	0	0	0.00
14/01/2026	R248 On 04-February-27			Bond Future	9.44	97.3418	97.6060	97.3418	0.00
14/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	7432	7	7	7	0.00
14/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1966	2	2	2	0.00
14/01/2026	R2R9 On 05-February-26			Bond Future	8.98	110.2338	110.3709	110.2338	0.00
14/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	97380	97	97	97	0.00
14/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R2R9 On 07-May-26			Bond Future	9.05	107.2135	107.3532	107.2135	0.00
14/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96504	96	97	96	0.00
14/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R2R9 On 06-August-26			Bond Future	9.11	109.1450	109.2878	109.1450	0.00
14/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96168	96	96	96	0.00
14/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R2R9 On 05-November-26			Bond Future	9.18	106.0611	106.2071	106.0611	0.00
14/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95237	95	95	95	0.00
14/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R2R9 On 04-February-27			Bond Future	9.25	107.8962	108.0457	107.8962	0.00
14/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5978	6	6	6	0.00
14/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1385	1	1	1	0.00
14/01/2026	R4R2 On 05-February-26			Bond Future	9.17	111.4450	111.5967	111.4450	1,937.00
14/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	98321	98	98	98	0.00
14/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R4R2 On 07-May-26			Bond Future	9.24	108.3202	108.4747	108.3202	0.00
14/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97386	97	97	97	0.00
14/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R4R2 On 06-August-26			Bond Future	9.30	110.2717	110.4295	110.2717	0.00
14/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97012	97	97	97	0.00
14/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
14/01/2026	R4R2 On 05-November-26			Bond Future	9.37	107.0812	107.2426	107.0812	0.00
14/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96020	96	96	96	0.00
14/01/2026	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
14/01/2026	R4R2 On 04-February-27			Bond Future	9.44	108.9340	109.0990	108.9340	0.00
14/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6932	7	7	7	0.00
14/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1442	1	1	1	0.00
14/01/2026	RR87 On 05-February-26			Bond Future	6.91	105.2849	105.2849	105.2849	0.00
14/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	0	0	0	0	0.00
14/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	0	0	0	0	0.00
14/01/2026	RR87 On 07-May-26			Bond Future	6.81	103.0247	103.0247	103.0247	0.00
14/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0	0	0	0	0.00
14/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	0	0	0	0	0.00
14/01/2026	RR88 On 05-February-26			Bond Future	6.89	108.5801	108.5801	108.5801	0.00
14/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	0	0	0	0	0.00
14/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	0	0	0	0	0.00
14/01/2026	RR88 On 07-May-26			Bond Future	6.84	106.3739	106.3739	106.3739	0.00
14/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0	0	0	0	0.00
14/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	0	0	0	0	0.00
14/01/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/01/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00