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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/01/2026 TO: 15/01/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	2029 On 05-February-26			Bond Future	144.82	144.8280	144.8206	144.8280	1,850.00
15/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4711	5	5	5	0.00
15/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2029 On 07-May-26			Bond Future	145.97	145.9811	145.9737	145.9811	3,035.00
15/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4154	4	4	4	0.00
15/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2029 On 06-August-26			Bond Future	148.64	148.6473	148.6401	148.6473	0.00
15/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4540	5	5	5	0.00
15/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2029 On 05-November-26			Bond Future	149.78	149.7852	149.7781	149.7852	0.00
15/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2218	2	2	2	0.00
15/01/2026	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
15/01/2026	2029 On 04-February-27			Bond Future	152.41	152.4162	152.4094	152.4162	0.00
15/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2689	3	3	3	0.00
15/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2030 On 05-February-26			Bond Future	7.35	102.3572	102.4101	102.3572	134,898.00
15/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7031	7	7	7	0.00
15/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2030 On 07-May-26			Bond Future	7.37	104.1752	104.2291	104.1752	49,369.00
15/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6308	6	6	6	0.00
15/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1369	1	1	1	1,000.00
15/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1932	2	2	2	0.00
15/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	351	0	0	0	1,000.00
15/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	276	0	0	0	0.00
15/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	169	0	0	0	1,000.00
15/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	875	1	1	1	0.00
15/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	6	0	0	0	0.00
15/01/2026	2030 On 06-August-26			Bond Future	7.39	102.0433	102.0983	102.0433	19,282.00
15/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5450	5	5	5	0.00
15/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	528	1	1	1	1,000.00
15/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1477	1	1	1	1,000.00
15/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2320	2	2	2	0.00
15/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	299	0	0	0	1,000.00
15/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	502	1	1	1	0.00
15/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1072	1	1	1	0.00
15/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	55	0	0	0	0.00
15/01/2026	2030 On 05-November-26			Bond Future	7.41	103.8134	103.8696	103.8134	0.00
15/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3019	3	3	3	0.00
15/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	265	0	0	0	0.00
15/01/2026	2030 On 04-February-27			Bond Future	7.44	101.6054	101.6629	101.6054	0.00
15/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1661	2	2	2	0.00
15/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	663	1	1	1	0.00
15/01/2026	2031 On 05-February-26			Bond Future	112.54	112.6432	112.5363	112.6432	1,156.00
15/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	793	1	1	1	0.00
15/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	17	0	0	0	0.00
15/01/2026	2031 On 07-May-26			Bond Future	114.56	114.6718	114.5630	114.6718	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
15/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	911	1	1	1	0.00
15/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	188	0	0	0	0.00
15/01/2026	2031 On 06-August-26			Bond Future	114.24	114.3516	114.2409	114.3516	680.00
15/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	850	1	1	1	0.00
15/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	419	0	0	0	0.00
15/01/2026	2031 On 05-November-26			Bond Future	116.25	116.3622	116.2498	116.3622	0.00
15/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4761	5	5	5	0.00
15/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
15/01/2026	2031 On 04-February-27			Bond Future	115.84	115.9583	115.8443	115.9583	0.00
15/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	618	1	1	1	0.00
15/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	954	1	1	1	0.00
15/01/2026	2032 On 05-February-26			Bond Future	7.83	104.9956	104.9976	104.9956	84,128.00
15/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10567	11	11	11	0.00
15/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2032 On 07-May-26			Bond Future	7.87	102.7016	102.7037	102.7016	88,652.00
15/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10006	10	10	10	0.00
15/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	6	0	0	0	0.00
15/01/2026	2032 On 06-August-26			Bond Future	7.90	104.5524	104.5547	104.5524	0.00
15/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9483	9	9	9	0.00
15/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	46	0	0	0	0.00
15/01/2026	2032 On 05-November-26			Bond Future	7.95	102.2087	102.2113	102.2087	0.00
15/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5464	5	5	5	0.00
15/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	363	0	0	0	0.00
15/01/2026	2032 On 04-February-27			Bond Future	8.01	103.9787	103.9816	103.9787	0.00
15/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	2915	3	3	3	0.00
15/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	966	1	1	1	0.00
15/01/2026	2033 On 05-February-26			Bond Future	141.87	141.8764	141.8697	141.8764	2,698.00
15/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	8990	9	9	9	0.00
15/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2033 On 07-May-26			Bond Future	142.87	142.8741	142.8675	142.8741	10,791.00
15/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	7707	8	8	8	0.00
15/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2033 On 06-August-26			Bond Future	145.48	145.4837	145.4771	145.4837	0.00
15/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	11227	11	11	11	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
15/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2033 On 05-November-26			Bond Future	146.46	146.4630	146.4567	146.4630	0.00
15/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	9197	9	9	9	0.00
15/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2033 On 04-February-27			Bond Future	149.03	149.0358	149.0297	149.0358	0.00
15/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	6320	6	6	6	0.00
15/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2037 On 05-February-26			Bond Future	8.67	98.9528	99.0616	98.9528	105,521.00
15/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	15648	16	16	16	0.00
15/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	21240	21	21	21	0.00
15/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	13980	14	14	14	1,970.00
15/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	19161	19	19	19	0.00
15/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	16519	16	17	16	0.00
15/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	12554	12	13	12	0.00
15/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	23483	23	23	23	0.00
15/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	16735	17	17	17	1,030.00
15/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	9300	9	9	9	0.00
15/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	6512	6	7	6	0.00
15/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0	0	0	0	11,500.00
15/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
15/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
15/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
15/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2037 On 07-May-26			Bond Future	8.72	100.7103	100.8211	100.7103	111,198.00
15/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	15744	16	16	16	0.00
15/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	21274	21	21	21	0.00
15/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	13731	14	14	14	142.00
15/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2576	3	3	3	1,500.00
15/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	5287	5	5	5	1,500.00

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15/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	8643	9	9	9	0.00
15/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	75	0	0	0	1,500.00
15/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	241	0	0	0	0.00
15/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	710	1	1	1	0.00
15/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
15/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	14	0	0	0	0.00
15/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	4	0	0	0	0.00
15/01/2026	2037 On 06-August-26			Bond Future	8.78	98.2654	98.3784	98.2654	2,539.00
15/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	17211	17	17	17	0.00
15/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	15097	15	15	15	0.00
15/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	11902	12	12	12	0.00
15/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	8157	8	8	8	2,541.00
15/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	139	0	0	0	2,541.00
15/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	331	0	0	0	0.00
15/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	52	0	0	0	2,541.00
15/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	20	0	0	0	0.00
15/01/2026	2037 On 05-November-26			Bond Future	8.84	99.9697	100.0849	99.9697	0.00
15/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	11124	11	11	11	0.00
15/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	12227	12	12	12	0.00
15/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	9069	9	9	9	0.00
15/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	5094	5	5	5	4,490.00
15/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	501	1	1	1	4,490.00
15/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1138	1	1	1	0.00
15/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	275	0	0	0	4,490.00
15/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	337	0	0	0	0.00
15/01/2026	2037 On 04-February-27			Bond Future	8.91	97.4444	97.5618	97.4444	0.00
15/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	5286	5	5	5	0.00
15/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1515	2	2	2	0.00
15/01/2026	2038 On 05-February-26			Bond Future	154.96	155.3634	154.9610	155.3634	2,657.00
15/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	11761	12	12	12	0.00
15/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2038 On 07-May-26			Bond Future	157.75	158.1613	157.7518	158.1613	663.00
15/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	13222	14	13	14	0.00
15/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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15/01/2026	2038 On 06-August-26			Bond Future	158.44	158.8580	158.4411	158.8580	0.00
15/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	13721	14	14	14	0.00
15/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2038 On 05-November-26			Bond Future	161.23	161.6516	161.2278	161.6516	0.00
15/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	14918	15	15	15	0.00
15/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2038 On 04-February-27			Bond Future	161.84	162.2691	161.8384	162.2691	0.00
15/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	8008	8	8	8	0.00
15/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2040 On 05-February-26			Bond Future	9.00	99.9359	100.2573	99.9359	80,571.00
15/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	17137	17	17	17	0.00
15/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	19078	19	19	19	475.00
15/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	26651	26	27	26	0.00
15/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	15063	15	15	15	0.00
15/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	9873	10	10	10	680.00
15/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	12525	12	13	12	0.00
15/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	6035	6	6	6	14,000.00
15/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	9124	9	9	9	0.00
15/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	878	1	1	1	13,500.00
15/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	3127	3	3	3	0.00
15/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1740	1	2	1	14,000.00
15/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	171	0	0	0	0.00
15/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	472	1	0	1	0.00
15/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	37	0	0	0	13,500.00
15/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0	0	0	0	14,000.00
15/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	1	0	0	0	0.00
15/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
15/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0	0	0	0	680.00
15/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
15/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2040 On 07-May-26			Bond Future	9.06	101.7109	102.0380	101.7109	1,360.00
15/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	17618	17	18	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
15/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	22417	22	22	22	0.00
15/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	19678	19	20	19	0.00
15/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	14330	14	14	14	0.00
15/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	20735	20	21	20	0.00
15/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	17908	18	18	18	0.00
15/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	11699	11	12	11	1,460.00
15/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	5	0	0	0	1,460.00
15/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	56	0	0	0	0.00
15/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	1	0	0	0	1,460.00
15/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	2	0	0	0	0.00
15/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	27	0	0	0	0.00
15/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	6	0	0	0	0.00
15/01/2026	2040 On 06-August-26			Bond Future	9.12	99.0334	99.3666	99.0334	7,265.00
15/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	19952	20	20	20	0.00
15/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	19	0	0	0	0.00
15/01/2026	2040 On 05-November-26			Bond Future	9.18	100.7510	101.0901	100.7510	0.00
15/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	13101	13	13	13	0.00
15/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	14319	14	14	14	0.00
15/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	10810	11	11	11	0.00
15/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	6342	6	6	6	2,300.00
15/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	493	1	0	1	2,300.00
15/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1093	1	1	1	0.00
15/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	277	0	0	0	2,300.00
15/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	336	0	0	0	0.00
15/01/2026	2040 On 04-February-27			Bond Future	9.25	97.9886	98.3340	97.9886	0.00
15/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	6376	6	6	6	0.00
15/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1558	2	2	2	0.00
15/01/2026	2043 On 05-February-26			Bond Future	121.75	121.9002	121.7521	121.9002	0.00
15/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12092	12	12	12	0.00
15/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2043 On 07-May-26			Bond Future	123.94	124.0954	123.9448	124.0954	0.00
15/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	12245	12	12	12	0.00
15/01/2026	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
15/01/2026	2043 On 06-August-26			Bond Future	123.36	123.5176	123.3644	123.5176	0.00
15/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	12486	13	12	13	0.00
15/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
15/01/2026	2043 On 05-November-26			Bond Future	125.53	125.6893	125.5336	125.6893	0.00
15/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	12701	13	13	13	0.00
15/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	7	0	0	0	0.00
15/01/2026	2043 On 04-February-27			Bond Future	124.86	125.0134	124.8555	125.0134	0.00
15/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	7508	8	8	8	0.00
15/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	282	0	0	0	0.00
15/01/2026	2044 On 05-February-26			Bond Future	9.21	95.8183	96.2048	95.8183	51,071.00
15/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	17052	17	17	17	0.00
15/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	16677	16	17	16	0.00
15/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	16362	16	16	16	0.00
15/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	15083	15	15	15	0.00
15/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	12766	12	13	12	9,000.00
15/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	6836	6	7	6	9,000.00
15/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	6306	6	6	6	0.00
15/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	2	0	0	0	0.00
15/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	1	0	0	0	0.00
15/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
15/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	9,000.00
15/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
15/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2044 On 07-May-26			Bond Future	9.27	97.5201	97.9137	97.5201	92,792.00
15/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	17971	18	18	18	0.00
15/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	6135	6	6	6	0.00
15/01/2026	2044 On 07-May-26		Call	Bond Future	1320.20	1.1913	1.3202	1.1913	0.00
15/01/2026	2044 On 07-May-26		Put	Bond Future	3406.54	3.6712	3.4065	3.6712	0.00
15/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	354	0	0	0	15,000.00
15/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	10	0	0	0	0.00
15/01/2026	2044 On 06-August-26			Bond Future	9.33	94.8924	95.2932	94.8924	7,681.00
15/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	20987	21	21	21	0.00
15/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	24	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
15/01/2026	2044 On 05-November-26			Bond Future	9.40	96.5381	96.9461	96.5381	0.00
15/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	14385	14	14	14	0.00
15/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	412	0	0	0	0.00
15/01/2026	2044 On 04-February-27			Bond Future	9.46	93.8280	94.2433	93.8280	0.00
15/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	7091	7	7	7	0.00
15/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1616	2	2	2	0.00
15/01/2026	2046 On 05-February-26			Bond Future	138.26	138.2652	138.2589	138.2652	4,439.00
15/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	16609	17	17	17	0.00
15/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2046 On 07-May-26			Bond Future	138.46	138.4688	138.4624	138.4688	14,011.00
15/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	13512	14	14	14	0.00
15/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2046 On 06-August-26			Bond Future	140.99	140.9977	140.9916	140.9977	0.00
15/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	18612	19	19	19	0.00
15/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2046 On 05-November-26			Bond Future	141.15	141.1569	141.1510	141.1569	0.00
15/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	15671	16	16	16	0.00
15/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2046 On 04-February-27			Bond Future	143.63	143.6355	143.6299	143.6355	0.00
15/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	12540	13	13	13	0.00
15/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2050 On 05-February-26			Bond Future	138.86	139.0976	138.8556	139.0976	2,608.00
15/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	16036	16	16	16	0.00
15/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2050 On 07-May-26			Bond Future	141.36	141.6025	141.3562	141.6025	14,137.00
15/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	17286	18	17	18	0.00
15/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2050 On 06-August-26			Bond Future	141.50	141.7470	141.4966	141.7470	0.00
15/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	18227	18	18	18	0.00
15/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2050 On 05-November-26			Bond Future	143.99	144.2400	143.9852	144.2400	0.00
15/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	20145	20	20	20	0.00
15/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
15/01/2026	2050 On 04-February-27			Bond Future	144.04	144.2969	144.0383	144.2969	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
15/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	11648	12	12	12	0.00
15/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
15/01/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	AL37 On 05-February-26			Index Future	1265.89	1265.5710	1265.8870	1265.5710	0.00
15/01/2026	AL37 On 07-May-26			Index Future	1288.37	1288.0500	1288.3720	1288.0500	0.00
15/01/2026	AL37 On 06-August-26			Index Future	1311.35	1311.0170	1311.3470	1311.0170	0.00
15/01/2026	AL37 On 05-November-26			Index Future	1334.38	1334.0370	1334.3760	1334.0370	0.00
15/01/2026	AL37 On 04-February-27			Index Future	1357.53	1357.1850	1357.5330	1357.1850	0.00
15/01/2026	AL7T On 05-February-26			Index Future	1630.11	1628.8290	1630.1060	1628.8290	0.00
15/01/2026	AL7T On 07-May-26			Index Future	1659.06	1657.7590	1659.0600	1657.7590	0.00
15/01/2026	AL7T On 06-August-26			Index Future	1688.65	1687.3190	1688.6450	1687.3190	0.00
15/01/2026	AL7T On 05-November-26			Index Future	1718.30	1716.9470	1718.3000	1716.9470	0.00
15/01/2026	AL7T On 04-February-27			Index Future	1748.12	1746.7390	1748.1200	1746.7390	0.00
15/01/2026	ALBI On 05-February-26			Index Future	1375.34	1372.9130	1375.3440	1372.9130	79.00
15/01/2026	ALBI On 07-May-26			Index Future	1399.77	1397.2980	1399.7730	1397.2980	0.00
15/01/2026	ALBI On 06-August-26			Index Future	1424.73	1422.2130	1424.7340	1422.2130	0.00
15/01/2026	ALBI On 05-November-26			Index Future	1449.76	1447.1860	1449.7550	1447.1860	0.00
15/01/2026	ALBI On 04-February-27			Index Future	1474.91	1472.2970	1474.9140	1472.2970	0.00
15/01/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	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
15/01/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
15/01/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/01/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	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
15/01/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	ES33 On 05-February-26			Bond Future	8.79	95.9795	96.0363	95.9795	0.00
15/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	12841	13	13	13	0.00
15/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
15/01/2026	ES33 On 07-May-26			Bond Future	8.85	93.9149	93.9727	93.9149	0.00
15/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13092	13	13	13	0.00
15/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
15/01/2026	ES33 On 06-August-26			Bond Future	8.92	95.6299	95.6890	95.6299	0.00
15/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13820	14	14	14	0.00
15/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
15/01/2026	ES33 On 05-November-26			Bond Future	9.00	93.5196	93.5799	93.5196	0.00
15/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8252	8	8	8	0.00
15/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
15/01/2026	ES33 On 04-February-27			Bond Future	9.10	95.1601	95.2218	95.1601	0.00
15/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2725	3	3	3	0.00
15/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
15/01/2026	ES42 On 05-February-26			Bond Future	9.43	94.4972	94.8145	94.4972	0.00
15/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	16215	16	16	16	0.00
15/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
15/01/2026	ES42 On 07-May-26			Bond Future	9.50	91.9347	92.2577	91.9347	0.00
15/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17616	17	18	17	0.00
15/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
15/01/2026	ES42 On 06-August-26			Bond Future	9.56	93.6134	93.9424	93.6134	0.00
15/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19468	19	19	19	0.00
15/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
15/01/2026	ES42 On 05-November-26			Bond Future	9.64	90.9956	91.3307	90.9956	0.00
15/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13366	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
15/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
15/01/2026	ES42 On 04-February-27			Bond Future	9.71	92.5904	92.9316	92.5904	0.00
15/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4072	4	4	4	0.00
15/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
15/01/2026	GOVI On 05-February-26			GOVI	1349.96	1347.5510	1349.9620	1347.5510	605.00
15/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	1999620	198	200	198	0.00
15/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
15/01/2026	GOVI On 07-May-26			GOVI	1373.94	1371.4860	1373.9410	1371.4860	42.00
15/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1969410	194	197	194	0.00
15/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
15/01/2026	GOVI On 06-August-26			GOVI	1398.44	1395.9410	1398.4420	1395.9410	0.00
15/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2094420	207	209	207	0.00
15/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
15/01/2026	GOVI On 05-November-26			GOVI	1423.00	1420.4520	1423.0000	1420.4520	0.00
15/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1460000	143	146	143	0.00
15/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
15/01/2026	GOVI On 04-February-27			GOVI	1447.70	1445.1000	1447.6950	1445.1000	0.00
15/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	786950	76	79	76	0.00
15/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
15/01/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/01/2026	I258 On 05-February-26			Bond Future	127.78	127.7913	127.7846	127.7913	0.00
15/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	16135	16	16	16	0.00
15/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
15/01/2026	I258 On 07-May-26			Bond Future	130.09	130.0927	130.0859	130.0927	0.00
15/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	16356	16	16	16	0.00
15/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
15/01/2026	I258 On 06-August-26			Bond Future	129.62	129.6242	129.6179	129.6242	0.00
15/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	16676	17	17	17	0.00
15/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	8	0	0	0	0.00
15/01/2026	I258 On 05-November-26			Bond Future	131.90	131.9035	131.8971	131.9035	0.00
15/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	16981	17	17	17	0.00
15/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	34	0	0	0	0.00
15/01/2026	I258 On 04-February-27			Bond Future	131.33	131.3368	131.3306	131.3368	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
15/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	12770	13	13	13	0.00
15/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	340	0	0	0	0.00
15/01/2026	IGOV On 05-February-26			Index Future	428.65	428.9860	428.6460	428.9860	242.00
15/01/2026	IGOV On 07-May-26			Index Future	436.37	436.7110	436.3660	436.7110	8.00
15/01/2026	IGOV On 06-August-26			Index Future	444.25	444.6030	444.2520	444.6030	0.00
15/01/2026	IGOV On 05-November-26			Index Future	452.16	452.5120	452.1550	452.5120	0.00
15/01/2026	IGOV On 04-February-27			Index Future	460.10	460.4640	460.1030	460.4640	0.00
15/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/01/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
15/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
15/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
15/01/2026	R033 On 05-February-26			Bond Future	7.96	114.5225	114.5541	114.5225	10,458.00
15/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13344	13	13	13	0.00
15/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R033 On 07-May-26			Bond Future	8.00	111.5146	111.5468	111.5146	0.00
15/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12311	12	12	12	0.00
15/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	53	0	0	0	0.00
15/01/2026	R033 On 06-August-26			Bond Future	8.04	113.5241	113.5571	113.5241	0.00
15/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	11436	11	11	11	0.00
15/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	334	0	0	0	0.00
15/01/2026	R033 On 05-November-26			Bond Future	8.09	110.4540	110.4878	110.4540	0.00
15/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7195	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
15/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	984	1	1	1	0.00
15/01/2026	R033 On 04-February-27			Bond Future	8.15	112.3663	112.4009	112.3663	0.00
15/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	4651	5	5	5	0.00
15/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2181	2	2	2	0.00
15/01/2026	R035 On 05-February-26			Bond Future	8.28	107.6503	107.7187	107.6503	56,346.00
15/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	14624	15	15	15	0.00
15/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	5997	6	6	6	0.00
15/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	12755	13	13	13	2,000.00
15/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15410	15	15	15	2,000.00
15/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	22778	23	23	23	0.00
15/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	11277	11	11	11	250.00
15/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	13989	14	14	14	0.00
15/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	15721	16	16	16	0.00
15/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	16596	17	17	17	0.00
15/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1253	1	1	1	0.00
15/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	3585	4	4	4	0.00
15/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	2317	2	2	2	350.00
15/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	8283	8	8	8	0.00
15/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	5340	5	5	5	0.00
15/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	1	0	0	0	350.00
15/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	41	0	0	0	0.00
15/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
15/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	174	0	0	0	16,000.00
15/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
15/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
15/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
15/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0	0	0	0	16,000.00
15/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	7	0	0	0	0.00
15/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R035 On 07-May-26			Bond Future	8.32	105.0615	105.1312	105.0615	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
15/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14474	14	14	14	0.00
15/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	10781	11	11	11	0.00
15/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	8046	8	8	8	200.00
15/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	13698	14	14	14	0.00
15/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	11051	11	11	11	0.00
15/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	7936	8	8	8	250.00
15/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	8322	8	8	8	350.00
15/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	13333	13	13	13	0.00
15/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	10673	11	11	11	0.00
15/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13437	13	13	13	0.00
15/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3317	3	3	3	1,000.00
15/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5504	5	6	5	0.00
15/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1135	1	1	1	1,000.00
15/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	437	0	0	0	0.00
15/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	177	0	0	0	1,000.00
15/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1347	1	1	1	0.00
15/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	7	0	0	0	200.00
15/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	24	0	0	0	250.00
15/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	69	0	0	0	0.00
15/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	8	0	0	0	250.00
15/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	21	0	0	0	350.00
15/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	60	0	0	0	0.00
15/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	6	0	0	0	350.00
15/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	24	0	0	0	200.00
15/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	66	0	0	0	0.00
15/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	3	0	0	0	0.00
15/01/2026	R035 On 06-August-26			Bond Future	8.37	106.9550	107.0260	106.9550	56.00
15/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	14968	15	15	15	0.00
15/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	8130	8	8	8	0.00
15/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	10728	11	11	11	0.00
15/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5557	6	6	6	250.00
15/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	5106	5	5	5	200.00
15/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	10262	10	10	10	0.00
15/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	7663	8	8	8	0.00
15/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1470	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
15/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3470	3	3	3	1,000.00
15/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6424	6	6	6	0.00
15/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	8078	8	8	8	0.00
15/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5507	5	6	5	0.00
15/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3108	3	3	3	350.00
15/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	498	1	0	1	350.00
15/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1033	1	1	1	0.00
15/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	245	0	0	0	350.00
15/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	385	0	0	0	1,000.00
15/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	918	1	1	1	0.00
15/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1948	2	2	2	0.00
15/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	274	0	0	0	200.00
15/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	558	1	1	1	0.00
15/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	137	0	0	0	200.00
15/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	122	0	0	0	250.00
15/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	241	0	0	0	250.00
15/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	490	1	0	1	0.00
15/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	23	0	0	0	0.00
15/01/2026	R035 On 05-November-26			Bond Future	8.42	104.3119	104.3844	104.3119	0.00
15/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	9397	9	9	9	0.00
15/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	8260	8	8	8	0.00
15/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	5832	6	6	6	0.00
15/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3569	4	4	4	200.00
15/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	743	1	1	1	200.00
15/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1338	1	1	1	0.00
15/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	417	0	0	0	200.00
15/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	321	0	0	0	0.00
15/01/2026	R035 On 04-February-27			Bond Future	8.49	106.1187	106.1928	106.1187	0.00
15/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4350	4	4	4	0.00
15/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1302	1	1	1	0.00
15/01/2026	R038 On 05-February-26			Bond Future	8.79	119.0393	119.3319	119.0393	3,763.00
15/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	19047	19	19	19	0.00
15/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R038 On 07-May-26			Bond Future	8.85	115.6704	115.9683	115.6704	2,403.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	18125	18	18	18	0.00
15/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	5	0	0	0	0.00
15/01/2026	R038 On 06-August-26			Bond Future	8.90	117.7548	118.0582	117.7548	0.00
15/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	19729	19	20	19	0.00
15/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	28	0	0	0	0.00
15/01/2026	R038 On 05-November-26			Bond Future	8.97	114.3171	114.6260	114.3171	0.00
15/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	12755	12	13	12	0.00
15/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	335	0	0	0	0.00
15/01/2026	R038 On 04-February-27			Bond Future	9.04	116.2959	116.6106	116.2959	0.00
15/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	5950	6	6	6	0.00
15/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1865	2	2	2	0.00
15/01/2026	R053 On 05-February-26			Bond Future	9.02	130.0761	130.5152	130.0761	12,801.00
15/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	25181	25	25	25	0.00
15/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R053 On 07-May-26			Bond Future	9.06	126.5263	126.9733	126.5263	66,329.00
15/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	26208	26	26	26	0.00
15/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	9	0	0	0	0.00
15/01/2026	R053 On 06-August-26			Bond Future	9.11	128.8063	129.2616	128.8063	0.00
15/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	30179	30	30	30	0.00
15/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	29	0	0	0	0.00
15/01/2026	R053 On 05-November-26			Bond Future	9.16	125.1823	125.6457	125.1823	0.00
15/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	21391	21	21	21	0.00
15/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	521	1	1	1	0.00
15/01/2026	R053 On 04-February-27			Bond Future	9.22	127.3495	127.8213	127.3495	0.00
15/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	10688	10	11	10	0.00
15/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2140	2	2	2	0.00
15/01/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
15/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	38	0	0	0	0.00
15/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	38	0	0	0	0.00
15/01/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
15/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	87	0	0	0	0.00
15/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	87	0	0	0	0.00
15/01/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
15/01/2026	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
15/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	80	0	0	0	0.00
15/01/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
15/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	48	0	0	0	0.00
15/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	48	0	0	0	0.00
15/01/2026	R202 On 05-February-26			Bond Future	292.21	292.2213	292.2076	292.2213	565.00
15/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	14388	14	14	14	0.00
15/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R202 On 07-May-26			Bond Future	297.47	297.4839	297.4702	297.4839	772.00
15/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	19920	20	20	20	0.00
15/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R202 On 06-August-26			Bond Future	297.51	297.5186	297.5053	297.5186	0.00
15/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	18645	19	19	19	0.00
15/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R202 On 05-November-26			Bond Future	302.74	302.7512	302.7382	302.7512	0.00
15/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	22278	22	22	22	0.00
15/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R202 On 04-February-27			Bond Future	302.58	302.5911	302.5786	302.5911	0.00
15/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	7849	8	8	8	0.00
15/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R209 On 05-February-26			Bond Future	8.48	87.2383	87.3024	87.2383	32,538.00
15/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	13291	13	13	13	0.00
15/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R209 On 07-May-26			Bond Future	8.53	85.6372	85.7025	85.6372	9,057.00
15/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	13536	13	14	13	0.00
15/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	4	0	0	0	0.00
15/01/2026	R209 On 06-August-26			Bond Future	8.57	87.1804	87.2470	87.1804	3,673.00
15/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	14600	15	15	15	0.00
15/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	19	0	0	0	0.00
15/01/2026	R209 On 05-November-26			Bond Future	8.63	85.5434	85.6114	85.5434	0.00
15/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	9320	9	9	9	0.00
15/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	296	0	0	0	0.00
15/01/2026	R209 On 04-February-27			Bond Future	8.69	87.0250	87.0944	87.0250	0.00
15/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4540	4	5	4	0.00
15/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1300	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
15/01/2026	R210 On 05-February-26			Bond Future	258.02	258.0604	258.0214	258.0604	534.00
15/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4921	5	5	5	0.00
15/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R210 On 07-May-26			Bond Future	259.20	259.2418	259.2023	259.2418	918.00
15/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3802	4	4	4	0.00
15/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R210 On 06-August-26			Bond Future	263.94	263.9767	263.9367	263.9767	0.00
15/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4097	4	4	4	0.00
15/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R210 On 05-November-26			Bond Future	265.06	265.1018	265.0618	265.1018	0.00
15/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11732	12	12	12	0.00
15/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R210 On 04-February-27			Bond Future	269.72	269.7575	269.7176	269.7575	0.00
15/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3688	4	4	4	0.00
15/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R213 On 05-February-26			Bond Future	7.59	100.6790	100.7011	100.6790	18,584.00
15/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8831	9	9	9	0.00
15/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R213 On 07-May-26			Bond Future	7.61	98.9174	98.9398	98.9174	65,316.00
15/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8101	8	8	8	0.00
15/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	6	0	0	0	0.00
15/01/2026	R213 On 06-August-26			Bond Future	7.64	100.7001	100.7231	100.7001	0.00
15/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7358	7	7	7	0.00
15/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	51	0	0	0	0.00
15/01/2026	R213 On 05-November-26			Bond Future	7.67	98.8991	98.9228	98.8991	0.00
15/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4077	4	4	4	0.00
15/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	344	0	0	0	0.00
15/01/2026	R213 On 04-February-27			Bond Future	7.73	100.6128	100.6371	100.6128	0.00
15/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2204	2	2	2	0.00
15/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	824	1	1	1	0.00
15/01/2026	R214 On 05-February-26			Bond Future	9.04	81.9469	82.2293	81.9469	9,919.00
15/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	13454	13	13	13	0.00
15/01/2026	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
15/01/2026	R214 On 07-May-26			Bond Future	9.09	80.1060	80.3935	80.1060	32,239.00
15/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	14459	14	14	14	0.00
15/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	9	0	0	0	0.00
15/01/2026	R214 On 06-August-26			Bond Future	9.15	81.5497	81.8425	81.5497	0.00
15/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	16247	16	16	16	0.00
15/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	30	0	0	0	0.00
15/01/2026	R214 On 05-November-26			Bond Future	9.21	79.6698	79.9678	79.6698	0.00
15/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	10948	11	11	11	0.00
15/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	332	0	0	0	0.00
15/01/2026	R214 On 04-February-27			Bond Future	9.27	81.0499	81.3533	81.0499	0.00
15/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	5419	5	5	5	0.00
15/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1457	2	1	2	0.00
15/01/2026	R248 On 05-February-26			Bond Future	9.17	99.5897	100.0063	99.5897	56,542.00
15/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	17699	17	18	17	0.00
15/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	7125	7	7	7	0.00
15/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	10848	10	11	10	0.00
15/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	3045	3	3	3	0.00
15/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	4267	4	4	4	12,500.00
15/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	74	0	0	0	1,940.00
15/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	2267	2	2	2	1,940.00
15/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	6317	6	6	6	0.00
15/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	5	0	0	0	1,940.00
15/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	189	0	0	0	0.00
15/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	2560	3	3	3	0.00
15/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	32	0	0	0	0.00
15/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	2	0	0	0	0.00
15/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	94	0	0	0	0.00
15/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R248 On 07-May-26			Bond Future	9.22	96.9212	97.3453	96.9212	219,976.00
15/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	18876	18	19	18	0.00
15/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	11	0	0	0	0.00
15/01/2026	R248 On 06-August-26			Bond Future	9.27	98.6679	99.0998	98.6679	0.00
15/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	22277	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
15/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	26	0	0	0	0.00
15/01/2026	R248 On 05-November-26			Bond Future	9.33	95.9443	96.3838	95.9443	0.00
15/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	15561	15	16	15	0.00
15/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	402	0	0	0	0.00
15/01/2026	R248 On 04-February-27			Bond Future	9.39	97.6060	98.0535	97.6060	0.00
15/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	7752	7	8	7	0.00
15/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1839	2	2	2	0.00
15/01/2026	R2R9 On 05-February-26			Bond Future	8.97	110.3709	110.4972	110.3709	0.00
15/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	97507	97	98	97	0.00
15/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R2R9 On 07-May-26			Bond Future	9.03	107.3532	107.4818	107.3532	0.00
15/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96632	97	97	97	0.00
15/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R2R9 On 06-August-26			Bond Future	9.09	109.2878	109.4188	109.2878	0.00
15/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96299	96	96	96	0.00
15/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R2R9 On 05-November-26			Bond Future	9.16	106.2071	106.3407	106.2071	0.00
15/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95371	95	95	95	0.00
15/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R2R9 On 04-February-27			Bond Future	9.23	108.0457	108.1819	108.0457	0.00
15/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6075	6	6	6	0.00
15/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1346	1	1	1	0.00
15/01/2026	R4R2 On 05-February-26			Bond Future	9.13	111.5967	111.9593	111.5967	1,937.00
15/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	98684	98	99	98	0.00
15/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R4R2 On 07-May-26			Bond Future	9.19	108.4747	108.8439	108.4747	0.00
15/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97755	97	98	97	0.00
15/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R4R2 On 06-August-26			Bond Future	9.25	110.4295	110.8054	110.4295	0.00
15/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97388	97	97	97	0.00
15/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
15/01/2026	R4R2 On 05-November-26			Bond Future	9.32	107.2426	107.6253	107.2426	0.00
15/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96403	96	96	96	0.00
15/01/2026	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
15/01/2026	R4R2 On 04-February-27			Bond Future	9.39	109.0990	109.4888	109.0990	0.00
15/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7222	7	7	7	0.00
15/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1342	1	1	1	0.00
15/01/2026	RR87 On 05-February-26			Bond Future	6.91	105.2849	105.2849	105.2849	0.00
15/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	0	0	0	0	0.00
15/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	0	0	0	0	0.00
15/01/2026	RR87 On 07-May-26			Bond Future	6.81	103.0247	103.0247	103.0247	0.00
15/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0	0	0	0	0.00
15/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	0	0	0	0	0.00
15/01/2026	RR87 On 06-August-26			Bond Future	6.53	101.1299	101.1299	101.1299	0.00
15/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0	0	0	0	0.00
15/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	0	0	0	0	0.00
15/01/2026	RR87 On 05-November-26			Bond Future	5.27	102.8909	102.8909	102.8909	0.00
15/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
15/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	0	0	0	0	0.00
15/01/2026	RR88 On 05-February-26			Bond Future	6.89	108.5801	108.5801	108.5801	0.00
15/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	0	0	0	0	0.00
15/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	0	0	0	0	0.00
15/01/2026	RR88 On 07-May-26			Bond Future	6.84	106.3739	106.3739	106.3739	0.00
15/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0	0	0	0	0.00
15/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	0	0	0	0	0.00
15/01/2026	RR88 On 06-August-26			Bond Future	6.79	105.3468	105.3468	105.3468	0.00
15/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0	0	0	0	0.00
15/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	0	0	0	0	0.00
15/01/2026	RR88 On 05-November-26			Bond Future	6.71	106.5970	106.5970	106.5970	0.00
15/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	0	0	0	0	0.00
15/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	0	0	0	0	0.00
15/01/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/01/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00