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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/01/2026 TO: 20/01/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	2029 On 05-February-26			Bond Future	144.57	144.4933	144.5739	144.4933	1,760.00
20/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4464	4	4	4	0.00
20/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2029 On 07-May-26			Bond Future	145.69	145.6127	145.6948	145.6127	3,125.00
20/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	3875	4	4	4	0.00
20/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2029 On 06-August-26			Bond Future	148.34	148.2556	148.3392	148.2556	0.00
20/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4239	4	4	4	0.00
20/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2029 On 05-November-26			Bond Future	149.45	149.3634	149.4495	149.3634	0.00
20/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	1889	2	2	2	0.00
20/01/2026	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
20/01/2026	2029 On 04-February-27			Bond Future	152.03	151.9406	152.0286	151.9406	0.00
20/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2309	2	2	2	0.00
20/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2030 On 05-February-26			Bond Future	7.44	102.1626	102.1113	102.1626	91,117.00
20/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	6732	7	7	7	0.00
20/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2030 On 07-May-26			Bond Future	7.47	103.9575	103.9053	103.9575	81,715.00
20/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	5985	6	6	6	0.00
20/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1107	1	1	1	1,000.00
20/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1644	2	2	2	0.00
20/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	222	0	0	0	1,000.00
20/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	338	0	0	0	0.00
20/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	205	0	0	0	1,000.00
20/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	1070	1	1	1	0.00
20/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	7	0	0	0	0.00
20/01/2026	2030 On 06-August-26			Bond Future	7.50	101.8098	101.7569	101.8098	48,380.00
20/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5121	5	5	5	0.00
20/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	389	0	0	0	1,000.00
20/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1240	1	1	1	1,000.00
20/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2042	2	2	2	0.00
20/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	363	0	0	0	1,000.00
20/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	607	1	1	1	0.00
20/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1275	1	1	1	0.00
20/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	68	0	0	0	0.00
20/01/2026	2030 On 05-November-26			Bond Future	7.54	103.5599	103.5063	103.5599	0.00
20/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	2760	3	3	3	0.00
20/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	369	0	0	0	0.00
20/01/2026	2030 On 04-February-27			Bond Future	7.59	101.3153	101.2611	101.3153	0.00
20/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1468	2	1	2	0.00
20/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	872	1	1	1	0.00
20/01/2026	2031 On 05-February-26			Bond Future	112.41	112.5185	112.4123	112.5185	105.00
20/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	671	1	1	1	0.00
20/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	19	0	0	0	0.00
20/01/2026	2031 On 07-May-26			Bond Future	114.42	114.5232	114.4152	114.5232	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
20/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	802	1	1	1	0.00
20/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	227	0	0	0	0.00
20/01/2026	2031 On 06-August-26			Bond Future	114.08	114.1874	114.0781	114.1874	1,893.00
20/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	763	1	1	1	0.00
20/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	495	0	0	0	0.00
20/01/2026	2031 On 05-November-26			Bond Future	116.07	116.1772	116.0663	116.1772	0.00
20/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4579	5	5	5	0.00
20/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	3	0	0	0	0.00
20/01/2026	2031 On 04-February-27			Bond Future	115.62	115.7344	115.6227	115.7344	0.00
20/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	549	1	1	1	0.00
20/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	1107	1	1	1	0.00
20/01/2026	2032 On 05-February-26			Bond Future	7.94	104.6047	104.4607	104.6047	81,633.00
20/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10030	10	10	10	0.00
20/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2032 On 07-May-26			Bond Future	7.99	102.2840	102.1375	102.2840	91,036.00
20/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	9442	10	9	10	0.00
20/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	8	0	0	0	0.00
20/01/2026	2032 On 06-August-26			Bond Future	8.03	104.1156	103.9665	104.1156	0.00
20/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	8913	9	9	9	0.00
20/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	63	0	0	0	0.00
20/01/2026	2032 On 05-November-26			Bond Future	8.09	101.7482	101.5969	101.7482	0.00
20/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	4944	5	5	5	0.00
20/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	457	0	0	0	0.00
20/01/2026	2032 On 04-February-27			Bond Future	8.17	103.4782	103.3246	103.4782	0.00
20/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	2577	3	3	3	0.00
20/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	1285	1	1	1	0.00
20/01/2026	2033 On 05-February-26			Bond Future	141.75	141.6672	141.7522	141.6672	2,538.00
20/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	8872	9	9	9	0.00
20/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2033 On 07-May-26			Bond Future	142.72	142.6342	142.7208	142.6342	10,951.00
20/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	7561	7	8	7	0.00
20/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2033 On 06-August-26			Bond Future	145.31	145.2229	145.3113	145.2229	0.00
20/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	11061	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
20/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2033 On 05-November-26			Bond Future	146.27	146.1751	146.2659	146.1751	0.00
20/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	9006	9	9	9	0.00
20/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2033 On 04-February-27			Bond Future	148.79	148.6975	148.7903	148.6975	0.00
20/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	6080	6	6	6	0.00
20/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2037 On 05-February-26			Bond Future	8.81	98.3018	98.0645	98.3018	73,159.00
20/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	14651	15	15	15	0.00
20/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	20243	20	20	20	0.00
20/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	12983	13	13	13	1,970.00
20/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	18164	18	18	18	0.00
20/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	15522	16	16	16	0.00
20/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	11557	12	12	12	0.00
20/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	22486	23	22	23	0.00
20/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	15738	16	16	16	1,030.00
20/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	8303	9	8	9	0.00
20/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	5516	6	6	6	0.00
20/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	1	0	0	0	11,500.00
20/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
20/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
20/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
20/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2037 On 07-May-26			Bond Future	8.88	100.0288	99.7874	100.0288	129,923.00
20/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	14712	15	15	15	0.00
20/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	20240	20	20	20	0.00
20/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	12704	13	13	13	142.00
20/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	1978	2	2	2	1,500.00
20/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	4443	5	4	5	1,500.00

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20/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	7674	8	8	8	0.00
20/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	139	0	0	0	1,500.00
20/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	432	0	0	0	0.00
20/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	1145	1	1	1	0.00
20/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
20/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	21	0	0	0	0.00
20/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	6	0	0	0	0.00
20/01/2026	2037 On 06-August-26			Bond Future	8.94	97.5602	97.3146	97.5602	2,539.00
20/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	16157	16	16	16	0.00
20/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	14056	14	14	14	0.00
20/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	10933	11	11	11	0.00
20/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	7290	8	7	8	2,541.00
20/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	234	0	0	0	2,541.00
20/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	528	0	1	0	0.00
20/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	74	0	0	0	2,541.00
20/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	30	0	0	0	0.00
20/01/2026	2037 On 05-November-26			Bond Future	9.01	99.2371	98.9875	99.2371	0.00
20/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	10203	10	10	10	0.00
20/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	11260	11	11	11	0.00
20/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	8213	8	8	8	0.00
20/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	4462	5	4	5	4,490.00
20/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	742	1	1	1	4,490.00
20/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1603	2	2	2	0.00
20/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	406	0	0	0	4,490.00
20/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	513	0	1	0	0.00
20/01/2026	2037 On 04-February-27			Bond Future	9.09	96.6683	96.4147	96.6683	0.00
20/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	4487	5	4	5	0.00
20/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1863	2	2	2	0.00
20/01/2026	2038 On 05-February-26			Bond Future	154.85	154.8596	154.8529	154.8596	1,637.00
20/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	11653	12	12	12	0.00
20/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2038 On 07-May-26			Bond Future	157.61	157.6187	157.6118	157.6187	1,631.00
20/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	13082	13	13	13	0.00
20/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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20/01/2026	2038 On 06-August-26			Bond Future	158.28	158.2874	158.2812	158.2874	0.00
20/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	13561	14	14	14	0.00
20/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2038 On 05-November-26			Bond Future	161.04	161.0463	161.0404	161.0463	0.00
20/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	14730	15	15	15	0.00
20/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2038 On 04-February-27			Bond Future	161.60	161.6036	161.5989	161.6036	0.00
20/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	7769	8	8	8	0.00
20/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2040 On 05-February-26			Bond Future	9.17	99.2033	98.8973	99.2033	71,682.00
20/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	15777	16	16	16	0.00
20/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	17718	18	18	18	475.00
20/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	25291	26	25	26	0.00
20/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	13703	14	14	14	0.00
20/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	8514	9	9	9	680.00
20/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	11165	11	11	11	0.00
20/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	4680	5	5	5	14,000.00
20/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	7764	8	8	8	0.00
20/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	264	0	0	0	13,500.00
20/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	1889	2	2	2	0.00
20/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	775	1	1	1	14,000.00
20/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	566	0	1	0	0.00
20/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	1218	1	1	1	0.00
20/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	159	0	0	0	13,500.00
20/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0	0	0	0	14,000.00
20/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	7	0	0	0	0.00
20/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
20/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0	0	0	0	680.00
20/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
20/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2040 On 07-May-26			Bond Future	9.24	100.9462	100.6348	100.9462	1,723.00
20/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	16218	17	16	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
20/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	21014	21	21	21	0.00
20/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	18275	19	18	19	0.00
20/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	12948	13	13	13	0.00
20/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	19332	20	19	20	0.00
20/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	16508	17	17	17	0.00
20/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	10353	11	10	11	1,460.00
20/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	7	0	0	0	1,460.00
20/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	114	0	0	0	0.00
20/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	1	0	0	0	1,460.00
20/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	3	0	0	0	0.00
20/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	48	0	0	0	0.00
20/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	9	0	0	0	0.00
20/01/2026	2040 On 06-August-26			Bond Future	9.31	98.2434	97.9266	98.2434	41,362.00
20/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	18524	19	19	19	0.00
20/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	31	0	0	0	0.00
20/01/2026	2040 On 05-November-26			Bond Future	9.38	99.9320	99.6099	99.9320	0.00
20/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	11827	12	12	12	0.00
20/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	13009	13	13	13	0.00
20/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	9613	10	10	10	0.00
20/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	5410	6	5	6	2,300.00
20/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	776	1	1	1	2,300.00
20/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1641	2	2	2	0.00
20/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	447	0	0	0	2,300.00
20/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	543	1	1	1	0.00
20/01/2026	2040 On 04-February-27			Bond Future	9.46	97.1244	96.7971	97.1244	0.00
20/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	5447	6	5	6	0.00
20/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	2166	2	2	2	0.00
20/01/2026	2043 On 05-February-26			Bond Future	121.09	121.3090	121.0922	121.3090	0.00
20/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	11432	12	11	12	0.00
20/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2043 On 07-May-26			Bond Future	123.25	123.4702	123.2497	123.4702	0.00
20/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	11550	12	12	12	0.00
20/01/2026	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
20/01/2026	2043 On 06-August-26			Bond Future	122.64	122.8671	122.6434	122.8671	0.00
20/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	11766	12	12	12	0.00
20/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	3	0	0	0	0.00
20/01/2026	2043 On 05-November-26			Bond Future	124.78	125.0081	124.7806	125.0081	0.00
20/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	11954	12	12	12	0.00
20/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	13	0	0	0	0.00
20/01/2026	2043 On 04-February-27			Bond Future	124.05	124.2820	124.0520	124.2820	0.00
20/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	6813	7	7	7	0.00
20/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	391	0	0	0	0.00
20/01/2026	2044 On 05-February-26			Bond Future	9.39	95.0770	94.7085	95.0770	49,661.00
20/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	15556	16	16	16	0.00
20/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	15181	16	15	16	0.00
20/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	14866	15	15	15	0.00
20/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	13587	14	14	14	0.00
20/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	11269	12	11	12	9,000.00
20/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	5343	6	5	6	9,000.00
20/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	4818	5	5	5	0.00
20/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	9	0	0	0	0.00
20/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	5	0	0	0	0.00
20/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
20/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	9,000.00
20/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
20/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2044 On 07-May-26			Bond Future	9.46	96.7475	96.3724	96.7475	92,333.00
20/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	16436	17	16	17	0.00
20/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	4916	5	5	5	0.00
20/01/2026	2044 On 07-May-26		Call	Bond Future	812.46	0.9228	0.8125	0.9228	0.00
20/01/2026	2044 On 07-May-26		Put	Bond Future	4440.05	4.1754	4.4401	4.1754	0.00
20/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	676	1	1	1	15,000.00
20/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	15	0	0	0	0.00
20/01/2026	2044 On 06-August-26			Bond Future	9.53	94.0948	93.7132	94.0948	7,681.00
20/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	19422	20	19	20	0.00
20/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	39	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
20/01/2026	2044 On 05-November-26			Bond Future	9.60	95.7119	95.3240	95.7119	0.00
20/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	12924	13	13	13	0.00
20/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	573	1	1	1	0.00
20/01/2026	2044 On 04-February-27			Bond Future	9.68	92.9578	92.5635	92.9578	0.00
20/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	6065	6	6	6	0.00
20/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	2271	2	2	2	0.00
20/01/2026	2046 On 05-February-26			Bond Future	137.73	138.1386	137.7272	138.1386	4,439.00
20/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	16077	16	16	16	0.00
20/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2046 On 07-May-26			Bond Future	137.89	138.3135	137.8947	138.3135	18,062.00
20/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	12945	13	13	13	0.00
20/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2046 On 06-August-26			Bond Future	140.40	140.8238	140.3975	140.8238	0.00
20/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	18018	18	18	18	0.00
20/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2046 On 05-November-26			Bond Future	140.53	140.9581	140.5258	140.9581	0.00
20/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	15046	15	15	15	0.00
20/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2046 On 04-February-27			Bond Future	142.95	143.3895	142.9500	143.3895	0.00
20/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	11860	12	12	12	0.00
20/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2050 On 05-February-26			Bond Future	138.60	138.3670	138.5959	138.3670	2,608.00
20/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	15776	16	16	16	0.00
20/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2050 On 07-May-26			Bond Future	141.07	140.8323	141.0654	140.8323	15,887.00
20/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	16995	17	17	17	0.00
20/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2050 On 06-August-26			Bond Future	141.18	140.9468	141.1844	140.9468	0.00
20/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	17914	18	18	18	0.00
20/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2050 On 05-November-26			Bond Future	143.65	143.4032	143.6455	143.4032	0.00
20/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	19805	20	20	20	0.00
20/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
20/01/2026	2050 On 04-February-27			Bond Future	143.65	143.4017	143.6493	143.4017	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
20/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	11259	11	11	11	0.00
20/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
20/01/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	AL37 On 05-February-26			Index Future	1260.62	1261.8760	1260.6180	1261.8760	0.00
20/01/2026	AL37 On 07-May-26			Index Future	1282.77	1284.0470	1282.7670	1284.0470	0.00
20/01/2026	AL37 On 06-August-26			Index Future	1305.50	1306.7990	1305.4980	1306.7990	0.00
20/01/2026	AL37 On 05-November-26			Index Future	1328.22	1329.5430	1328.2220	1329.5430	0.00
20/01/2026	AL37 On 04-February-27			Index Future	1350.87	1352.2080	1350.8690	1352.2080	0.00
20/01/2026	AL7T On 05-February-26			Index Future	1614.77	1618.0450	1614.7700	1618.0450	0.00
20/01/2026	AL7T On 07-May-26			Index Future	1643.14	1646.4740	1643.1420	1646.4740	0.00
20/01/2026	AL7T On 06-August-26			Index Future	1672.26	1675.6480	1672.2580	1675.6480	0.00
20/01/2026	AL7T On 05-November-26			Index Future	1701.37	1704.8110	1701.3670	1704.8110	0.00
20/01/2026	AL7T On 04-February-27			Index Future	1730.38	1733.8730	1730.3750	1733.8730	0.00
20/01/2026	ALBI On 05-February-26			Index Future	1362.13	1365.1890	1362.1330	1365.1890	79.00
20/01/2026	ALBI On 07-May-26			Index Future	1386.07	1389.1750	1386.0660	1389.1750	0.00
20/01/2026	ALBI On 06-August-26			Index Future	1410.63	1413.7900	1410.6260	1413.7900	0.00
20/01/2026	ALBI On 05-November-26			Index Future	1435.18	1438.3960	1435.1810	1438.3960	0.00
20/01/2026	ALBI On 04-February-27			Index Future	1459.65	1462.9160	1459.6510	1462.9160	0.00
20/01/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	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
20/01/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/01/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/01/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	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
20/01/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	ES33 On 05-February-26			Bond Future	8.95	95.3851	95.2074	95.3851	0.00
20/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	12012	12	12	12	0.00
20/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
20/01/2026	ES33 On 07-May-26			Bond Future	9.02	93.2919	93.1111	93.2919	0.00
20/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12231	12	12	12	0.00
20/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
20/01/2026	ES33 On 06-August-26			Bond Future	9.10	94.9850	94.8010	94.9850	0.00
20/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12932	13	13	13	0.00
20/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
20/01/2026	ES33 On 05-November-26			Bond Future	9.20	92.8487	92.6618	92.8487	0.00
20/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7333	8	7	8	0.00
20/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
20/01/2026	ES33 On 04-February-27			Bond Future	9.31	94.4483	94.2585	94.4483	0.00
20/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1762	2	2	2	0.00
20/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
20/01/2026	ES42 On 05-February-26			Bond Future	9.61	93.8148	93.4763	93.8148	0.00
20/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	14877	15	15	15	0.00
20/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
20/01/2026	ES42 On 07-May-26			Bond Future	9.68	91.2220	90.8775	91.2220	0.00
20/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	16236	17	16	17	0.00
20/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
20/01/2026	ES42 On 06-August-26			Bond Future	9.75	92.8773	92.5267	92.8773	0.00
20/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18052	18	18	18	0.00
20/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
20/01/2026	ES42 On 05-November-26			Bond Future	9.83	90.2322	89.8757	90.2322	0.00
20/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11911	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
20/01/2026	ES42 On 04-February-27			Bond Future	9.92	91.7851	91.4227	91.7851	0.00
20/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2563	3	3	3	0.00
20/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
20/01/2026	GOVI On 05-February-26			GOVI	1337.06	1340.0240	1337.0550	1340.0240	106.00
20/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	1870550	190	187	190	0.00
20/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
20/01/2026	GOVI On 07-May-26			GOVI	1360.55	1363.5680	1360.5480	1363.5680	536.00
20/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1835480	187	184	187	0.00
20/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
20/01/2026	GOVI On 06-August-26			GOVI	1384.66	1387.7290	1384.6560	1387.7290	0.00
20/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1956560	199	196	199	0.00
20/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
20/01/2026	GOVI On 05-November-26			GOVI	1408.76	1411.8820	1408.7590	1411.8820	0.00
20/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1317590	135	132	135	0.00
20/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
20/01/2026	GOVI On 04-February-27			GOVI	1432.78	1435.9510	1432.7780	1435.9510	0.00
20/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	637780	67	64	67	0.00
20/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
20/01/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/01/2026	I258 On 05-February-26			Bond Future	125.42	125.4268	125.4211	125.4268	0.00
20/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	13771	14	14	14	0.00
20/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
20/01/2026	I258 On 07-May-26			Bond Future	127.66	127.6615	127.6556	127.6615	0.00
20/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	13927	14	14	14	0.00
20/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	1	0	0	0	0.00
20/01/2026	I258 On 06-August-26			Bond Future	127.13	127.1344	127.1293	127.1344	0.00
20/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	14206	14	14	14	0.00
20/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	26	0	0	0	0.00
20/01/2026	I258 On 05-November-26			Bond Future	129.34	129.3496	129.3449	129.3496	0.00
20/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	14484	14	14	14	0.00
20/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	89	0	0	0	0.00
20/01/2026	I258 On 04-February-27			Bond Future	128.70	128.6985	128.6950	128.6985	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
20/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	10419	10	10	10	0.00
20/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	624	1	1	1	0.00
20/01/2026	IGOV On 05-February-26			Index Future	427.82	427.8790	427.8240	427.8790	242.00
20/01/2026	IGOV On 07-May-26			Index Future	435.45	435.5020	435.4470	435.5020	8.00
20/01/2026	IGOV On 06-August-26			Index Future	443.27	443.3230	443.2670	443.3230	0.00
20/01/2026	IGOV On 05-November-26			Index Future	451.09	451.1410	451.0850	451.1410	0.00
20/01/2026	IGOV On 04-February-27			Index Future	458.88	458.9320	458.8770	458.9320	0.00
20/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/01/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
20/01/2026	R033 On 05-February-26			Bond Future	8.08	114.0343	113.8650	114.0343	10,458.00
20/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	12655	13	13	13	0.00
20/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R033 On 07-May-26			Bond Future	8.13	110.9962	110.8240	110.9962	0.00
20/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	11604	12	12	12	0.00
20/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	69	0	0	0	0.00
20/01/2026	R033 On 06-August-26			Bond Future	8.18	112.9838	112.8085	112.9838	0.00
20/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	10760	11	11	11	0.00
20/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	406	0	0	0	0.00
20/01/2026	R033 On 05-November-26			Bond Future	8.24	109.8869	109.7089	109.8869	0.00
20/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	6702	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
20/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	1270	1	1	1	0.00
20/01/2026	R033 On 04-February-27			Bond Future	8.32	111.7547	111.5740	111.7547	0.00
20/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	4310	4	4	4	0.00
20/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2667	3	3	3	0.00
20/01/2026	R035 On 05-February-26			Bond Future	8.44	106.8814	106.6931	106.8814	23,396.00
20/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	13599	14	14	14	0.00
20/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	4972	5	5	5	0.00
20/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	11729	12	12	12	2,000.00
20/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	14384	15	14	15	2,000.00
20/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	21752	22	22	22	0.00
20/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	10251	10	10	10	250.00
20/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	12963	13	13	13	0.00
20/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	14696	15	15	15	0.00
20/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	15571	16	16	16	0.00
20/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	559	1	1	1	0.00
20/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	2582	3	3	3	0.00
20/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	1401	2	1	2	350.00
20/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	7257	7	7	7	0.00
20/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	4316	5	4	5	0.00
20/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	3	0	0	0	350.00
20/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	150	0	0	0	0.00
20/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
20/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	505	0	1	0	16,000.00
20/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
20/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
20/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
20/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	1	0	0	0	16,000.00
20/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	30	0	0	0	0.00
20/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R035 On 07-May-26			Bond Future	8.49	104.2591	104.0675	104.2591	92,772.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	13413	14	13	14	0.00
20/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	9745	10	10	10	0.00
20/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	7050	7	7	7	200.00
20/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	12638	13	13	13	0.00
20/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	10012	10	10	10	0.00
20/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	6942	7	7	7	250.00
20/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	7320	8	7	8	350.00
20/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	12274	12	12	12	0.00
20/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	9638	10	10	10	0.00
20/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	12378	13	12	13	0.00
20/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	2592	3	3	3	1,000.00
20/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	4605	5	5	5	0.00
20/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	758	1	1	1	1,000.00
20/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	775	1	1	1	0.00
20/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	342	0	0	0	1,000.00
20/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	2034	2	2	2	0.00
20/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	11	0	0	0	200.00
20/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	53	0	0	0	250.00
20/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	140	0	0	0	0.00
20/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	12	0	0	0	250.00
20/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	46	0	0	0	350.00
20/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	121	0	0	0	0.00
20/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	10	0	0	0	350.00
20/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	51	0	0	0	200.00
20/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	134	0	0	0	0.00
20/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	6	0	0	0	0.00
20/01/2026	R035 On 06-August-26			Bond Future	8.55	106.1261	105.9312	106.1261	56.00
20/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	13887	14	14	14	0.00
20/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	7201	7	7	7	0.00
20/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	9727	10	10	10	0.00
20/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	4763	5	5	5	250.00
20/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	4342	4	4	4	200.00
20/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	9271	9	9	9	0.00
20/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	6751	7	7	7	0.00
20/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1116	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
20/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	2853	3	3	3	1,000.00
20/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	5573	6	6	6	0.00
20/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	7150	7	7	7	0.00
20/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	4716	5	5	5	0.00
20/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	2532	3	3	3	350.00
20/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	801	1	1	1	350.00
20/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1552	1	2	1	0.00
20/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	412	0	0	0	350.00
20/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	629	1	1	1	1,000.00
20/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	1396	1	1	1	0.00
20/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	2689	3	3	3	0.00
20/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	457	0	0	0	200.00
20/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	889	1	1	1	0.00
20/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	241	0	0	0	200.00
20/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	216	0	0	0	250.00
20/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	406	0	0	0	250.00
20/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	791	1	1	1	0.00
20/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	37	0	0	0	0.00
20/01/2026	R035 On 05-November-26			Bond Future	8.61	103.4525	103.2545	103.4525	0.00
20/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	8393	9	8	9	0.00
20/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	7289	7	7	7	0.00
20/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	4963	5	5	5	0.00
20/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	2859	3	3	3	200.00
20/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	1004	1	1	1	200.00
20/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1758	2	2	2	0.00
20/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	575	1	1	1	200.00
20/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	447	0	0	0	0.00
20/01/2026	R035 On 04-February-27			Bond Future	8.69	105.2120	105.0110	105.2120	0.00
20/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	3690	4	4	4	0.00
20/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1824	2	2	2	0.00
20/01/2026	R038 On 05-February-26			Bond Future	8.93	118.4381	118.1601	118.4381	3,766.00
20/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	17875	18	18	18	0.00
20/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R038 On 07-May-26			Bond Future	9.00	115.0363	114.7534	115.0363	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
20/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	16913	17	17	17	0.00
20/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	8	0	0	0	0.00
20/01/2026	R038 On 06-August-26			Bond Future	9.06	117.0961	116.8083	117.0961	0.00
20/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	18496	19	18	19	0.00
20/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	45	0	0	0	0.00
20/01/2026	R038 On 05-November-26			Bond Future	9.14	113.6289	113.3364	113.6289	0.00
20/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	11599	12	12	12	0.00
20/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	468	0	0	0	0.00
20/01/2026	R038 On 04-February-27			Bond Future	9.22	115.5600	115.2629	115.5600	0.00
20/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	5067	5	5	5	0.00
20/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	2330	2	2	2	0.00
20/01/2026	R053 On 05-February-26			Bond Future	9.19	128.9292	128.4531	128.9292	9,707.00
20/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	23119	24	23	24	0.00
20/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R053 On 07-May-26			Bond Future	9.24	125.3347	124.8503	125.3347	73,229.00
20/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	24091	25	24	25	0.00
20/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	16	0	0	0	0.00
20/01/2026	R053 On 06-August-26			Bond Future	9.29	127.5789	127.0860	127.5789	0.00
20/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	28024	29	28	29	0.00
20/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	49	0	0	0	0.00
20/01/2026	R053 On 05-November-26			Bond Future	9.35	123.9140	123.4129	123.9140	0.00
20/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	19371	20	19	20	0.00
20/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	734	1	1	1	0.00
20/01/2026	R053 On 04-February-27			Bond Future	9.42	126.0201	125.5108	126.0201	0.00
20/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	9269	10	9	10	0.00
20/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	3031	3	3	3	0.00
20/01/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
20/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	33	0	0	0	0.00
20/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	33	0	0	0	0.00
20/01/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
20/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	85	0	0	0	0.00
20/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	85	0	0	0	0.00
20/01/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
20/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	79	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
20/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	79	0	0	0	0.00
20/01/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
20/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	47	0	0	0	0.00
20/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	47	0	0	0	0.00
20/01/2026	R202 On 05-February-26			Bond Future	291.96	292.1668	291.9568	292.1668	378.00
20/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	14137	14	14	14	0.00
20/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R202 On 07-May-26			Bond Future	297.16	297.3722	297.1586	297.3722	772.00
20/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	19609	20	20	20	0.00
20/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R202 On 06-August-26			Bond Future	297.15	297.3717	297.1543	297.3717	253.00
20/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	18294	19	18	19	0.00
20/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R202 On 05-November-26			Bond Future	302.33	302.5548	302.3345	302.5548	0.00
20/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	21875	22	22	22	0.00
20/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R202 On 04-February-27			Bond Future	302.08	302.2989	302.0774	302.2989	0.00
20/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	7347	8	7	8	0.00
20/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R209 On 05-February-26			Bond Future	8.64	86.5474	86.3405	86.5474	30,492.00
20/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	12329	13	12	13	0.00
20/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R209 On 07-May-26			Bond Future	8.70	84.9175	84.7071	84.9175	15,463.00
20/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	12543	13	13	13	0.00
20/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	6	0	0	0	0.00
20/01/2026	R209 On 06-August-26			Bond Future	8.75	86.4381	86.2240	86.4381	3,673.00
20/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	13588	14	14	14	0.00
20/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	30	0	0	0	0.00
20/01/2026	R209 On 05-November-26			Bond Future	8.81	84.7749	84.5573	84.7749	0.00
20/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	8378	9	8	9	0.00
20/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	407	0	0	0	0.00
20/01/2026	R209 On 04-February-27			Bond Future	8.89	86.2165	85.9954	86.2165	0.00
20/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	3787	4	4	4	0.00
20/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1647	2	2	2	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
20/01/2026	R210 On 05-February-26			Bond Future	258.05	257.9316	258.0539	257.9316	424.00
20/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4954	5	5	5	0.00
20/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R210 On 07-May-26			Bond Future	259.19	259.0614	259.1859	259.0614	918.00
20/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3786	4	4	4	0.00
20/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R210 On 06-August-26			Bond Future	263.89	263.7632	263.8903	263.7632	0.00
20/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4050	4	4	4	0.00
20/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R210 On 05-November-26			Bond Future	264.97	264.8437	264.9750	264.8437	0.00
20/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11645	12	12	12	0.00
20/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R210 On 04-February-27			Bond Future	269.55	269.4125	269.5469	269.4125	0.00
20/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3517	3	4	3	0.00
20/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R213 On 05-February-26			Bond Future	7.71	100.3292	100.2082	100.3292	17,163.00
20/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8338	8	8	8	0.00
20/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R213 On 07-May-26			Bond Future	7.75	98.5425	98.4194	98.5425	65,167.00
20/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	7583	8	8	8	0.00
20/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	9	0	0	0	0.00
20/01/2026	R213 On 06-August-26			Bond Future	7.78	100.3072	100.1820	100.3072	0.00
20/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	6834	7	7	7	0.00
20/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	68	0	0	0	0.00
20/01/2026	R213 On 05-November-26			Bond Future	7.83	98.4841	98.3570	98.4841	0.00
20/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	3607	4	4	4	0.00
20/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	439	0	0	0	0.00
20/01/2026	R213 On 04-February-27			Bond Future	7.91	100.1597	100.0307	100.1597	0.00
20/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	1899	2	2	2	0.00
20/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	1125	1	1	1	0.00
20/01/2026	R214 On 05-February-26			Bond Future	9.21	81.4045	81.1013	81.4045	9,919.00
20/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	12326	13	12	13	0.00
20/01/2026	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
20/01/2026	R214 On 07-May-26			Bond Future	9.27	79.5389	79.2303	79.5389	32,239.00
20/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	13300	14	13	14	0.00
20/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	13	0	0	0	0.00
20/01/2026	R214 On 06-August-26			Bond Future	9.33	80.9632	80.6493	80.9632	0.00
20/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	15070	15	15	15	0.00
20/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	46	0	0	0	0.00
20/01/2026	R214 On 05-November-26			Bond Future	9.39	79.0608	78.7416	79.0608	0.00
20/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	9912	10	10	10	0.00
20/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	521	0	1	0	0.00
20/01/2026	R214 On 04-February-27			Bond Future	9.47	80.4055	80.0812	80.4055	0.00
20/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	4675	5	5	5	0.00
20/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1986	2	2	2	0.00
20/01/2026	R248 On 05-February-26			Bond Future	9.34	98.8337	98.4815	98.8337	47,830.00
20/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	16174	17	16	17	0.00
20/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	5603	6	6	6	0.00
20/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	9324	10	9	10	0.00
20/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	1689	2	2	2	0.00
20/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	2799	3	3	3	12,500.00
20/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	3	0	0	0	1,940.00
20/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	1059	1	1	1	1,940.00
20/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	4800	5	5	5	0.00
20/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	12	0	0	0	1,940.00
20/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	505	0	1	0	0.00
20/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	4015	4	4	4	0.00
20/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	89	0	0	0	0.00
20/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	5	0	0	0	0.00
20/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	263	0	0	0	0.00
20/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R248 On 07-May-26			Bond Future	9.39	96.1333	95.7752	96.1333	236,715.00
20/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	17312	18	17	18	0.00
20/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	17	0	0	0	0.00
20/01/2026	R248 On 06-August-26			Bond Future	9.45	97.8548	97.4903	97.8548	0.00
20/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	20684	21	21	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	43	0	0	0	0.00
20/01/2026	R248 On 05-November-26			Bond Future	9.52	95.1023	94.7317	95.1023	0.00
20/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	14130	14	14	14	0.00
20/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	623	1	1	1	0.00
20/01/2026	R248 On 04-February-27			Bond Future	9.59	96.7195	96.3430	96.7195	0.00
20/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	6540	7	7	7	0.00
20/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	2337	2	2	2	0.00
20/01/2026	R2R9 On 05-February-26			Bond Future	9.09	109.7412	109.5480	109.7412	0.00
20/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	96557	97	97	97	0.00
20/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R2R9 On 07-May-26			Bond Future	9.16	106.6917	106.4951	106.6917	0.00
20/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	95645	96	96	96	0.00
20/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R2R9 On 06-August-26			Bond Future	9.22	108.6021	108.4021	108.6021	0.00
20/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95283	95	95	95	0.00
20/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R2R9 On 05-November-26			Bond Future	9.30	105.4928	105.2896	105.4928	0.00
20/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94320	95	94	95	0.00
20/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R2R9 On 04-February-27			Bond Future	9.38	107.2858	107.0795	107.2858	0.00
20/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5273	5	5	5	0.00
20/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1646	2	2	2	0.00
20/01/2026	R4R2 On 05-February-26			Bond Future	9.30	110.9021	110.5137	110.9021	1,937.00
20/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	97238	98	97	98	0.00
20/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R4R2 On 07-May-26			Bond Future	9.37	107.7470	107.3517	107.7470	0.00
20/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	96263	97	96	97	0.00
20/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R4R2 On 06-August-26			Bond Future	9.43	109.6762	109.2740	109.6762	0.00
20/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95857	96	96	96	0.00
20/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
20/01/2026	R4R2 On 05-November-26			Bond Future	9.51	106.4594	106.0506	106.4594	0.00
20/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94828	95	95	95	0.00
20/01/2026	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
20/01/2026	R4R2 On 04-February-27			Bond Future	9.59	108.2688	107.8532	108.2688	0.00
20/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6003	6	6	6	0.00
20/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1758	2	2	2	0.00
20/01/2026	RR87 On 05-February-26			Bond Future	6.94	105.2768	105.2611	105.2768	0.00
20/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	20	0	0	0	0.00
20/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	44	0	0	0	0.00
20/01/2026	RR87 On 07-May-26			Bond Future	6.86	103.0116	102.9942	103.0116	0.00
20/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	61	0	0	0	0.00
20/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	92	0	0	0	0.00
20/01/2026	RR87 On 06-August-26			Bond Future	6.64	101.1106	101.0922	101.1106	0.00
20/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	57	0	0	0	0.00
20/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	95	0	0	0	0.00
20/01/2026	RR87 On 05-November-26			Bond Future	5.80	102.8486	102.8302	102.8486	0.00
20/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	6	0	0	0	0.00
20/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	67	0	0	0	0.00
20/01/2026	RR88 On 05-February-26			Bond Future	6.95	108.5182	108.4834	108.5182	0.00
20/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	52	0	0	0	0.00
20/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	149	0	0	0	0.00
20/01/2026	RR88 On 07-May-26			Bond Future	6.92	106.2835	106.2466	106.2835	0.00
20/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	169	0	0	0	0.00
20/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	297	0	0	0	0.00
20/01/2026	RR88 On 06-August-26			Bond Future	6.87	105.2797	105.2447	105.2797	0.00
20/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	258	0	0	0	0.00
20/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	360	0	0	0	0.00
20/01/2026	RR88 On 05-November-26			Bond Future	6.83	106.5059	106.4685	106.5059	0.00
20/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	258	0	0	0	0.00
20/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	386	0	0	0	0.00
20/01/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/01/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00