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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/06/2026 TO: 01/06/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	2029 On 06-August-26			Bond Future	150.40	150.3846	150.3984	150.3846	8,306.00
01/06/2026	2029 On 06-August-26	144.10	Call	Bond Future	6298	6	6	6	0.00
01/06/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2029 On 05-November-26			Bond Future	151.69	151.6755	151.6893	151.6755	0.00
01/06/2026	2029 On 05-November-26	147.56	Call	Bond Future	4129	4	4	4	0.00
01/06/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2029 On 04-February-27			Bond Future	154.67	154.6611	154.6749	154.6611	0.00
01/06/2026	2029 On 04-February-27	149.72	Call	Bond Future	4955	5	5	5	0.00
01/06/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2029 On 06-May-27			Bond Future	156.25	156.2319	156.2459	156.2319	0.00
01/06/2026	2029 On 06-May-27	153.32	Call	Bond Future	2926	3	3	3	0.00
01/06/2026	2029 On 06-May-27	153.32	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
01/06/2026	2029 On 05-August-27			Bond Future	159.23	159.2190	159.2336	159.2190	0.00
01/06/2026	2029 On 05-August-27	156.72	Call	Bond Future	2514	2	3	2	0.00
01/06/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2030 On 06-August-26			Bond Future	8.00	100.6984	100.2555	100.6984	151,684.00
01/06/2026	2030 On 06-August-26	9.22	Call	Bond Future	3625	4	4	4	0.00
01/06/2026	2030 On 06-August-26	7.21	Call	Bond Future	58	0	0	0	1,000.00
01/06/2026	2030 On 06-August-26	7.71	Call	Bond Future	351	1	0	1	1,000.00
01/06/2026	2030 On 06-August-26	8.06	Call	Bond Future	850	1	1	1	0.00
01/06/2026	2030 On 06-August-26	8.06	Put	Bond Future	672	1	1	1	1,000.00
01/06/2026	2030 On 06-August-26	7.71	Put	Bond Future	1220	1	1	1	0.00
01/06/2026	2030 On 06-August-26	7.21	Put	Bond Future	2445	2	2	2	0.00
01/06/2026	2030 On 06-August-26	9.22	Put	Bond Future	73	0	0	0	0.00
01/06/2026	2030 On 05-November-26			Bond Future	8.04	102.5421	102.0909	102.5421	15.00
01/06/2026	2030 On 05-November-26	8.39	Call	Bond Future	1676	2	2	2	0.00
01/06/2026	2030 On 05-November-26	8.39	Put	Bond Future	701	1	1	1	0.00
01/06/2026	2030 On 04-February-27			Bond Future	8.05	100.5294	100.0692	100.5294	0.00
01/06/2026	2030 On 04-February-27	7.82	Call	Bond Future	855	1	1	1	0.00
01/06/2026	2030 On 04-February-27	7.82	Put	Bond Future	1451	1	1	1	0.00
01/06/2026	2030 On 06-May-27			Bond Future	8.06	102.5256	102.0562	102.5256	0.00
01/06/2026	2030 On 06-May-27	7.27	Call	Bond Future	418	1	0	1	0.00
01/06/2026	2030 On 06-May-27	7.27	Put	Bond Future	2328	2	2	2	0.00
01/06/2026	2030 On 05-August-27			Bond Future	8.12	100.4519	99.9739	100.4519	0.00
01/06/2026	2030 On 05-August-27	8.11	Call	Bond Future	1240	2	1	2	0.00
01/06/2026	2030 On 05-August-27	8.11	Put	Bond Future	1259	1	1	1	0.00
01/06/2026	2031 On 06-August-26			Bond Future	116.53	116.3175	116.5260	116.3175	5,582.00
01/06/2026	2031 On 06-August-26	113.81	Call	Bond Future	2779	3	3	3	0.00
01/06/2026	2031 On 06-August-26	113.81	Put	Bond Future	63	0	0	0	0.00
01/06/2026	2031 On 05-November-26			Bond Future	118.69	118.4748	118.6870	118.4748	7,356.00
01/06/2026	2031 On 05-November-26	111.49	Call	Bond Future	7199	7	7	7	0.00
01/06/2026	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
01/06/2026	2031 On 04-February-27			Bond Future	118.53	118.3110	118.5273	118.3110	0.00
01/06/2026	2031 On 04-February-27	116.18	Call	Bond Future	2705	3	3	3	0.00
01/06/2026	2031 On 04-February-27	116.18	Put	Bond Future	357	0	0	0	0.00
01/06/2026	2031 On 06-May-27			Bond Future	120.91	120.6859	120.9063	120.6859	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
01/06/2026	2031 On 06-May-27	116.87	Call	Bond Future	4176	4	4	4	0.00
01/06/2026	2031 On 06-May-27	116.87	Put	Bond Future	139	0	0	0	0.00
01/06/2026	2031 On 05-August-27			Bond Future	120.66	120.4390	120.6642	120.4390	0.00
01/06/2026	2031 On 05-August-27	121.41	Call	Bond Future	986	1	1	1	0.00
01/06/2026	2031 On 05-August-27	121.41	Put	Bond Future	1732	2	2	2	0.00
01/06/2026	2032 On 06-August-26			Bond Future	8.28	103.4976	102.8510	103.4976	138,793.00
01/06/2026	2032 On 06-August-26	10.12	Call	Bond Future	7771	8	8	8	0.00
01/06/2026	2032 On 06-August-26	10.12	Put	Bond Future	38	0	0	0	0.00
01/06/2026	2032 On 05-November-26			Bond Future	8.33	101.2329	100.5744	101.2329	41,865.00
01/06/2026	2032 On 05-November-26	9.16	Call	Bond Future	4109	5	4	5	0.00
01/06/2026	2032 On 05-November-26	9.16	Put	Bond Future	645	1	1	1	0.00
01/06/2026	2032 On 04-February-27			Bond Future	8.36	103.2030	102.5314	103.2030	0.00
01/06/2026	2032 On 04-February-27	8.48	Call	Bond Future	2234	3	2	3	0.00
01/06/2026	2032 On 04-February-27	8.48	Put	Bond Future	1735	1	2	1	0.00
01/06/2026	2032 On 06-May-27			Bond Future	8.38	101.0901	100.4050	101.0901	0.00
01/06/2026	2032 On 06-May-27	7.80	Call	Bond Future	1085	1	1	1	0.00
01/06/2026	2032 On 06-May-27	7.80	Put	Bond Future	3391	3	3	3	0.00
01/06/2026	2032 On 05-August-27			Bond Future	8.43	102.9972	102.2995	102.9972	0.00
01/06/2026	2032 On 05-August-27	8.42	Call	Bond Future	2230	3	2	3	0.00
01/06/2026	2032 On 05-August-27	8.42	Put	Bond Future	2270	2	2	2	0.00
01/06/2026	2033 On 06-August-26			Bond Future	146.64	146.7137	146.6385	146.7137	22,002.00
01/06/2026	2033 On 06-August-26	134.25	Call	Bond Future	12389	12	12	12	0.00
01/06/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2033 On 05-November-26			Bond Future	147.76	147.8332	147.7565	147.8332	0.00
01/06/2026	2033 On 05-November-26	137.26	Call	Bond Future	10496	11	10	11	0.00
01/06/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2033 On 04-February-27			Bond Future	150.66	150.7431	150.6645	150.7431	0.00
01/06/2026	2033 On 04-February-27	142.71	Call	Bond Future	7954	8	8	8	0.00
01/06/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2033 On 06-May-27			Bond Future	152.05	152.1298	152.0495	152.1298	0.00
01/06/2026	2033 On 06-May-27	151.21	Call	Bond Future	840	1	1	1	0.00
01/06/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2033 On 05-August-27			Bond Future	154.96	155.0386	154.9572	155.0386	0.00
01/06/2026	2033 On 05-August-27	153.15	Call	Bond Future	1807	2	2	2	0.00

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01/06/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2037 On 06-August-26			Bond Future	8.88	98.4673	97.6853	98.4673	230,242.00
01/06/2026	2037 On 06-August-26	11.71	Call	Bond Future	16502	17	17	17	0.00
01/06/2026	2037 On 06-August-26	11.30	Call	Bond Future	14367	15	14	15	0.00
01/06/2026	2037 On 06-August-26	10.70	Call	Bond Future	11144	12	11	12	0.00
01/06/2026	2037 On 06-August-26	10.02	Call	Bond Future	7379	8	7	8	2,541.00
01/06/2026	2037 On 06-August-26	9.30	Call	Bond Future	3595	4	4	4	0.00
01/06/2026	2037 On 06-August-26	9.30	Put	Bond Future	901	1	1	1	8,000.00
01/06/2026	2037 On 06-August-26	10.70	Put	Bond Future	74	0	0	0	2,541.00
01/06/2026	2037 On 06-August-26	10.02	Put	Bond Future	246	0	0	0	0.00
01/06/2026	2037 On 06-August-26	11.30	Put	Bond Future	14	0	0	0	2,541.00
01/06/2026	2037 On 06-August-26	11.71	Put	Bond Future	4	0	0	0	0.00
01/06/2026	2037 On 05-November-26			Bond Future	8.93	100.2701	99.4737	100.2701	0.00
01/06/2026	2037 On 05-November-26	10.62	Call	Bond Future	10575	11	11	11	0.00
01/06/2026	2037 On 05-November-26	10.83	Call	Bond Future	11657	12	12	12	0.00
01/06/2026	2037 On 05-November-26	10.23	Call	Bond Future	8575	9	9	9	0.00
01/06/2026	2037 On 05-November-26	9.46	Call	Bond Future	4791	5	5	5	4,490.00
01/06/2026	2037 On 05-November-26	10.23	Put	Bond Future	618	1	1	1	4,490.00
01/06/2026	2037 On 05-November-26	9.46	Put	Bond Future	1446	1	1	1	0.00
01/06/2026	2037 On 05-November-26	10.83	Put	Bond Future	317	0	0	0	4,490.00
01/06/2026	2037 On 05-November-26	10.62	Put	Bond Future	399	0	0	0	0.00
01/06/2026	2037 On 04-February-27			Bond Future	8.97	97.9628	97.1507	97.9628	0.00
01/06/2026	2037 On 04-February-27	9.51	Call	Bond Future	5296	6	5	6	0.00
01/06/2026	2037 On 04-February-27	9.81	Call	Bond Future	6658	7	7	7	0.00
01/06/2026	2037 On 04-February-27	9.31	Call	Bond Future	4441	5	4	5	0.00
01/06/2026	2037 On 04-February-27	8.44	Call	Bond Future	1616	2	2	2	4,490.00
01/06/2026	2037 On 04-February-27	9.31	Put	Bond Future	2307	2	2	2	4,490.00
01/06/2026	2037 On 04-February-27	8.44	Put	Bond Future	5072	5	5	5	0.00
01/06/2026	2037 On 04-February-27	9.81	Put	Bond Future	1497	1	1	1	4,490.00
01/06/2026	2037 On 04-February-27	9.51	Put	Bond Future	1935	2	2	2	0.00
01/06/2026	2037 On 06-May-27			Bond Future	9.01	99.9082	99.0798	99.9082	0.00
01/06/2026	2037 On 06-May-27	8.58	Call	Bond Future	2262	3	2	3	0.00
01/06/2026	2037 On 06-May-27	8.58	Put	Bond Future	4988	5	5	5	0.00
01/06/2026	2037 On 05-August-27			Bond Future	9.07	97.5342	96.6904	97.5342	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
01/06/2026	2037 On 05-August-27	9.05	Call	Bond Future	3796	4	4	4	0.00
01/06/2026	2037 On 05-August-27	9.05	Put	Bond Future	3906	4	4	4	0.00
01/06/2026	2038 On 06-August-26			Bond Future	160.94	161.4084	160.9433	161.4084	4,204.00
01/06/2026	2038 On 06-August-26	144.72	Call	Bond Future	16223	17	16	17	0.00
01/06/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2038 On 05-November-26			Bond Future	163.93	164.4020	163.9280	164.4020	1,467.00
01/06/2026	2038 On 05-November-26	146.31	Call	Bond Future	17618	18	18	18	0.00
01/06/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2038 On 04-February-27			Bond Future	164.89	165.3720	164.8884	165.3720	0.00
01/06/2026	2038 On 04-February-27	153.83	Call	Bond Future	11058	12	11	12	0.00
01/06/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2038 On 06-May-27			Bond Future	168.20	168.6910	168.1976	168.6910	0.00
01/06/2026	2038 On 06-May-27	166.10	Call	Bond Future	2098	3	2	3	0.00
01/06/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2038 On 05-August-27			Bond Future	169.10	169.5978	169.0956	169.5978	0.00
01/06/2026	2038 On 05-August-27	169.13	Call	Bond Future	0	0	0	0	0.00
01/06/2026	2038 On 05-August-27	169.13	Put	Bond Future	34	0	0	0	0.00
01/06/2026	2040 On 06-August-26			Bond Future	9.16	100.1469	99.0540	100.1469	80,503.00
01/06/2026	2040 On 06-August-26	12.19	Call	Bond Future	19623	21	20	21	0.00
01/06/2026	2040 On 06-August-26	12.19	Put	Bond Future	3	0	0	0	0.00
01/06/2026	2040 On 05-November-26			Bond Future	9.21	101.9805	100.8675	101.9805	0.00
01/06/2026	2040 On 05-November-26	11.06	Call	Bond Future	12984	14	13	14	0.00
01/06/2026	2040 On 05-November-26	11.27	Call	Bond Future	14142	15	14	15	0.00
01/06/2026	2040 On 05-November-26	10.67	Call	Bond Future	10758	12	11	12	0.00
01/06/2026	2040 On 05-November-26	9.91	Call	Bond Future	6475	7	6	7	2,300.00
01/06/2026	2040 On 05-November-26	10.67	Put	Bond Future	664	1	1	1	2,300.00
01/06/2026	2040 On 05-November-26	9.91	Put	Bond Future	1449	1	1	1	0.00
01/06/2026	2040 On 05-November-26	11.27	Put	Bond Future	322	0	0	0	2,300.00
01/06/2026	2040 On 05-November-26	11.06	Put	Bond Future	442	0	0	0	0.00
01/06/2026	2040 On 04-February-27			Bond Future	9.25	99.4560	98.3211	99.4560	0.00
01/06/2026	2040 On 04-February-27	9.93	Call	Bond Future	6882	8	7	8	0.00
01/06/2026	2040 On 04-February-27	10.17	Call	Bond Future	8138	9	8	9	0.00
01/06/2026	2040 On 04-February-27	9.67	Call	Bond Future	5583	6	6	6	0.00
01/06/2026	2040 On 04-February-27	8.78	Call	Bond Future	2091	3	2	3	2,300.00

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01/06/2026	2040 On 04-February-27	9.67	Put	Bond Future	2587	2	3	2	2,300.00
01/06/2026	2040 On 04-February-27	8.78	Put	Bond Future	5673	5	6	5	0.00
01/06/2026	2040 On 04-February-27	10.17	Put	Bond Future	1707	1	2	1	2,300.00
01/06/2026	2040 On 04-February-27	9.93	Put	Bond Future	2078	2	2	2	0.00
01/06/2026	2040 On 06-May-27			Bond Future	9.30	101.4312	100.2736	101.4312	0.00
01/06/2026	2040 On 06-May-27	8.88	Call	Bond Future	2764	3	3	3	0.00
01/06/2026	2040 On 06-May-27	8.88	Put	Bond Future	5856	5	6	5	0.00
01/06/2026	2040 On 05-August-27			Bond Future	9.36	98.8351	97.6560	98.8351	0.00
01/06/2026	2040 On 05-August-27	9.33	Call	Bond Future	4515	5	5	5	0.00
01/06/2026	2040 On 05-August-27	9.33	Put	Bond Future	4720	4	5	4	0.00
01/06/2026	2043 On 06-August-26			Bond Future	124.94	124.9309	124.9445	124.9309	3,416.00
01/06/2026	2043 On 06-August-26	110.88	Call	Bond Future	14072	14	14	14	0.00
01/06/2026	2043 On 06-August-26	110.88	Put	Bond Future	8	0	0	0	0.00
01/06/2026	2043 On 05-November-26			Bond Future	127.26	127.2479	127.2616	127.2479	0.00
01/06/2026	2043 On 05-November-26	112.84	Call	Bond Future	14522	15	15	15	0.00
01/06/2026	2043 On 05-November-26	112.84	Put	Bond Future	101	0	0	0	0.00
01/06/2026	2043 On 04-February-27			Bond Future	126.83	126.8128	126.8266	126.8128	0.00
01/06/2026	2043 On 04-February-27	117.63	Call	Bond Future	10054	10	10	10	0.00
01/06/2026	2043 On 04-February-27	117.63	Put	Bond Future	857	1	1	1	0.00
01/06/2026	2043 On 06-May-27			Bond Future	129.37	129.3584	129.3723	129.3584	0.00
01/06/2026	2043 On 06-May-27	127.48	Call	Bond Future	5355	5	5	5	0.00
01/06/2026	2043 On 06-May-27	127.48	Put	Bond Future	3463	3	3	3	0.00
01/06/2026	2043 On 05-August-27			Bond Future	128.84	128.8226	128.8373	128.8226	0.00
01/06/2026	2043 On 05-August-27	129.56	Call	Bond Future	4412	4	4	4	0.00
01/06/2026	2043 On 05-August-27	129.56	Put	Bond Future	5135	5	5	5	0.00
01/06/2026	2044 On 06-August-26			Bond Future	9.28	96.8998	95.7086	96.8998	47,411.00
01/06/2026	2044 On 06-August-26	12.42	Call	Bond Future	21383	23	21	23	0.00
01/06/2026	2044 On 06-August-26	9.25	Call	Bond Future	2254	3	2	3	0.00
01/06/2026	2044 On 06-August-26	9.00	Call	Bond Future	1332	2	1	2	0.00
01/06/2026	2044 On 06-August-26	9.75	Call	Bond Future	4852	6	5	6	0.00
01/06/2026	2044 On 06-August-26	9.75	Put	Bond Future	1110	1	1	1	14,500.00
01/06/2026	2044 On 06-August-26	9.00	Put	Bond Future	3722	3	4	3	7,000.00
01/06/2026	2044 On 06-August-26	9.25	Put	Bond Future	2534	2	3	2	7,000.00
01/06/2026	2044 On 06-August-26	12.42	Put	Bond Future	4	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
01/06/2026	2044 On 05-November-26			Bond Future	9.33	98.6739	97.4608	98.6739	91,910.00
01/06/2026	2044 On 05-November-26	11.34	Call	Bond Future	14926	16	15	16	0.00
01/06/2026	2044 On 05-November-26	11.34	Put	Bond Future	438	0	0	0	0.00
01/06/2026	2044 On 04-February-27			Bond Future	9.37	96.2103	94.9734	96.2103	0.00
01/06/2026	2044 On 04-February-27	10.18	Call	Bond Future	8307	9	8	9	0.00
01/06/2026	2044 On 04-February-27	10.18	Put	Bond Future	2102	2	2	2	0.00
01/06/2026	2044 On 06-May-27			Bond Future	9.41	98.1210	96.8594	98.1210	0.00
01/06/2026	2044 On 06-May-27	9.08	Call	Bond Future	3398	4	3	4	0.00
01/06/2026	2044 On 06-May-27	9.08	Put	Bond Future	6121	5	6	5	0.00
01/06/2026	2044 On 05-August-27			Bond Future	9.47	95.5878	94.3026	95.5878	0.00
01/06/2026	2044 On 05-August-27	9.44	Call	Bond Future	5050	6	5	6	0.00
01/06/2026	2044 On 05-August-27	9.44	Put	Bond Future	5293	5	5	5	0.00
01/06/2026	2046 On 06-August-26			Bond Future	144.46	145.2984	144.4621	145.2984	18,596.00
01/06/2026	2046 On 06-August-26	122.38	Call	Bond Future	22082	23	22	23	0.00
01/06/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2046 On 05-November-26			Bond Future	144.79	145.6392	144.7871	145.6392	0.00
01/06/2026	2046 On 05-November-26	125.48	Call	Bond Future	19307	20	19	20	0.00
01/06/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2046 On 04-February-27			Bond Future	147.64	148.5061	147.6371	148.5061	0.00
01/06/2026	2046 On 04-February-27	131.09	Call	Bond Future	16547	17	17	17	0.00
01/06/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2046 On 06-May-27			Bond Future	148.19	149.0780	148.1914	149.0780	0.00
01/06/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
01/06/2026	2046 On 06-May-27	148.99	Put	Bond Future	799	0	1	0	0.00
01/06/2026	2046 On 05-August-27			Bond Future	151.02	151.9271	151.0240	151.9271	0.00
01/06/2026	2046 On 05-August-27	149.17	Call	Bond Future	1854	3	2	3	0.00
01/06/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2050 On 06-August-26			Bond Future	146.49	147.0997	146.4891	147.0997	18,177.00
01/06/2026	2050 On 06-August-26	123.27	Call	Bond Future	23219	24	23	24	0.00
01/06/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2050 On 05-November-26			Bond Future	149.21	149.8277	149.2056	149.8277	0.00
01/06/2026	2050 On 05-November-26	123.84	Call	Bond Future	25366	26	25	26	0.00
01/06/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2050 On 04-February-27			Bond Future	149.62	150.2545	149.6199	150.2545	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
01/06/2026	2050 On 04-February-27	132.39	Call	Bond Future	17230	18	17	18	0.00
01/06/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2050 On 06-May-27			Bond Future	152.62	153.2700	152.6226	153.2700	0.00
01/06/2026	2050 On 06-May-27	150.46	Call	Bond Future	2163	3	2	3	0.00
01/06/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
01/06/2026	2050 On 05-August-27			Bond Future	152.96	153.6188	152.9596	153.6188	0.00
01/06/2026	2050 On 05-August-27	152.97	Call	Bond Future	0	1	0	1	0.00
01/06/2026	2050 On 05-August-27	152.97	Put	Bond Future	10	0	0	0	0.00
01/06/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	AL37 On 06-August-26			Index Future	1289.76	1296.7370	1289.7580	1296.7370	0.00
01/06/2026	AL37 On 05-November-26			Index Future	1313.62	1320.7320	1313.6190	1320.7320	0.00
01/06/2026	AL37 On 04-February-27			Index Future	1339.16	1346.4180	1339.1560	1346.4180	0.00
01/06/2026	AL37 On 06-May-27			Index Future	1365.72	1373.1320	1365.7220	1373.1320	0.00
01/06/2026	AL37 On 05-August-27			Index Future	1391.29	1398.8270	1391.2870	1398.8270	0.00
01/06/2026	AL7T On 06-August-26			Index Future	1673.62	1686.4710	1673.6230	1686.4710	0.00
01/06/2026	AL7T On 05-November-26			Index Future	1704.59	1717.6770	1704.5850	1717.6770	0.00
01/06/2026	AL7T On 04-February-27			Index Future	1737.72	1751.0830	1737.7230	1751.0830	0.00
01/06/2026	AL7T On 06-May-27			Index Future	1772.20	1785.8270	1772.1950	1785.8270	0.00
01/06/2026	AL7T On 05-August-27			Index Future	1805.37	1819.2430	1805.3700	1819.2430	0.00
01/06/2026	ALBI On 06-August-26			Index Future	1413.29	1425.4900	1413.2940	1425.4900	75.00
01/06/2026	ALBI On 05-November-26			Index Future	1439.44	1451.8670	1439.4400	1451.8670	0.00
01/06/2026	ALBI On 04-February-27			Index Future	1467.42	1480.1030	1467.4230	1480.1030	0.00
01/06/2026	ALBI On 06-May-27			Index Future	1496.53	1509.4700	1496.5330	1509.4700	0.00
01/06/2026	ALBI On 05-August-27			Index Future	1524.55	1537.7150	1524.5480	1537.7150	0.00
01/06/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C030 On 31-January-30			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
01/06/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/06/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
01/06/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/06/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	C818 On 21-December-27			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
01/06/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	ES33 On 06-August-26			Bond Future	9.05	95.6710	95.0390	95.6710	0.00
01/06/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13170	14	13	14	0.00
01/06/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
01/06/2026	ES33 On 05-November-26			Bond Future	9.12	93.6522	93.0083	93.6522	0.00
01/06/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7680	8	8	8	0.00
01/06/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
01/06/2026	ES33 On 04-February-27			Bond Future	9.18	95.4964	94.8396	95.4964	0.00
01/06/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2343	3	2	3	0.00
01/06/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
01/06/2026	ES33 On 06-May-27			Bond Future	9.24	93.6165	92.9465	93.6165	0.00
01/06/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
01/06/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1979	1	2	1	0.00
01/06/2026	ES33 On 05-August-27			Bond Future	9.32	95.4034	94.7208	95.4034	0.00
01/06/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0	0	0	0	0.00
01/06/2026	ES33 On 05-August-27	9.27	Put	Bond Future	200	0	0	0	0.00
01/06/2026	ES42 On 06-August-26			Bond Future	9.59	94.8100	93.7288	94.8100	0.00
01/06/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19254	20	19	20	0.00
01/06/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
01/06/2026	ES42 On 05-November-26			Bond Future	9.65	92.3043	91.2029	92.3043	0.00
01/06/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13238	14	13	14	0.00
01/06/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
01/06/2026	ES42 On 04-February-27			Bond Future	9.70	94.1226	92.9993	94.1226	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
01/06/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4139	5	4	5	0.00
01/06/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
01/06/2026	ES42 On 06-May-27			Bond Future	9.75	91.7471	90.6012	91.7471	0.00
01/06/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
01/06/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3141	2	3	2	0.00
01/06/2026	ES42 On 05-August-27			Bond Future	9.82	93.4967	92.3291	93.4967	0.00
01/06/2026	ES42 On 05-August-27	9.84	Call	Bond Future	147	1	0	1	0.00
01/06/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0	0	0	0	0.00
01/06/2026	GOVI On 06-August-26			GOVI	1386.43	1398.7380	1386.4310	1398.7380	734.00
01/06/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1974310	210	197	210	0.00
01/06/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
01/06/2026	GOVI On 05-November-26			GOVI	1412.08	1424.6190	1412.0790	1424.6190	2.00
01/06/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1350790	148	135	148	0.00
01/06/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
01/06/2026	GOVI On 04-February-27			GOVI	1439.53	1452.3260	1439.5310	1452.3260	0.00
01/06/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	705310	83	71	83	0.00
01/06/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
01/06/2026	GOVI On 06-May-27			GOVI	1468.09	1481.1420	1468.0880	1481.1420	0.00
01/06/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	410880	54	41	54	0.00
01/06/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
01/06/2026	GOVI On 05-August-27			GOVI	1495.57	1508.8570	1495.5700	1508.8570	0.00
01/06/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	305700	44	31	44	0.00
01/06/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
01/06/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/06/2026	I258 On 06-August-26			Bond Future	132.94	132.9243	132.9385	132.9243	0.00
01/06/2026	I258 On 06-August-26	112.95	Call	Bond Future	20008	20	20	20	0.00
01/06/2026	I258 On 06-August-26	112.95	Put	Bond Future	19	0	0	0	0.00
01/06/2026	I258 On 05-November-26			Bond Future	135.40	135.3896	135.4040	135.3896	0.00
01/06/2026	I258 On 05-November-26	114.95	Call	Bond Future	20673	21	21	21	0.00
01/06/2026	I258 On 05-November-26	114.95	Put	Bond Future	219	0	0	0	0.00
01/06/2026	I258 On 04-February-27			Bond Future	135.13	135.1147	135.1293	135.1147	0.00
01/06/2026	I258 On 04-February-27	118.90	Call	Bond Future	17249	17	17	17	0.00
01/06/2026	I258 On 04-February-27	118.90	Put	Bond Future	1019	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
01/06/2026	I258 On 06-May-27			Bond Future	137.84	137.8269	137.8414	137.8269	0.00
01/06/2026	I258 On 06-May-27	134.78	Call	Bond Future	8597	9	9	9	0.00
01/06/2026	I258 On 06-May-27	134.78	Put	Bond Future	5536	6	6	6	0.00
01/06/2026	I258 On 05-August-27			Bond Future	137.47	137.4531	137.4686	137.4531	0.00
01/06/2026	I258 On 05-August-27	138.93	Call	Bond Future	7064	7	7	7	0.00
01/06/2026	I258 On 05-August-27	138.93	Put	Bond Future	8525	9	9	9	0.00
01/06/2026	IGOV On 06-August-26			Index Future	452.00	452.9610	451.9980	452.9610	250.00
01/06/2026	IGOV On 05-November-26			Index Future	460.47	461.4520	460.4690	461.4520	8.00
01/06/2026	IGOV On 04-February-27			Index Future	469.53	470.5340	469.5290	470.5340	0.00
01/06/2026	IGOV On 06-May-27			Index Future	478.95	479.9750	478.9480	479.9750	0.00
01/06/2026	IGOV On 05-August-27			Index Future	488.02	489.0600	488.0170	489.0600	0.00
01/06/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/06/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/06/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/06/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/06/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/06/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/06/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/06/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/06/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/06/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/06/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
01/06/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
01/06/2026	R033 On 06-August-26			Bond Future	8.38	112.5270	111.7601	112.5270	9,292.00
01/06/2026	R033 On 06-August-26	10.25	Call	Bond Future	9348	10	9	10	0.00
01/06/2026	R033 On 06-August-26	10.25	Put	Bond Future	42	0	0	0	0.00
01/06/2026	R033 On 05-November-26			Bond Future	8.43	109.5453	108.7643	109.5453	0.00
01/06/2026	R033 On 05-November-26	9.33	Call	Bond Future	5179	6	5	6	0.00
01/06/2026	R033 On 05-November-26	9.33	Put	Bond Future	692	1	1	1	0.00
01/06/2026	R033 On 04-February-27			Bond Future	8.46	111.6774	110.8808	111.6774	0.00
01/06/2026	R033 On 04-February-27	8.65	Call	Bond Future	2892	3	3	3	0.00
01/06/2026	R033 On 04-February-27	8.65	Put	Bond Future	1942	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
01/06/2026	R033 On 06-May-27			Bond Future	8.48	108.8500	108.0375	108.8500	0.00
01/06/2026	R033 On 06-May-27	7.93	Call	Bond Future	1369	2	1	2	0.00
01/06/2026	R033 On 06-May-27	7.93	Put	Bond Future	4025	4	4	4	0.00
01/06/2026	R033 On 05-August-27			Bond Future	8.53	110.9030	110.0754	110.9030	0.00
01/06/2026	R033 On 05-August-27	8.54	Call	Bond Future	2768	3	3	3	0.00
01/06/2026	R033 On 05-August-27	8.54	Put	Bond Future	2731	2	3	2	0.00
01/06/2026	R035 On 06-August-26			Bond Future	8.56	106.6535	105.8406	106.6535	93,949.00
01/06/2026	R035 On 06-August-26	11.06	Call	Bond Future	13768	15	14	15	0.00
01/06/2026	R035 On 06-August-26	7.90	Call	Bond Future	307	0	0	0	0.00
01/06/2026	R035 On 06-August-26	8.34	Call	Bond Future	1016	1	1	1	0.00
01/06/2026	R035 On 06-August-26	7.70	Call	Bond Future	167	0	0	0	4,876.00
01/06/2026	R035 On 06-August-26	7.95	Call	Bond Future	354	1	0	1	4,876.00
01/06/2026	R035 On 06-August-26	10.22	Call	Bond Future	9496	10	9	10	0.00
01/06/2026	R035 On 06-August-26	9.72	Call	Bond Future	6899	8	7	8	0.00
01/06/2026	R035 On 06-August-26	9.22	Call	Bond Future	4385	5	4	5	250.00
01/06/2026	R035 On 06-August-26	10.13	Call	Bond Future	9029	10	9	10	0.00
01/06/2026	R035 On 06-August-26	9.71	Call	Bond Future	6848	8	7	8	0.00
01/06/2026	R035 On 06-August-26	9.21	Call	Bond Future	4337	5	4	5	0.00
01/06/2026	R035 On 06-August-26	8.71	Call	Bond Future	2164	3	2	3	350.00
01/06/2026	R035 On 06-August-26	9.13	Call	Bond Future	3957	5	4	5	200.00
01/06/2026	R035 On 06-August-26	9.63	Call	Bond Future	6436	7	6	7	0.00
01/06/2026	R035 On 06-August-26	8.29	Call	Bond Future	898	1	1	1	1,000.00
01/06/2026	R035 On 06-August-26	8.79	Call	Bond Future	2472	3	2	3	1,000.00
01/06/2026	R035 On 06-August-26	9.39	Call	Bond Future	5220	6	5	6	0.00
01/06/2026	R035 On 06-August-26	9.39	Put	Bond Future	366	0	0	0	1,000.00
01/06/2026	R035 On 06-August-26	8.79	Put	Bond Future	1105	1	1	1	0.00
01/06/2026	R035 On 06-August-26	8.29	Put	Bond Future	2562	2	3	2	0.00
01/06/2026	R035 On 06-August-26	9.63	Put	Bond Future	233	0	0	0	200.00
01/06/2026	R035 On 06-August-26	9.13	Put	Bond Future	595	0	1	0	0.00
01/06/2026	R035 On 06-August-26	9.21	Put	Bond Future	513	0	1	0	350.00
01/06/2026	R035 On 06-August-26	8.71	Put	Bond Future	1274	1	1	1	0.00
01/06/2026	R035 On 06-August-26	9.71	Put	Bond Future	200	0	0	0	350.00
01/06/2026	R035 On 06-August-26	10.13	Put	Bond Future	90	0	0	0	200.00
01/06/2026	R035 On 06-August-26	9.72	Put	Bond Future	196	0	0	0	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2026	R035 On 06-August-26	9.22	Put	Bond Future	503	0	1	0	0.00
01/06/2026	R035 On 06-August-26	10.22	Put	Bond Future	76	0	0	0	250.00
01/06/2026	R035 On 06-August-26	7.90	Put	Bond Future	4417	4	4	4	0.00
01/06/2026	R035 On 06-August-26	8.34	Put	Bond Future	2371	2	2	2	4,876.00
01/06/2026	R035 On 06-August-26	7.95	Put	Bond Future	4147	4	4	4	0.00
01/06/2026	R035 On 06-August-26	7.70	Put	Bond Future	5560	5	6	5	0.00
01/06/2026	R035 On 06-August-26	11.06	Put	Bond Future	9	0	0	0	0.00
01/06/2026	R035 On 05-November-26			Bond Future	8.61	104.1046	103.2767	104.1046	32,852.00
01/06/2026	R035 On 05-November-26	10.03	Call	Bond Future	8429	9	8	9	0.00
01/06/2026	R035 On 05-November-26	8.80	Call	Bond Future	2979	4	3	4	200.00
01/06/2026	R035 On 05-November-26	8.97	Call	Bond Future	3632	4	4	4	0.00
01/06/2026	R035 On 05-November-26	8.47	Call	Bond Future	1888	2	2	2	0.00
01/06/2026	R035 On 05-November-26	7.97	Call	Bond Future	797	1	1	1	600.00
01/06/2026	R035 On 05-November-26	9.80	Call	Bond Future	7330	8	7	8	0.00
01/06/2026	R035 On 05-November-26	9.30	Call	Bond Future	5028	6	5	6	0.00
01/06/2026	R035 On 05-November-26	9.30	Put	Bond Future	1046	1	1	1	200.00
01/06/2026	R035 On 05-November-26	8.80	Put	Bond Future	1855	2	2	2	0.00
01/06/2026	R035 On 05-November-26	9.80	Put	Bond Future	595	0	1	0	200.00
01/06/2026	R035 On 05-November-26	8.47	Put	Bond Future	2711	2	3	2	600.00
01/06/2026	R035 On 05-November-26	7.97	Put	Bond Future	4661	4	5	4	0.00
01/06/2026	R035 On 05-November-26	8.97	Put	Bond Future	1524	1	2	1	600.00
01/06/2026	R035 On 05-November-26	10.03	Put	Bond Future	461	0	0	0	0.00
01/06/2026	R035 On 04-February-27			Bond Future	8.64	106.1303	105.2860	106.1303	0.00
01/06/2026	R035 On 04-February-27	9.02	Call	Bond Future	4091	5	4	5	0.00
01/06/2026	R035 On 04-February-27	8.20	Call	Bond Future	1556	2	2	2	3,000.00
01/06/2026	R035 On 04-February-27	8.85	Call	Bond Future	3460	4	3	4	0.00
01/06/2026	R035 On 04-February-27	7.70	Call	Bond Future	768	1	1	1	3,000.00
01/06/2026	R035 On 04-February-27	8.93	Call	Bond Future	3752	4	4	4	0.00
01/06/2026	R035 On 04-February-27	9.43	Call	Bond Future	5758	6	6	6	0.00
01/06/2026	R035 On 04-February-27	8.43	Call	Bond Future	2124	3	2	3	1,050.00
01/06/2026	R035 On 04-February-27	9.43	Put	Bond Future	1351	1	1	1	1,050.00
01/06/2026	R035 On 04-February-27	8.93	Put	Bond Future	2117	2	2	2	1,050.00
01/06/2026	R035 On 04-February-27	8.43	Put	Bond Future	3365	3	3	3	0.00
01/06/2026	R035 On 04-February-27	7.70	Put	Bond Future	6401	6	6	6	0.00
01/06/2026	R035 On 04-February-27	8.85	Put	Bond Future	2278	2	2	2	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2026	R035 On 04-February-27	8.20	Put	Bond Future	4156	4	4	4	0.00
01/06/2026	R035 On 04-February-27	9.02	Put	Bond Future	1949	2	2	2	0.00
01/06/2026	R035 On 06-May-27			Bond Future	8.67	103.7306	102.8694	103.7306	0.00
01/06/2026	R035 On 06-May-27	8.25	Call	Bond Future	1955	2	2	2	0.00
01/06/2026	R035 On 06-May-27	8.25	Put	Bond Future	4345	4	4	4	0.00
01/06/2026	R035 On 05-August-27			Bond Future	8.72	105.6881	104.8109	105.6881	0.00
01/06/2026	R035 On 05-August-27	8.72	Call	Bond Future	3347	4	3	4	0.00
01/06/2026	R035 On 05-August-27	8.72	Put	Bond Future	3327	3	3	3	0.00
01/06/2026	R038 On 06-August-26			Bond Future	8.97	118.4323	117.5102	118.4323	1,900.00
01/06/2026	R038 On 06-August-26	11.77	Call	Bond Future	19158	20	19	20	0.00
01/06/2026	R038 On 06-August-26	11.77	Put	Bond Future	5	0	0	0	0.00
01/06/2026	R038 On 05-November-26			Bond Future	9.03	115.1176	114.1785	115.1176	2,570.00
01/06/2026	R038 On 05-November-26	10.72	Call	Bond Future	12469	13	12	13	0.00
01/06/2026	R038 On 05-November-26	10.72	Put	Bond Future	497	0	0	0	0.00
01/06/2026	R038 On 04-February-27			Bond Future	9.07	117.3582	116.4005	117.3582	0.00
01/06/2026	R038 On 04-February-27	9.60	Call	Bond Future	6196	7	6	7	0.00
01/06/2026	R038 On 04-February-27	9.60	Put	Bond Future	2321	2	2	2	0.00
01/06/2026	R038 On 06-May-27			Bond Future	9.11	114.2023	113.2254	114.2023	0.00
01/06/2026	R038 On 06-May-27	8.71	Call	Bond Future	2773	3	3	3	0.00
01/06/2026	R038 On 06-May-27	8.71	Put	Bond Future	5778	5	6	5	0.00
01/06/2026	R038 On 05-August-27			Bond Future	9.17	116.3559	115.3609	116.3559	0.00
01/06/2026	R038 On 05-August-27	9.15	Call	Bond Future	4514	5	5	5	0.00
01/06/2026	R038 On 05-August-27	9.15	Put	Bond Future	4654	4	5	4	0.00
01/06/2026	R053 On 06-August-26			Bond Future	9.15	130.6329	128.8425	130.6329	68,667.00
01/06/2026	R053 On 06-August-26	12.28	Call	Bond Future	29738	32	30	32	0.00
01/06/2026	R053 On 06-August-26	8.10	Call	Bond Future	224	0	0	0	530.00
01/06/2026	R053 On 06-August-26	9.60	Call	Bond Future	6864	8	7	8	0.00
01/06/2026	R053 On 06-August-26	8.60	Call	Bond Future	969	1	1	1	0.00
01/06/2026	R053 On 06-August-26	9.10	Call	Bond Future	3156	4	3	4	530.00
01/06/2026	R053 On 06-August-26	9.10	Put	Bond Future	3698	3	4	3	530.00
01/06/2026	R053 On 06-August-26	9.60	Put	Bond Future	1608	1	2	1	530.00
01/06/2026	R053 On 06-August-26	8.60	Put	Bond Future	7799	7	8	7	0.00
01/06/2026	R053 On 06-August-26	8.10	Put	Bond Future	13882	12	14	12	0.00
01/06/2026	R053 On 06-August-26	12.28	Put	Bond Future	6	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
01/06/2026	R053 On 05-November-26			Bond Future	9.19	127.1634	125.3401	127.1634	4,041.00
01/06/2026	R053 On 05-November-26	11.21	Call	Bond Future	21159	23	21	23	0.00
01/06/2026	R053 On 05-November-26	11.21	Put	Bond Future	595	0	1	0	0.00
01/06/2026	R053 On 04-February-27			Bond Future	9.22	129.6383	127.7793	129.6383	0.00
01/06/2026	R053 On 04-February-27	9.99	Call	Bond Future	11600	13	12	13	0.00
01/06/2026	R053 On 04-February-27	9.99	Put	Bond Future	3094	3	3	3	0.00
01/06/2026	R053 On 06-May-27			Bond Future	9.25	126.3479	124.4517	126.3479	0.00
01/06/2026	R053 On 06-May-27	8.92	Call	Bond Future	4860	6	5	6	0.00
01/06/2026	R053 On 06-May-27	8.92	Put	Bond Future	8847	8	9	8	0.00
01/06/2026	R053 On 05-August-27			Bond Future	9.30	128.7309	126.7992	128.7309	0.00
01/06/2026	R053 On 05-August-27	9.28	Call	Bond Future	7345	8	7	8	0.00
01/06/2026	R053 On 05-August-27	9.28	Put	Bond Future	7544	7	8	7	0.00
01/06/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
01/06/2026	R186 On 06-August-26	8.57	Call	Bond Future	46	0	0	0	0.00
01/06/2026	R186 On 06-August-26	8.57	Put	Bond Future	46	0	0	0	0.00
01/06/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
01/06/2026	R186 On 05-November-26	8.12	Call	Bond Future	35	0	0	0	0.00
01/06/2026	R186 On 05-November-26	8.12	Put	Bond Future	35	0	0	0	0.00
01/06/2026	R202 On 06-August-26			Bond Future	300.02	299.9928	300.0246	299.9928	1,025.00
01/06/2026	R202 On 06-August-26	278.86	Call	Bond Future	21165	21	21	21	0.00
01/06/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
01/06/2026	R202 On 05-November-26			Bond Future	305.59	305.5562	305.5883	305.5562	0.00
01/06/2026	R202 On 05-November-26	280.46	Call	Bond Future	25128	25	25	25	0.00
01/06/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
01/06/2026	R202 On 04-February-27			Bond Future	306.03	305.9957	306.0281	305.9957	0.00
01/06/2026	R202 On 04-February-27	294.73	Call	Bond Future	11298	11	11	11	0.00
01/06/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
01/06/2026	R202 On 06-May-27			Bond Future	312.17	312.1369	312.1694	312.1369	0.00
01/06/2026	R202 On 06-May-27	306.99	Call	Bond Future	5179	5	5	5	0.00
01/06/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
01/06/2026	R202 On 05-August-27			Bond Future	312.43	312.3989	312.4335	312.3989	0.00
01/06/2026	R202 On 05-August-27	312.97	Call	Bond Future	0	0	0	0	0.00
01/06/2026	R202 On 05-August-27	312.97	Put	Bond Future	537	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
01/06/2026	R209 On 06-August-26			Bond Future	8.74	87.0334	86.2936	87.0334	37,805.00
01/06/2026	R209 On 06-August-26	11.39	Call	Bond Future	13634	14	14	14	0.00
01/06/2026	R209 On 06-August-26	11.39	Put	Bond Future	7	0	0	0	0.00
01/06/2026	R209 On 05-November-26			Bond Future	8.78	85.4757	84.7222	85.4757	7,212.00
01/06/2026	R209 On 05-November-26	10.32	Call	Bond Future	8556	9	9	9	0.00
01/06/2026	R209 On 05-November-26	10.32	Put	Bond Future	421	0	0	0	0.00
01/06/2026	R209 On 04-February-27			Bond Future	8.82	87.1391	86.3707	87.1391	0.00
01/06/2026	R209 On 04-February-27	9.28	Call	Bond Future	4324	5	4	5	0.00
01/06/2026	R209 On 04-February-27	8.03	Call	Bond Future	980	1	1	1	3,237.00
01/06/2026	R209 On 04-February-27	8.96	Call	Bond Future	3183	4	3	4	0.00
01/06/2026	R209 On 04-February-27	8.96	Put	Bond Future	2398	2	2	2	3,237.00
01/06/2026	R209 On 04-February-27	8.03	Put	Bond Future	5493	5	5	5	0.00
01/06/2026	R209 On 04-February-27	9.28	Put	Bond Future	1808	2	2	2	0.00
01/06/2026	R209 On 06-May-27			Bond Future	8.85	85.7160	84.9324	85.7160	0.00
01/06/2026	R209 On 06-May-27	8.41	Call	Bond Future	1928	2	2	2	0.00
01/06/2026	R209 On 06-May-27	8.25	Call	Bond Future	1598	2	2	2	4,620.00
01/06/2026	R209 On 06-May-27	9.32	Call	Bond Future	4660	5	5	5	0.00
01/06/2026	R209 On 06-May-27	9.32	Put	Bond Future	2134	2	2	2	4,620.00
01/06/2026	R209 On 06-May-27	8.25	Put	Bond Future	4930	4	5	4	0.00
01/06/2026	R209 On 06-May-27	8.41	Put	Bond Future	4351	4	4	4	0.00
01/06/2026	R209 On 05-August-27			Bond Future	8.90	87.3336	86.5353	87.3336	0.00
01/06/2026	R209 On 05-August-27	8.87	Call	Bond Future	3257	4	3	4	0.00
01/06/2026	R209 On 05-August-27	8.87	Put	Bond Future	3401	3	3	3	0.00
01/06/2026	R210 On 06-August-26			Bond Future	267.29	267.2649	267.2879	267.2649	448.00
01/06/2026	R210 On 06-August-26	259.84	Call	Bond Future	7448	7	7	7	0.00
01/06/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
01/06/2026	R210 On 05-November-26			Bond Future	268.68	268.6530	268.6761	268.6530	0.00
01/06/2026	R210 On 05-November-26	253.33	Call	Bond Future	15346	15	15	15	0.00
01/06/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
01/06/2026	R210 On 04-February-27			Bond Future	273.96	273.9416	273.9645	273.9416	0.00
01/06/2026	R210 On 04-February-27	266.03	Call	Bond Future	7934	8	8	8	0.00
01/06/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
01/06/2026	R210 On 06-May-27			Bond Future	275.81	275.7878	275.8111	275.7878	0.00
01/06/2026	R210 On 06-May-27	271.13	Call	Bond Future	4681	5	5	5	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
01/06/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
01/06/2026	R210 On 05-August-27			Bond Future	281.08	281.0596	281.0841	281.0596	0.00
01/06/2026	R210 On 05-August-27	276.01	Call	Bond Future	5074	5	5	5	0.00
01/06/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
01/06/2026	R213 On 06-August-26			Bond Future	8.14	99.3948	98.8596	99.3948	55,981.00
01/06/2026	R213 On 06-August-26	9.69	Call	Bond Future	5496	6	5	6	0.00
01/06/2026	R213 On 06-August-26	9.69	Put	Bond Future	52	0	0	0	0.00
01/06/2026	R213 On 05-November-26			Bond Future	8.19	97.6640	97.1188	97.6640	0.00
01/06/2026	R213 On 05-November-26	8.75	Call	Bond Future	2631	3	3	3	0.00
01/06/2026	R213 On 05-November-26	8.75	Put	Bond Future	702	1	1	1	0.00
01/06/2026	R213 On 04-February-27			Bond Future	8.22	99.5643	99.0082	99.5643	0.00
01/06/2026	R213 On 04-February-27	8.14	Call	Bond Future	1394	2	1	2	0.00
01/06/2026	R213 On 04-February-27	8.14	Put	Bond Future	1643	1	2	1	0.00
01/06/2026	R213 On 06-May-27			Bond Future	8.23	97.9861	97.4189	97.9861	0.00
01/06/2026	R213 On 06-May-27	7.56	Call	Bond Future	709	1	1	1	0.00
01/06/2026	R213 On 06-May-27	9.25	Call	Bond Future	3899	4	4	4	0.00
01/06/2026	R213 On 06-May-27	8.13	Call	Bond Future	1490	2	1	2	2,830.00
01/06/2026	R213 On 06-May-27	9.25	Put	Bond Future	751	1	1	1	2,830.00
01/06/2026	R213 On 06-May-27	8.13	Put	Bond Future	1789	2	2	2	0.00
01/06/2026	R213 On 06-May-27	7.56	Put	Bond Future	2822	2	3	2	0.00
01/06/2026	R213 On 05-August-27			Bond Future	8.27	99.8359	99.2582	99.8359	0.00
01/06/2026	R213 On 05-August-27	8.27	Call	Bond Future	1720	2	2	2	0.00
01/06/2026	R213 On 05-August-27	7.95	Call	Bond Future	1221	1	1	1	1,200.00
01/06/2026	R213 On 05-August-27	8.58	Call	Bond Future	2293	3	2	3	0.00
01/06/2026	R213 On 05-August-27	8.58	Put	Bond Future	1394	1	1	1	1,200.00
01/06/2026	R213 On 05-August-27	7.95	Put	Bond Future	2184	2	2	2	0.00
01/06/2026	R213 On 05-August-27	8.27	Put	Bond Future	1731	1	2	1	0.00
01/06/2026	R214 On 06-August-26			Bond Future	9.18	82.5603	81.5930	82.5603	24,495.00
01/06/2026	R214 On 06-August-26	11.97	Call	Bond Future	15974	17	16	17	0.00
01/06/2026	R214 On 06-August-26	11.97	Put	Bond Future	6	0	0	0	0.00
01/06/2026	R214 On 05-November-26			Bond Future	9.23	80.7749	79.7898	80.7749	2,614.00
01/06/2026	R214 On 05-November-26	10.97	Call	Bond Future	10871	12	11	12	0.00
01/06/2026	R214 On 05-November-26	10.97	Put	Bond Future	432	0	0	0	0.00
01/06/2026	R214 On 04-February-27			Bond Future	9.28	82.3466	81.3421	82.3466	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
01/06/2026	R214 On 04-February-27	9.90	Call	Bond Future	5894	7	6	7	0.00
01/06/2026	R214 On 04-February-27	9.90	Put	Bond Future	1943	2	2	2	0.00
01/06/2026	R214 On 06-May-27			Bond Future	9.31	80.6807	79.6562	80.6807	0.00
01/06/2026	R214 On 06-May-27	8.88	Call	Bond Future	2446	3	2	3	0.00
01/06/2026	R214 On 06-May-27	8.88	Put	Bond Future	5321	5	5	5	0.00
01/06/2026	R214 On 05-August-27			Bond Future	9.36	82.2034	81.1597	82.2034	0.00
01/06/2026	R214 On 05-August-27	9.32	Call	Bond Future	4011	5	4	5	0.00
01/06/2026	R214 On 05-August-27	9.32	Put	Bond Future	4286	4	4	4	0.00
01/06/2026	R248 On 06-August-26			Bond Future	9.23	100.7772	99.4403	100.7772	255,010.00
01/06/2026	R248 On 06-August-26	12.37	Call	Bond Future	22596	24	23	24	0.00
01/06/2026	R248 On 06-August-26	10.00	Call	Bond Future	7225	8	7	8	0.00
01/06/2026	R248 On 06-August-26	9.00	Call	Bond Future	1614	2	2	2	0.00
01/06/2026	R248 On 06-August-26	9.00	Put	Bond Future	3727	3	4	3	1,762.00
01/06/2026	R248 On 06-August-26	10.00	Put	Bond Future	724	1	1	1	1,762.00
01/06/2026	R248 On 06-August-26	12.37	Put	Bond Future	5	0	0	0	0.00
01/06/2026	R248 On 05-November-26			Bond Future	9.28	98.1841	96.8227	98.1841	37,528.00
01/06/2026	R248 On 05-November-26	11.31	Call	Bond Future	16061	17	16	17	0.00
01/06/2026	R248 On 05-November-26	11.31	Put	Bond Future	463	0	0	0	0.00
01/06/2026	R248 On 04-February-27			Bond Future	9.32	100.0946	98.7065	100.0946	0.00
01/06/2026	R248 On 04-February-27	10.11	Call	Bond Future	8870	10	9	10	0.00
01/06/2026	R248 On 04-February-27	10.11	Put	Bond Future	2304	2	2	2	0.00
01/06/2026	R248 On 06-May-27			Bond Future	9.35	97.6387	96.2228	97.6387	260.00
01/06/2026	R248 On 06-May-27	9.05	Call	Bond Future	3799	4	4	4	0.00
01/06/2026	R248 On 06-May-27	9.05	Put	Bond Future	6476	6	6	6	0.00
01/06/2026	R248 On 05-August-27			Bond Future	9.40	99.4810	98.0387	99.4810	0.00
01/06/2026	R248 On 05-August-27	9.37	Call	Bond Future	5489	6	5	6	0.00
01/06/2026	R248 On 05-August-27	9.37	Put	Bond Future	5730	5	6	5	0.00
01/06/2026	R2R9 On 06-August-26			Bond Future	9.09	110.4177	109.4241	110.4177	4,187.00
01/06/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96305	97	96	97	0.00
01/06/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
01/06/2026	R2R9 On 05-November-26			Bond Future	9.14	107.4605	106.4486	107.4605	0.00
01/06/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95478	96	95	96	0.00
01/06/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
01/06/2026	R2R9 On 04-February-27			Bond Future	9.19	109.5519	108.5201	109.5519	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
01/06/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7105	8	7	8	0.00
01/06/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2038	2	2	2	0.00
01/06/2026	R2R9 On 06-May-27			Bond Future	9.23	106.7455	105.6930	106.7455	0.00
01/06/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2827	3	3	3	0.00
01/06/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	6074	7	6	7	0.00
01/06/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	3181	4	3	4	250.00
01/06/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	3109	3	3	3	250.00
01/06/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	5337	5	5	5	0.00
01/06/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5819	5	6	5	0.00
01/06/2026	R2R9 On 05-August-27			Bond Future	9.29	108.7587	107.6866	108.7587	0.00
01/06/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4527	5	5	5	0.00
01/06/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	3006	3	3	3	910.00
01/06/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6336	7	6	7	0.00
01/06/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3252	4	3	4	180.00
01/06/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5658	6	6	6	0.00
01/06/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3931	4	4	4	910.00
01/06/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	6467	6	6	6	0.00
01/06/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	3558	3	4	3	180.00
01/06/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	6110	6	6	6	0.00
01/06/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4732	4	5	4	0.00
01/06/2026	R4R2 On 06-August-26			Bond Future	9.26	111.9566	110.7176	111.9566	5,078.00
01/06/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97300	99	97	99	0.00
01/06/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
01/06/2026	R4R2 On 05-November-26			Bond Future	9.32	108.9015	107.6397	108.9015	0.00
01/06/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96417	98	96	98	0.00
01/06/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
01/06/2026	R4R2 On 04-February-27			Bond Future	9.36	111.0211	109.7344	111.0211	0.00
01/06/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8377	9	8	9	0.00
01/06/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2251	2	2	2	0.00
01/06/2026	R4R2 On 06-May-27			Bond Future	9.41	108.1177	106.8053	108.1177	0.00
01/06/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3231	4	3	4	0.00
01/06/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6670	6	7	6	0.00
01/06/2026	R4R2 On 05-August-27			Bond Future	9.47	110.1567	108.8198	110.1567	0.00
01/06/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	5219	6	5	6	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
01/06/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	5431	5	5	5	0.00
01/06/2026	RR87 On 06-August-26			Bond Future	7.31	100.9035	100.8555	100.9035	0.00
01/06/2026	RR87 On 06-August-26	6.53	Call	Bond Future	1	0	0	0	0.00
01/06/2026	RR87 On 06-August-26	6.53	Put	Bond Future	276	0	0	0	0.00
01/06/2026	RR87 On 05-November-26			Bond Future	6.92	102.7507	102.7017	102.7507	0.00
01/06/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
01/06/2026	RR87 On 05-November-26	5.27	Put	Bond Future	189	0	0	0	0.00
01/06/2026	RR88 On 06-August-26			Bond Future	7.67	104.4142	104.2915	104.4142	0.00
01/06/2026	RR88 On 06-August-26	6.79	Call	Bond Future	4	0	0	0	0.00
01/06/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1059	1	1	1	0.00
01/06/2026	RR88 On 05-November-26			Bond Future	7.70	105.6886	105.5564	105.6886	0.00
01/06/2026	RR88 On 05-November-26	6.71	Call	Bond Future	19	0	0	0	0.00
01/06/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1059	1	1	1	0.00
01/06/2026	RR88 On 04-February-27			Bond Future	7.65	103.8969	103.7577	103.8969	0.00
01/06/2026	RR88 On 04-February-27	7.78	Call	Bond Future	407	0	0	0	0.00
01/06/2026	RR88 On 04-February-27	7.78	Put	Bond Future	299	0	0	0	0.00
01/06/2026	RR88 On 06-May-27			Bond Future	7.49	105.9599	105.8177	105.9599	0.00
01/06/2026	RR88 On 06-May-27	7.89	Call	Bond Future	441	1	0	1	0.00
01/06/2026	RR88 On 06-May-27	7.89	Put	Bond Future	204	0	0	0	0.00
01/06/2026	RR88 On 05-August-27			Bond Future	7.40	102.6530	102.5084	102.6530	0.00
01/06/2026	RR88 On 05-August-27	8.07	Call	Bond Future	351	0	0	0	0.00
01/06/2026	RR88 On 05-August-27	8.07	Put	Bond Future	108	0	0	0	0.00
01/06/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/06/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00