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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	2029 On 05-February-26			Bond Future	145.3519	144.9668	145.3519	144.9668	1,419
27/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	5241.9400	4856.7500	5.2419	4.8568	0
27/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2029 On 07-May-26			Bond Future	146.4847	146.0926	146.4847	146.0926	3,466
27/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4664.6700	4272.5800	4.6647	4.2726	0
27/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2029 On 06-August-26			Bond Future	149.1384	148.7390	149.1384	148.7390	0
27/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	5038.3600	4638.9800	5.0384	4.6390	0
27/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2029 On 05-November-26			Bond Future	150.2602	149.8536	150.2602	149.8536	0
27/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2700.1800	2293.6300	2.7002	2.2936	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2029 On 04-February-27			Bond Future	152.8503	152.4363	152.8503	152.4363	0
27/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	3130.2900	2716.2800	3.1303	2.7163	0
27/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2030 On 05-February-26			Bond Future	7.2170	7.2171	102.8803	102.8799	51,063
27/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7501.4500	7501.0700	7.5015	7.5011	0
27/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2030 On 07-May-26			Bond Future	7.2306	7.2307	104.6861	104.6858	148,408
27/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	542.1800	544.8800	0.5422	0.5449	1,000
27/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	609.2700	612.3200	0.6093	0.6123	0
27/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1725.5500	1727.5800	1.7256	1.7276	1,000
27/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	175.6600	178.0400	0.1757	0.1780	0
27/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	2323.2500	2324.7300	2.3233	2.3247	0
27/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	103.5600	105.3900	0.1036	0.1054	1,000
27/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6760.9200	6760.6900	6.7609	6.7607	0
27/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	2.3200	2.4400	0.0023	0.0024	0
27/01/2026	2030 On 06-August-26			Bond Future	7.2409	7.2411	102.5479	102.5474	48,380
27/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	759.4300	761.3100	0.7594	0.7613	1,000
27/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	854.1800	856.5200	0.8542	0.8565	0
27/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1821.4600	1823.1900	1.8215	1.8232	1,000
27/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	397.7300	399.9200	0.3977	0.3999	0
27/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2704.6900	2706.0200	2.7047	2.7060	0
27/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	234.5000	236.2900	0.2345	0.2363	1,000
27/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5886.6500	5886.8300	5.8867	5.8868	0
27/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	42.4900	43.1300	0.0425	0.0431	0
27/01/2026	2030 On 05-November-26			Bond Future	7.2543	7.2545	104.3091	104.3083	0
27/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3413.5000	3414.0500	3.4135	3.4141	0
27/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	219.8200	221.1200	0.2198	0.2211	0
27/01/2026	2030 On 04-February-27			Bond Future	7.2858	7.2862	102.0755	102.0744	0
27/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1981.1300	1981.7500	1.9811	1.9818	0
27/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	570.6300	572.3100	0.5706	0.5723	0
27/01/2026	2031 On 05-February-26			Bond Future	112.5752	112.7316	112.5752	112.7316	0
27/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	816.6000	972.2200	0.8166	0.9722	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	1.4400	0.6200	0.0014	0.0006	0
27/01/2026	2031 On 07-May-26			Bond Future	114.5791	114.7383	114.5791	114.7383	736
27/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	909.6000	1033.6700	0.9096	1.0337	0
27/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	170.4900	135.3700	0.1705	0.1354	0
27/01/2026	2031 On 06-August-26			Bond Future	114.2420	114.4042	114.2420	114.4042	1,893
27/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	852.1500	956.4100	0.8522	0.9564	0
27/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	420.1700	362.1800	0.4202	0.3622	0
27/01/2026	2031 On 05-November-26			Bond Future	116.2310	116.3958	116.2310	116.3958	0
27/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4742.8100	4907.1200	4.7428	4.9071	0
27/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	1.8100	1.3600	0.0018	0.0014	0
27/01/2026	2031 On 04-February-27			Bond Future	115.7876	115.9550	115.7876	115.9550	0
27/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	614.3200	689.3400	0.6143	0.6893	0
27/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	1006.7300	914.3700	1.0067	0.9144	0
27/01/2026	2032 On 05-February-26			Bond Future	7.6792	7.6745	105.7506	105.7735	22,935
27/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	11320.1900	11343.0400	11.3202	11.3430	0
27/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2032 On 07-May-26			Bond Future	7.7103	7.7054	103.4484	103.4716	151,558
27/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10746.9800	10770.2500	10.7470	10.7703	0
27/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	2.0500	2.1200	0.0021	0.0021	0
27/01/2026	2032 On 06-August-26			Bond Future	7.7403	7.7352	105.2972	105.3207	0
27/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	10207.9500	10231.6400	10.2080	10.2316	0
27/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	28.1600	28.3100	0.0282	0.0283	0
27/01/2026	2032 On 05-November-26			Bond Future	7.7808	7.7754	102.9486	102.9723	0
27/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	6102.3000	6125.0700	6.1023	6.1251	0
27/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	264.2300	263.3000	0.2642	0.2633	0
27/01/2026	2032 On 04-February-27			Bond Future	7.8365	7.8309	104.6973	104.7211	0
27/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3494.3300	3513.6700	3.4943	3.5137	0
27/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	829.6100	825.1600	0.8296	0.8252	0
27/01/2026	2033 On 05-February-26			Bond Future	142.6662	142.5353	142.6662	142.5353	304
27/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9786.2100	9655.3400	9.7862	9.6553	0
27/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2033 On 07-May-26			Bond Future	143.6488	143.5155	143.6488	143.5155	11,491
27/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8488.7500	8355.5000	8.4888	8.3555	0

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27/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2033 On 06-August-26			Bond Future	146.2511	146.1153	146.2511	146.1153	0
27/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	12001.1100	11865.2600	12.0011	11.8653	0
27/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2033 On 05-November-26			Bond Future	147.2201	147.0817	147.2201	147.0817	0
27/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	9960.0700	9821.7400	9.9601	9.8217	0
27/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2033 On 04-February-27			Bond Future	149.7580	149.6168	149.7580	149.6168	0
27/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	7048.0300	6906.8300	7.0480	6.9068	0
27/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2037 On 05-February-26			Bond Future	8.4862	8.4767	100.3274	100.3947	45,885
27/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	7777.7700	7845.0400	7.7778	7.8450	0
27/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,500
27/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	10566.0100	10633.2800	10.5660	10.6333	0
27/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,500
27/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	13820.0500	13887.3200	13.8201	13.8873	0
27/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	15245.6100	15312.8800	15.2456	15.3129	1,970
27/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	16913.7600	16981.0300	16.9138	16.9810	0
27/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	17784.9400	17852.2100	17.7849	17.8522	0
27/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	18000.7600	18068.0300	18.0008	18.0680	1,030
27/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	20427.1000	20494.3700	20.4271	20.4944	0
27/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	22506.2000	22573.4700	22.5062	22.5735	0
27/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
27/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	24749.3300	24816.6000	24.7493	24.8166	0
27/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
27/01/2026	2037 On 07-May-26			Bond Future	8.5377	8.5278	102.0884	102.1569	158,211
27/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	3552.4700	3612.8600	3.5525	3.6129	1,500
27/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	418.8300	410.7800	0.4188	0.4108	0

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27/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	6447.6300	6514.3400	6.4476	6.5143	1,500
27/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	135.1200	133.3900	0.1351	0.1334	0
27/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	9873.8900	9942.2000	9.8739	9.9422	0
27/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	38.3800	38.2500	0.0384	0.0383	1,500
27/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	14989.1100	15057.6100	14.9891	15.0576	142
27/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	4.5900	4.6500	0.0046	0.0047	0
27/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	17007.6400	17076.1000	17.0076	17.0761	0
27/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	1.0800	1.1000	0.0011	0.0011	0
27/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	22540.8100	22609.2500	22.5408	22.6093	0
27/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	142
27/01/2026	2037 On 06-August-26			Bond Future	8.5908	8.5805	99.6532	99.7228	2,539
27/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	9348.3200	9415.0900	9.3483	9.4151	2,541
27/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	247.8300	245.0700	0.2478	0.2451	0
27/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	13143.3700	13212.1000	13.1434	13.2121	0
27/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	105.2900	104.4900	0.1053	0.1045	2,541
27/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	16349.6100	16418.9900	16.3496	16.4190	0
27/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	28.8300	28.6800	0.0288	0.0287	2,541
27/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	18476.6900	18546.1800	18.4767	18.5462	0
27/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	10.4000	10.3600	0.0104	0.0104	0
27/01/2026	2037 On 05-November-26			Bond Future	8.6447	8.6341	101.3645	101.4350	0
27/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	6159.9000	6218.9600	6.1599	6.2190	4,490
27/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	923.8200	912.3400	0.9238	0.9123	0
27/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	10256.5300	10322.6500	10.2565	10.3227	0
27/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	409.2500	404.8300	0.4093	0.4048	4,490
27/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	12346.0400	12413.8500	12.3460	12.4139	0
27/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	279.1700	276.4400	0.2792	0.2764	0
27/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	13448.2400	13516.7300	13.4482	13.5167	0
27/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	217.0700	215.0200	0.2171	0.2150	4,490
27/01/2026	2037 On 04-February-27			Bond Future	8.7094	8.6984	98.8302	98.9016	0
27/01/2026	2037 On 04-February-27	8.44	Call	Bond Future	1823.9300	1856.4500	1.8239	1.8565	4,490
27/01/2026	2037 On 04-February-27	8.44	Put	Bond Future	3600.1700	3561.2900	3.6002	3.5613	0
27/01/2026	2037 On 04-February-27	9.31	Call	Bond Future	5350.4000	5404.3700	5.3504	5.4044	0
27/01/2026	2037 On 04-February-27	9.31	Put	Bond Future	1536.7600	1519.3300	1.5368	1.5193	4,490
27/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	6317.1000	6374.1900	6.3171	6.3742	0

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27/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1277.0600	1262.7500	1.2771	1.2628	0
27/01/2026	2037 On 04-February-27	9.81	Call	Bond Future	7814.1600	7874.9300	7.8142	7.8749	0
27/01/2026	2037 On 04-February-27	9.81	Put	Bond Future	973.8300	963.2000	0.9738	0.9632	4,490
27/01/2026	2038 On 05-February-26			Bond Future	156.0679	156.0750	156.0679	156.0750	1,625
27/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	12867.8600	12874.9700	12.8679	12.8750	0
27/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2038 On 07-May-26			Bond Future	158.8461	158.8531	158.8461	158.8531	2,587
27/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	14316.0600	14323.1400	14.3161	14.3231	0
27/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2038 On 06-August-26			Bond Future	159.5330	159.5404	159.5330	159.5404	0
27/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	14813.0300	14820.3800	14.8130	14.8204	0
27/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2038 On 05-November-26			Bond Future	162.3112	162.3183	162.3112	162.3183	0
27/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	16001.2400	16008.3000	16.0012	16.0083	0
27/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2038 On 04-February-27			Bond Future	162.8880	162.8949	162.8880	162.8949	0
27/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	9058.0400	9064.8800	9.0580	9.0649	0
27/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2040 On 05-February-26			Bond Future	8.8619	8.8424	101.3378	101.4936	70,559
27/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	1547.4900	1699.1500	1.5475	1.6992	13,500
27/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	61.0800	56.9100	0.0611	0.0569	0
27/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	2657.8800	2813.9800	2.6579	2.8140	14,000
27/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	8.1900	8.4600	0.0082	0.0085	0
27/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	4171.2000	4327.1400	4.1712	4.3271	0
27/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	0.3900	0.5000	0.0004	0.0005	13,500
27/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	7113.6500	7269.4800	7.1137	7.2695	14,000
27/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	10204.3000	10360.1300	10.2043	10.3601	0
27/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	14,000
27/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	10953.9400	11109.7700	10.9539	11.1098	680
27/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	13605.2700	13761.1000	13.6053	13.7611	0
27/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,180

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	16143.9600	16299.7900	16.1440	16.2998	0
27/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
27/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	18217.4000	18373.2300	18.2174	18.3732	0
27/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	20158.8800	20314.7100	20.1589	20.3147	475
27/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	27731.0900	27886.9200	27.7311	27.8869	0
27/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
27/01/2026	2040 On 07-May-26			Bond Future	8.9195	8.8994	103.1165	103.2751	19,681
27/01/2026	2040 On 07-May-26	8.65	Call	Bond Future	605.3200	657.0800	0.6053	0.6571	27,500
27/01/2026	2040 On 07-May-26	8.65	Put	Bond Future	2756.6200	2649.7600	2.7566	2.6498	0
27/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	12755.6500	12913.1100	12.7557	12.9131	1,460
27/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	34.7100	33.5500	0.0347	0.0336	0
27/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	15394.8700	15553.1100	15.3949	15.5531	0
27/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	13.4400	13.0600	0.0134	0.0131	0
27/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	18692.2100	18850.7900	18.6922	18.8508	0
27/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	1.8500	1.8100	0.0019	0.0018	0
27/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	18983.2700	19141.8500	18.9833	19.1419	0
27/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	1.5300	1.4900	0.0015	0.0015	1,460
27/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	20754.8700	20913.4800	20.7549	20.9135	0
27/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.4400	0.4300	0.0004	0.0004	0
27/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	21812.9700	21971.5800	21.8130	21.9716	0
27/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.2000	0.1900	0.0002	0.0002	1,460
27/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	23495.1400	23653.7600	23.4951	23.6538	0
27/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0500	0.0500	0.0001	0.0001	0
27/01/2026	2040 On 06-August-26			Bond Future	8.9791	8.9583	100.4490	100.6104	41,362
27/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	21026.8700	21187.8700	21.0269	21.1879	0
27/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	11.7000	11.3400	0.0117	0.0113	0
27/01/2026	2040 On 05-November-26			Bond Future	9.0388	9.0173	102.1739	102.3378	0
27/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	7298.0500	7433.3600	7.2981	7.4334	2,300
27/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	964.9300	936.3700	0.9649	0.9364	0
27/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	11843.3300	11994.6800	11.8433	11.9947	0
27/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	442.8400	430.3200	0.4428	0.4303	2,300
27/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	14155.3300	14310.8300	14.1553	14.3108	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	306.9700	298.6000	0.3070	0.2986	0
27/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	15377.3700	15534.5000	15.3774	15.5345	0
27/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	251.4800	244.7400	0.2515	0.2447	2,300
27/01/2026	2040 On 04-February-27			Bond Future	9.1085	9.0863	99.4028	99.5692	0
27/01/2026	2040 On 04-February-27	8.78	Call	Bond Future	1871.3200	1939.3500	1.8713	1.9394	2,300
27/01/2026	2040 On 04-February-27	8.78	Put	Bond Future	4371.7000	4273.3300	4.3717	4.2733	0
27/01/2026	2040 On 04-February-27	9.67	Call	Bond Future	5874.5900	5995.1600	5.8746	5.9952	0
27/01/2026	2040 On 04-February-27	9.67	Put	Bond Future	1796.6300	1750.8000	1.7966	1.7508	2,300
27/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	7298.0400	7428.3000	7.2980	7.4283	0
27/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1411.6300	1375.4900	1.4116	1.3755	0
27/01/2026	2040 On 04-February-27	10.17	Call	Bond Future	8652.3900	8789.7200	8.6524	8.7897	0
27/01/2026	2040 On 04-February-27	10.17	Put	Bond Future	1139.6600	1110.5900	1.1397	1.1106	2,300
27/01/2026	2043 On 05-February-26			Bond Future	121.8267	121.5499	121.8267	121.5499	0
27/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12166.7200	11889.8700	12.1667	11.8899	0
27/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2043 On 07-May-26			Bond Future	123.9953	123.7136	123.9953	123.7136	0
27/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	12295.3454	12013.6392	12.2953	12.0136	0
27/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0054	0.0092	0.0000	0.0000	0
27/01/2026	2043 On 06-August-26			Bond Future	123.3994	123.1128	123.3994	123.1128	0
27/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	12520.8056	12234.6180	12.5208	12.2346	0
27/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	1.4156	1.8380	0.0014	0.0018	0
27/01/2026	2043 On 05-November-26			Bond Future	125.5477	125.2558	125.5477	125.2558	0
27/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	12716.7543	12426.6447	12.7168	12.4266	0
27/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	9.0143	10.8547	0.0090	0.0109	0
27/01/2026	2043 On 04-February-27			Bond Future	124.8294	124.5321	124.8294	124.5321	0
27/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	7522.4736	7260.1195	7.5225	7.2601	0
27/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	323.0336	358.0495	0.3230	0.3580	0
27/01/2026	2044 On 05-February-26			Bond Future	9.0970	9.0725	97.1936	97.4039	48,214
27/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	7293.3500	7503.6400	7.2934	7.5036	0
27/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	7823.3500	8033.6400	7.8234	8.0336	9,000
27/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	13754.3900	13964.6800	13.7544	13.9647	9,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	16072.1600	16282.4500	16.0722	16.2825	0
27/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
27/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	17351.1100	17561.4000	17.3511	17.5614	0
27/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
27/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	17665.8300	17876.1200	17.6658	17.8761	0
27/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
27/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	18040.9000	18251.1900	18.0409	18.2512	0
27/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2044 On 07-May-26		Call	Bond Future	1629.2900	1733.3200	1.6293	1.7333	0
27/01/2026	2044 On 07-May-26			Bond Future	9.1549	9.1297	98.8995	99.1136	104,142
27/01/2026	2044 On 07-May-26		Put	Bond Future	2729.7600	2619.7600	2.7298	2.6198	0
27/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	7027.5700	7225.9500	7.0276	7.2260	0
27/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	260.7700	245.1200	0.2608	0.2451	15,000
27/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	18951.5900	19165.4500	18.9516	19.1655	0
27/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	3.8100	3.6400	0.0038	0.0036	0
27/01/2026	2044 On 06-August-26			Bond Future	9.2147	9.1886	96.2820	96.4997	7,681
27/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	21968.3100	22185.3500	21.9683	22.1854	0
27/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	15.8800	15.1900	0.0159	0.0152	0
27/01/2026	2044 On 05-November-26			Bond Future	9.2741	9.2473	97.9353	98.1566	0
27/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	15337.6900	15546.3400	15.3377	15.5463	0
27/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	375.3800	362.7600	0.3754	0.3628	0
27/01/2026	2044 On 04-February-27			Bond Future	9.3425	9.3148	95.2174	95.4421	0
27/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	7972.3800	8148.1800	7.9724	8.1482	0
27/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1523.8900	1474.9700	1.5239	1.4750	0
27/01/2026	2046 On 05-February-26			Bond Future	139.7245	139.7306	139.7245	139.7306	4,439
27/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	18074.4600	18080.6200	18.0745	18.0806	0
27/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2046 On 07-May-26			Bond Future	139.9259	139.9322	139.9259	139.9322	18,062
27/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	14975.9400	14982.1600	14.9759	14.9822	0
27/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2046 On 06-August-26			Bond Future	142.4607	142.4671	142.4607	142.4671	0
27/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	20080.7000	20087.0900	20.0807	20.0871	0
27/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	2046 On 05-November-26			Bond Future	142.6228	142.6290	142.6228	142.6290	0
27/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	17142.8000	17148.9800	17.1428	17.1490	0
27/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2046 On 04-February-27			Bond Future	145.0804	145.0863	145.0804	145.0863	0
27/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	13990.4300	13996.3100	13.9904	13.9963	0
27/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2050 On 05-February-26			Bond Future	140.9258	139.5026	140.9258	139.5026	2,608
27/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	18105.7800	16682.5500	18.1058	16.6826	0
27/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2050 On 07-May-26			Bond Future	143.4342	141.9858	143.4342	141.9858	15,887
27/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	19364.1700	17915.8400	19.3642	17.9158	0
27/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2050 On 06-August-26			Bond Future	143.5923	142.1177	143.5923	142.1177	0
27/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	20322.2700	18847.6700	20.3223	18.8477	0
27/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2050 On 05-November-26			Bond Future	146.0927	144.5920	146.0927	144.5920	0
27/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	22252.6600	20752.0000	22.2527	20.7520	0
27/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	2050 On 04-February-27			Bond Future	146.1357	144.6088	146.1357	144.6088	0
27/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	13745.6900	12218.8100	13.7457	12.2188	0
27/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	AL37 On 05-February-26			Index Future	1273.1660	1273.2660	1273.1660	1,273.2660	0
27/01/2026	AL37 On 07-May-26			Index Future	1295.5140	1295.6150	1295.5140	1,295.6150	0
27/01/2026	AL37 On 06-August-26			Index Future	1318.4240	1318.5260	1318.4240	1,318.5260	0
27/01/2026	AL37 On 05-November-26			Index Future	1341.3480	1341.4490	1341.3480	1,341.4490	0
27/01/2026	AL37 On 04-February-27			Index Future	1364.1910	1364.2890	1364.1910	1,364.2890	0
27/01/2026	AL7T On 05-February-26			Index Future	1647.4090	1648.5030	1647.4090	1,648.5030	0
27/01/2026	AL7T On 07-May-26			Index Future	1676.3250	1677.4390	1676.3250	1,677.4390	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	AL7T On 06-August-26			Index Future	1705.9690	1707.1010	1705.9690	1,707.1010	0
27/01/2026	AL7T On 05-November-26			Index Future	1735.6330	1736.7800	1735.6330	1,736.7800	0
27/01/2026	AL7T On 04-February-27			Index Future	1765.1890	1766.3510	1765.1890	1,766.3510	0
27/01/2026	ALBI On 05-February-26			Index Future	1387.5820	1389.1500	1387.5820	1,389.1500	66
27/01/2026	ALBI On 07-May-26			Index Future	1411.9380	1413.5330	1411.9380	1,413.5330	13
27/01/2026	ALBI On 06-August-26			Index Future	1436.9070	1438.5290	1436.9070	1,438.5290	0
27/01/2026	ALBI On 05-November-26			Index Future	1461.8910	1463.5390	1461.8910	1,463.5390	0
27/01/2026	ALBI On 04-February-27			Index Future	1486.7860	1488.4570	1486.7860	1,488.4570	0
27/01/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/01/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/01/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/01/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	ES33 On 05-February-26			Bond Future	8.6233	8.6190	96.8909	96.9134	0
27/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	13695.4400	13717.9600	13.6954	13.7180	0
27/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	ES33 On 07-May-26			Bond Future	8.6863	8.6818	94.8231	94.8460	0
27/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13942.5400	13965.4800	13.9425	13.9655	0
27/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	ES33 On 06-August-26			Bond Future	8.7502	8.7455	96.5407	96.5640	0
27/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14672.0900	14695.3400	14.6721	14.6953	0
27/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	ES33 On 05-November-26			Bond Future	8.8274	8.8226	94.4303	94.4537	0
27/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9101.8900	9125.2900	9.1019	9.1253	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	ES33 On 04-February-27			Bond Future	8.9226	8.9175	96.0557	96.0792	0
27/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3559.1700	3582.6700	3.5592	3.5827	0
27/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	ES42 On 05-February-26			Bond Future	9.2776	9.2632	96.0455	96.1592	0
27/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	17445.7500	17559.4400	17.4458	17.5594	0
27/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	ES42 On 07-May-26			Bond Future	9.3398	9.3250	93.4910	93.6067	0
27/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	18849.6000	18965.2800	18.8496	18.9653	0
27/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	ES42 On 06-August-26			Bond Future	9.4016	9.3863	95.1843	95.3020	0
27/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	20709.9500	20827.6600	20.7100	20.8277	0
27/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	ES42 On 05-November-26			Bond Future	9.4695	9.4537	92.5780	92.6975	0
27/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14613.1900	14732.6500	14.6132	14.7327	0
27/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	ES42 On 04-February-27			Bond Future	9.5461	9.5299	94.1700	94.2913	0
27/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5310.0700	5431.3400	5.3101	5.4313	0
27/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	GOVI On 05-February-26			GOVI	1361.6550	1363.2680	1361.6550	1,363.2680	7
27/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2116550.0000	2132680.0000	211.6550	213.2680	0
27/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	GOVI On 07-May-26			GOVI	1385.5560	1387.1970	1385.5560	1,387.1970	642
27/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2085560.0000	2101970.0000	208.5560	210.1970	0
27/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	GOVI On 06-August-26			GOVI	1410.0580	1411.7270	1410.0580	1,411.7270	0
27/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2210580.0000	2227270.0000	221.0580	222.7270	0
27/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	GOVI On 05-November-26			GOVI	1434.5760	1436.2710	1434.5760	1,436.2710	0
27/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1575760.0000	1592710.0000	157.5760	159.2710	0
27/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	GOVI On 04-February-27			GOVI	1459.0060	1460.7250	1459.0060	1,460.7250	0
27/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	900060.0000	917250.0000	90.0060	91.7250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/01/2026	I258 On 05-February-26			Bond Future	125.4847	125.4904	125.4847	125.4904	0
27/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	13834.7100	13840.3600	13.8347	13.8404	0
27/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	I258 On 07-May-26			Bond Future	127.7185	127.7242	127.7185	127.7242	0
27/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	13989.2822	13995.0180	13.9893	13.9950	0
27/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.7422	0.7880	0.0007	0.0008	0
27/01/2026	I258 On 06-August-26			Bond Future	127.1900	127.1960	127.1900	127.1960	0
27/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	14265.7921	14272.2474	14.2658	14.2722	0
27/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	25.8221	26.2674	0.0258	0.0263	0
27/01/2026	I258 On 05-November-26			Bond Future	129.4043	129.4102	129.4043	129.4102	0
27/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	14545.3823	14552.0766	14.5454	14.5521	0
27/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	91.0623	91.8366	0.0911	0.0918	0
27/01/2026	I258 On 04-February-27			Bond Future	128.7526	128.7582	128.7526	128.7582	0
27/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	10513.9075	10521.5290	10.5139	10.5215	0
27/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	661.3575	663.3590	0.6614	0.6634	0
27/01/2026	IGOV On 05-February-26			Index Future	431.7600	430.5690	431.7600	430.5690	227
27/01/2026	IGOV On 07-May-26			Index Future	439.4460	438.2340	439.4460	438.2340	23
27/01/2026	IGOV On 06-August-26			Index Future	447.3230	446.0880	447.3230	446.0880	0
27/01/2026	IGOV On 05-November-26			Index Future	455.2040	453.9470	455.2040	453.9470	0
27/01/2026	IGOV On 04-February-27			Index Future	463.0580	461.7780	463.0580	461.7780	0
27/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/01/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
27/01/2026	R033 On 05-February-26			Bond Future	7.8096	7.8050	115.4451	115.4718	4,359
27/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	14235.3400	14262.0500	14.2353	14.2621	0
27/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R033 On 07-May-26			Bond Future	7.8448	7.8399	112.4300	112.4571	9,452
27/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	13170.2400	13198.0600	13.1702	13.1981	0
27/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	28.4900	29.1900	0.0285	0.0292	0
27/01/2026	R033 On 06-August-26			Bond Future	7.8791	7.8740	114.4392	114.4668	0
27/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	12243.3000	12271.9400	12.2433	12.2719	0
27/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	258.3300	259.4100	0.2583	0.2594	0
27/01/2026	R033 On 05-November-26			Bond Future	7.9229	7.9177	111.3657	111.3934	0
27/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7989.3900	8016.0000	7.9894	8.0160	0
27/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	900.5600	899.4800	0.9006	0.8995	0
27/01/2026	R033 On 04-February-27			Bond Future	7.9807	7.9752	113.2569	113.2848	0
27/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	5351.1500	5373.9200	5.3512	5.3739	0
27/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2025.1500	2020.0900	2.0252	2.0201	0
27/01/2026	R035 On 05-February-26			Bond Future	8.1256	8.1110	108.7254	108.8204	19,520
27/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	2093.3900	2189.1500	2.0934	2.1892	0
27/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	7.3300	8.1100	0.0073	0.0081	0
27/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	3283.1500	3378.2700	3.2832	3.3783	350
27/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	0.3800	0.5200	0.0004	0.0005	0
27/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	4584.3600	4679.3500	4.5844	4.6794	0
27/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
27/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	6346.1000	6441.0800	6.3461	6.4411	0
27/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350
27/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	7003.7200	7098.7000	7.0037	7.0987	0
27/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	16,000
27/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	9289.2800	9384.2600	9.2893	9.3843	0
27/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	12283.7400	12378.7200	12.2837	12.3787	250
27/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	13761.5200	13856.5000	13.7615	13.8565	2,000
27/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	14995.7400	15090.7200	14.9957	15.0907	0
27/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
27/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	15630.8500	15725.8300	15.6309	15.7258	0
27/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	16416.3500	16511.3300	16.4164	16.5113	2,000
27/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	16727.9700	16822.9500	16.7280	16.8230	0
27/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	17602.9400	17697.9200	17.6029	17.6979	0
27/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
27/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	23784.4600	23879.4400	23.7845	23.8794	0
27/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
27/01/2026	R035 On 07-May-26			Bond Future	8.1653	8.1501	106.1338	106.2304	95,619
27/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1692.1500	1757.1800	1.6922	1.7572	1,000
27/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	901.7300	870.1500	0.9017	0.8702	0
27/01/2026	R035 On 07-May-26	8.55	Call	Bond Future	2902.6700	2982.1200	2.9027	2.9821	0
27/01/2026	R035 On 07-May-26	8.55	Put	Bond Future	489.1300	471.9700	0.4891	0.4720	16,000
27/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	4161.2900	4248.5300	4.1613	4.2485	1,000
27/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	278.6700	269.3000	0.2787	0.2693	0
27/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	6437.7200	6531.1700	6.4377	6.5312	0
27/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	108.5500	105.3900	0.1086	0.1054	1,000
27/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	8908.5700	9004.2700	8.9086	9.0043	250
27/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	39.6200	38.7100	0.0396	0.0387	0
27/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	9020.2500	9116.0000	9.0203	9.1160	200
27/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	37.9100	37.0500	0.0379	0.0371	0
27/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	9298.9700	9394.8400	9.2990	9.3948	350
27/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	33.9300	33.1900	0.0339	0.0332	0
27/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	11665.0600	11761.4700	11.6651	11.7615	0
27/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	13.6500	13.4500	0.0137	0.0135	250
27/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	11773.5800	11870.0000	11.7736	11.8700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	13.1000	12.9100	0.0131	0.0129	200
27/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	12044.2600	12140.7100	12.0443	12.1407	0
27/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	11.8500	11.6900	0.0119	0.0117	350
27/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	14330.6000	14427.1900	14.3306	14.4272	0
27/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	2.4800	2.4600	0.0025	0.0025	250
27/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	14435.3400	14531.9300	14.4353	14.5319	0
27/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	2.2900	2.2700	0.0023	0.0023	200
27/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	14696.5500	14793.1500	14.6966	14.7932	0
27/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	1.8700	1.8600	0.0019	0.0019	350
27/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	15474.5400	15571.1400	15.4745	15.5711	0
27/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	1.0000	0.9900	0.0010	0.0010	0
27/01/2026	R035 On 06-August-26			Bond Future	8.2051	8.1893	108.0307	108.1290	56
27/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	2063.5900	2123.1700	2.0636	2.1232	1,000
27/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1537.3300	1498.6600	1.5373	1.4987	0
27/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3902.9700	3980.1100	3.9030	3.9801	350
27/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	823.3400	802.2300	0.8233	0.8022	0
27/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	4288.9700	4368.5000	4.2890	4.3685	1,000
27/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	732.2500	713.5300	0.7323	0.7135	0
27/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	6000.2100	6087.3100	6.0002	6.0873	200
27/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	448.2100	437.0600	0.4482	0.4371	0
27/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	6414.7500	6503.1300	6.4148	6.5031	0
27/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	400.7700	390.9000	0.4008	0.3909	350
27/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	6466.7600	6555.3000	6.4668	6.5553	250
27/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	395.2400	385.5300	0.3952	0.3855	0
27/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	7352.3900	7443.1900	7.3524	7.4432	0
27/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	309.2200	301.7700	0.3092	0.3018	1,000
27/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	8613.3100	8706.4500	8.6133	8.7065	0
27/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	219.6800	214.5700	0.2197	0.2146	200
27/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	9034.9400	9128.6900	9.0349	9.1287	0
27/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	196.6200	192.1200	0.1966	0.1921	350
27/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	9087.6500	9181.4700	9.0877	9.1815	0
27/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	193.9300	189.5000	0.1939	0.1895	250
27/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	11241.2600	11337.1600	11.2413	11.3372	0
27/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	112.1200	109.7700	0.1121	0.1098	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	11710.6000	11806.8000	11.7106	11.8068	0
27/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	99.9900	97.9400	0.1000	0.0979	250
27/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	15963.7300	16061.7000	15.9637	16.0617	0
27/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	13.7600	13.4800	0.0138	0.0135	0
27/01/2026	R035 On 05-November-26			Bond Future	8.2558	8.2394	105.3883	105.4880	0
27/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	4241.2000	4317.1000	4.2412	4.3171	200
27/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1006.2500	982.4700	1.0063	0.9825	0
27/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	6645.3700	6732.1900	6.6454	6.7322	0
27/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	552.1000	539.2400	0.5521	0.5392	200
27/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	9154.1500	9246.9200	9.1542	9.2469	0
27/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	307.1400	300.2300	0.3071	0.3002	200
27/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	10315.9000	10410.3800	10.3159	10.4104	0
27/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	236.1000	230.9000	0.2361	0.2309	0
27/01/2026	R035 On 04-February-27			Bond Future	8.3191	8.3020	107.1791	107.2801	0
27/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	5143.0200	5220.8000	5.1430	5.2208	0
27/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1108.8200	1085.5700	1.1088	1.0856	0
27/01/2026	R038 On 05-February-26			Bond Future	8.6218	8.6023	120.7016	120.8632	3,471
27/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	20416.2900	20577.8900	20.4163	20.5779	0
27/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R038 On 07-May-26			Bond Future	8.6759	8.6557	117.3376	117.5020	3,115
27/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	19490.0500	19654.4400	19.4901	19.6544	0
27/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	1.7100	1.6600	0.0017	0.0017	0
27/01/2026	R038 On 06-August-26			Bond Future	8.7303	8.7093	119.4345	119.6018	0
27/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	21094.7900	21261.5500	21.0948	21.2616	0
27/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	17.1800	16.6400	0.0172	0.0166	0
27/01/2026	R038 On 05-November-26			Bond Future	8.7916	8.7699	116.0058	116.1756	0
27/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	14045.6800	14207.7300	14.0457	14.2077	0
27/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	245.8000	238.0600	0.2458	0.2381	0
27/01/2026	R038 On 04-February-27			Bond Future	8.8636	8.8411	117.9756	118.1480	0
27/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	6939.0200	7071.2400	6.9390	7.0712	0
27/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1488.7600	1448.6400	1.4888	1.4486	0
27/01/2026	R053 On 05-February-26			Bond Future	8.9258	8.8762	131.6343	132.2572	9,707
27/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	26300.5000	26923.4100	26.3005	26.9234	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R053 On 07-May-26			Bond Future	8.9723	8.9212	128.0852	128.7191	73,936
27/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	27314.2200	27947.5300	27.3142	27.9475	0
27/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	4.2300	3.6300	0.0042	0.0036	0
27/01/2026	R053 On 06-August-26			Bond Future	9.0185	8.9660	130.3742	131.0193	0
27/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	31284.7900	31927.5000	31.2848	31.9275	0
27/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	21.9200	19.4900	0.0219	0.0195	0
27/01/2026	R053 On 05-November-26			Bond Future	9.0691	9.0151	126.7554	127.4113	0
27/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	22438.8100	23059.1200	22.4388	23.0591	0
27/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	459.1100	423.5600	0.4591	0.4236	0
27/01/2026	R053 On 04-February-27			Bond Future	9.1266	9.0711	128.9078	129.5745	0
27/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	11764.3200	12286.6200	11.7643	12.2866	0
27/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2129.7300	1985.3900	2.1297	1.9854	0
27/01/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
27/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	24.7400	26.0800	0.0247	0.0261	0
27/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	24.7400	26.0800	0.0247	0.0261	0
27/01/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
27/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	82.5400	82.9500	0.0825	0.0830	0
27/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	82.5400	82.9500	0.0825	0.0830	0
27/01/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
27/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	77.8000	78.0000	0.0778	0.0780	0
27/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	77.8000	78.0000	0.0778	0.0780	0
27/01/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
27/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	46.8100	46.9000	0.0468	0.0469	0
27/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	46.8100	46.9000	0.0468	0.0469	0
27/01/2026	R202 On 05-February-26			Bond Future	294.0341	293.0586	294.0341	293.0586	378
27/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	16214.0800	15238.6300	16.2141	15.2386	0
27/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R202 On 07-May-26			Bond Future	299.2681	298.2751	299.2681	298.2751	772
27/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	21718.1400	20725.1100	21.7181	20.7251	0
27/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R202 On 06-August-26			Bond Future	299.2936	298.2827	299.2936	298.2827	253
27/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	20433.5700	19422.7000	20.4336	19.4227	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R202 On 05-November-26			Bond Future	304.5056	303.4764	304.5056	303.4764	0
27/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	24045.6400	23016.3900	24.0456	23.0164	0
27/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R202 On 04-February-27			Bond Future	304.2799	303.2326	304.2799	303.2326	0
27/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	9549.8500	8502.6000	9.5499	8.5026	0
27/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R209 On 05-February-26			Bond Future	8.3205	8.3159	88.2794	88.3072	30,492
27/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	14267.5300	14295.3400	14.2675	14.2953	0
27/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R209 On 07-May-26			Bond Future	8.3634	8.3587	86.6786	86.7068	15,552
27/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	14509.8300	14538.0900	14.5098	14.5381	0
27/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	1.0600	1.1000	0.0011	0.0011	0
27/01/2026	R209 On 06-August-26			Bond Future	8.4063	8.4015	88.2277	88.2564	3,673
27/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	15572.2800	15601.1000	15.5723	15.6011	0
27/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	11.0900	11.2000	0.0111	0.0112	0
27/01/2026	R209 On 05-November-26			Bond Future	8.4560	8.4510	86.5939	86.6229	0
27/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	10264.8200	10293.5200	10.2648	10.2935	0
27/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	258.0000	257.7300	0.2580	0.2577	0
27/01/2026	R209 On 04-February-27			Bond Future	8.5157	8.5106	88.0651	88.0943	0
27/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	5218.9900	5243.8000	5.2190	5.2438	0
27/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1008.8900	1004.5300	1.0089	1.0045	0
27/01/2026	R210 On 05-February-26			Bond Future	258.6605	258.1939	258.6605	258.1939	424
27/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	5560.4800	5093.9200	5.5605	5.0939	0
27/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R210 On 07-May-26			Bond Future	259.7999	259.3250	259.7999	259.3250	918
27/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	4399.8500	3925.0200	4.3999	3.9250	0
27/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R210 On 06-August-26			Bond Future	264.5062	264.0225	264.5062	264.0225	0
27/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4666.2400	4182.4600	4.6662	4.1825	0
27/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R210 On 05-November-26			Bond Future	265.5976	265.1051	265.5976	265.1051	0
27/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	12267.6400	11775.1200	12.2676	11.7751	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R210 On 04-February-27			Bond Future	270.1751	269.6732	270.1751	269.6732	0
27/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	4145.0600	3643.2300	4.1451	3.6432	0
27/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R213 On 05-February-26			Bond Future	7.4585	7.4588	101.2460	101.2447	13,480
27/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	9375.8200	9374.5100	9.3758	9.3745	0
27/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R213 On 07-May-26			Bond Future	7.4781	7.4785	99.4739	99.4725	68,794
27/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8631.4400	8630.1900	8.6314	8.6302	0
27/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	2.3400	2.4600	0.0023	0.0025	0
27/01/2026	R213 On 06-August-26			Bond Future	7.4953	7.4957	101.2517	101.2503	0
27/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7867.5900	7866.7000	7.8676	7.8667	0
27/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	32.0000	32.5700	0.0320	0.0326	0
27/01/2026	R213 On 05-November-26			Bond Future	7.5289	7.5294	99.4434	99.4417	0
27/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4509.7600	4509.7200	4.5098	4.5097	0
27/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	255.7300	257.4100	0.2557	0.2574	0
27/01/2026	R213 On 04-February-27			Bond Future	7.5803	7.5809	101.1337	101.1316	0
27/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2598.5400	2598.8300	2.5985	2.5988	0
27/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	721.7300	724.0900	0.7217	0.7241	0
27/01/2026	R214 On 05-February-26			Bond Future	8.8765	8.8621	83.3921	83.4943	7,014
27/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	14617.0100	14719.2100	14.6170	14.7192	0
27/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R214 On 07-May-26			Bond Future	8.9254	8.9105	81.5601	81.6641	39,157
27/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	15619.3200	15723.3800	15.6193	15.7234	0
27/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	2.7000	2.6900	0.0027	0.0027	0
27/01/2026	R214 On 06-August-26			Bond Future	8.9749	8.9596	83.0178	83.1236	0
27/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	17409.4600	17514.9700	17.4095	17.5150	0
27/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	17.4600	17.1600	0.0175	0.0172	0
27/01/2026	R214 On 05-November-26			Bond Future	9.0317	9.0159	81.1495	81.2569	0
27/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	12082.9300	12185.1000	12.0829	12.1851	0
27/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	284.5400	279.2700	0.2845	0.2793	0
27/01/2026	R214 On 04-February-27			Bond Future	9.0975	9.0813	82.5285	82.6375	0
27/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	6398.2600	6484.2500	6.3983	6.4843	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1261.2200	1238.2400	1.2612	1.2382	0
27/01/2026	R248 On 05-February-26			Bond Future	9.0516	9.0221	101.0723	101.3464	43,140
27/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	73.2000	131.0900	0.0732	0.1311	1,940
27/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	1493.9400	1277.7400	1.4939	1.2777	0
27/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	3150.8300	3424.0500	3.1508	3.4241	1,940
27/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	6.8300	5.9600	0.0068	0.0060	0
27/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	4017.8300	4291.8400	4.0178	4.2918	0
27/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	1.4600	1.3800	0.0015	0.0014	0
27/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	5300.8100	5574.9100	5.3008	5.5749	12,500
27/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	0.1300	0.1400	0.0001	0.0001	0
27/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	7378.4800	7652.5700	7.3785	7.6526	0
27/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,940
27/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	8188.3000	8462.3900	8.1883	8.4624	0
27/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	11914.1900	12188.2800	11.9142	12.1883	0
27/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	18764.7700	19038.8600	18.7648	19.0389	0
27/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R248 On 07-May-26			Bond Future	9.1010	9.0706	98.4098	98.6887	266,719
27/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	19934.0000	20212.5800	19.9340	20.2126	0
27/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	4.5100	4.2200	0.0045	0.0042	0
27/01/2026	R248 On 06-August-26			Bond Future	9.1511	9.1198	100.1686	100.4524	0
27/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	23337.2000	23619.9400	23.3372	23.6199	0
27/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	17.8100	16.7900	0.0178	0.0168	0
27/01/2026	R248 On 05-November-26			Bond Future	9.2075	9.1753	97.4544	97.7428	0
27/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	16607.6500	16879.9800	16.6077	16.8800	0
27/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	378.0100	362.0000	0.3780	0.3620	0
27/01/2026	R248 On 04-February-27			Bond Future	9.2722	9.2391	99.1102	99.4031	0
27/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	8718.2500	8945.4800	8.7183	8.9455	0
27/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1748.2700	1682.5500	1.7483	1.6826	0
27/01/2026	R2R9 On 05-February-26			Bond Future	8.7519	8.7324	112.2542	112.4136	0
27/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	99263.6300	99423.0800	99.2636	99.4231	0
27/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	R2R9 On 07-May-26			Bond Future	8.8070	8.7868	109.2470	109.4092	0
27/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	98397.2800	98559.5200	98.3973	98.5595	0
27/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R2R9 On 06-August-26			Bond Future	8.8625	8.8416	111.1993	111.3644	0
27/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98079.8300	98244.9100	98.0798	98.2449	0
27/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R2R9 On 05-November-26			Bond Future	8.9245	8.9029	108.1331	108.3007	0
27/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97163.0400	97330.6400	97.1630	97.3306	0
27/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R2R9 On 04-February-27			Bond Future	8.9964	8.9741	109.9694	110.1395	0
27/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7429.3600	7569.8100	7.4294	7.5698	0
27/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	912.5200	882.8400	0.9125	0.8828	0
27/01/2026	R4R2 On 05-February-26			Bond Future	8.9822	8.9627	113.3184	113.4942	1,932
27/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	100043.1400	100218.9900	100.0431	100.2190	0
27/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R4R2 On 07-May-26			Bond Future	9.0393	9.0193	110.2039	110.3828	1,994
27/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	99114.7900	99293.6900	99.1148	99.2937	0
27/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R4R2 On 06-August-26			Bond Future	9.0969	9.0762	112.1734	112.3554	0
27/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	98756.1400	98938.1200	98.7561	98.9381	0
27/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R4R2 On 05-November-26			Bond Future	9.1603	9.1389	108.9979	109.1827	0
27/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97775.2700	97960.1500	97.7753	97.9602	0
27/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2026	R4R2 On 04-February-27			Bond Future	9.2327	9.2106	110.8487	111.0363	0
27/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8267.5700	8422.4900	8.2676	8.4225	0
27/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1027.2500	994.5400	1.0273	0.9945	0
27/01/2026	RR87 On 05-February-26			Bond Future	6.8634	6.8576	105.3188	105.3230	0
27/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	43.8968	48.0001	0.0439	0.0480	0
27/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	9.9868	9.8801	0.0100	0.0099	0
27/01/2026	RR87 On 07-May-26			Bond Future	6.7540	6.7458	103.0564	103.0611	0
27/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	90.1077	93.1346	0.0901	0.0931	0
27/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	58.3877	56.7646	0.0584	0.0568	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	RR87 On 06-August-26			Bond Future	6.4595	6.4458	101.1549	101.1598	0
27/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	86.1630	89.0728	0.0862	0.0891	0
27/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	61.1430	59.1928	0.0611	0.0592	0
27/01/2026	RR87 On 05-November-26			Bond Future	5.2595	5.2187	102.8921	102.8968	0
27/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	25.8658	28.3608	0.0259	0.0284	0
27/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	24.6558	22.4608	0.0247	0.0225	0
27/01/2026	RR88 On 05-February-26			Bond Future	6.8675	6.8724	108.6180	108.6098	0
27/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	89.9829	88.9449	0.0900	0.0889	0
27/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	52.0829	59.2549	0.0521	0.0593	0
27/01/2026	RR88 On 07-May-26			Bond Future	6.8309	6.8366	106.3877	106.3790	0
27/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	222.4772	219.1323	0.2225	0.2191	0
27/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	208.6172	213.9723	0.2086	0.2140	0
27/01/2026	RR88 On 06-August-26			Bond Future	6.7664	6.7733	105.3754	105.3670	0
27/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	315.5468	312.0236	0.3155	0.3120	0
27/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	286.9268	291.7836	0.2869	0.2918	0
27/01/2026	RR88 On 05-November-26			Bond Future	6.7002	6.7090	106.6073	106.5980	0
27/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	315.4324	311.3072	0.3154	0.3113	0
27/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	305.1524	310.2972	0.3052	0.3103	0
27/01/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/01/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0