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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
28/01/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	2029 On 05-February-26			Bond Future	145.6687	145.3519	145.6687	145.3519	1,419
28/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	5558.6600	5241.9400	5.5587	5.2419	0
28/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2029 On 07-May-26			Bond Future	146.8071	146.4847	146.8071	146.4847	3,466
28/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4987.1000	4664.6700	4.9871	4.6647	0
28/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2029 On 06-August-26			Bond Future	149.4671	149.1384	149.4671	149.1384	0
28/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	5367.0600	5038.3600	5.3671	5.0384	0
28/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2029 On 05-November-26			Bond Future	150.5957	150.2602	150.5957	150.2602	0
28/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	3035.7100	2700.1800	3.0357	2.7002	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2029 On 04-February-27			Bond Future	153.1930	152.8503	153.1930	152.8503	0
28/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	3473.0000	3130.2900	3.4730	3.1303	0
28/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2030 On 05-February-26			Bond Future	7.1612	7.2170	103.0736	102.8803	51,063
28/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7694.6900	7501.4500	7.6947	7.5015	0
28/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2030 On 07-May-26			Bond Future	7.1704	7.2306	104.8827	104.6861	148,408
28/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	639.8500	542.1800	0.6399	0.5422	1,000
28/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	510.3100	609.2700	0.5103	0.6093	0
28/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1886.9000	1725.5500	1.8869	1.7256	1,000
28/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	140.3800	175.6600	0.1404	0.1757	0
28/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	2497.9500	2323.2500	2.4980	2.3233	0
28/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	81.6300	103.5600	0.0816	0.1036	1,000
28/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6956.9400	6760.9200	6.9569	6.7609	0
28/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	1.7100	2.3200	0.0017	0.0023	0
28/01/2026	2030 On 06-August-26			Bond Future	7.1755	7.2409	102.7483	102.5479	47,851
28/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	858.5500	759.4300	0.8586	0.7594	1,000
28/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	752.8400	854.1800	0.7528	0.8542	0
28/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1968.6300	1821.4600	1.9686	1.8215	1,000
28/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	344.4400	397.7300	0.3444	0.3977	0
28/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2872.0400	2704.6900	2.8720	2.7047	0
28/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	201.3900	234.5000	0.2014	0.2345	1,000
28/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	6080.4500	5886.6500	6.0805	5.8867	0
28/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	35.8300	42.4900	0.0358	0.0425	0
28/01/2026	2030 On 05-November-26			Bond Future	7.1830	7.2543	104.5137	104.3091	0
28/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3589.8800	3413.5000	3.5899	3.4135	0
28/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	191.5500	219.8200	0.1916	0.2198	0
28/01/2026	2030 On 04-February-27			Bond Future	7.2074	7.2858	102.2845	102.0755	0
28/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	2127.5900	1981.1300	2.1276	1.9811	0
28/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	508.0300	570.6300	0.5080	0.5706	0
28/01/2026	2031 On 05-February-26			Bond Future	113.4089	112.5752	113.4089	112.5752	0
28/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	1648.8600	816.6000	1.6489	0.8166	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	0.0000	1.4400	0.0000	0.0014	0
28/01/2026	2031 On 07-May-26			Bond Future	115.4277	114.5791	115.4277	114.5791	736
28/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	1626.6900	909.6000	1.6267	0.9096	0
28/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	38.9800	170.4900	0.0390	0.1705	0
28/01/2026	2031 On 06-August-26			Bond Future	115.1063	114.2420	115.1063	114.2420	1,893
28/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	1467.0500	852.1500	1.4671	0.8522	0
28/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	170.7500	420.1700	0.1708	0.4202	0
28/01/2026	2031 On 05-November-26			Bond Future	117.1113	116.2310	117.1113	116.2310	0
28/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	5621.5700	4742.8100	5.6216	4.7428	0
28/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.3200	1.8100	0.0003	0.0018	0
28/01/2026	2031 On 04-February-27			Bond Future	116.6841	115.7876	116.6841	115.7876	0
28/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	1074.4500	614.3200	1.0745	0.6143	0
28/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	570.3500	1006.7300	0.5704	1.0067	0
28/01/2026	2032 On 05-February-26			Bond Future	7.6328	7.6792	105.9782	105.7506	22,935
28/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	11547.7900	11320.1900	11.5478	11.3202	0
28/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2032 On 07-May-26			Bond Future	7.6614	7.7103	103.6800	103.4484	151,778
28/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10978.1000	10746.9800	10.9781	10.7470	0
28/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	1.5800	2.0500	0.0016	0.0021	0
28/01/2026	2032 On 06-August-26			Bond Future	7.6887	7.7403	105.5333	105.2972	0
28/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	10440.1100	10207.9500	10.4401	10.2080	0
28/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	24.2500	28.1600	0.0243	0.0282	0
28/01/2026	2032 On 05-November-26			Bond Future	7.7260	7.7808	103.1895	102.9486	0
28/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	6316.5900	6102.3000	6.3166	6.1023	0
28/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	237.6500	264.2300	0.2377	0.2642	0
28/01/2026	2032 On 04-February-27			Bond Future	7.7782	7.8365	104.9433	104.6973	0
28/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3672.2200	3494.3300	3.6722	3.4943	0
28/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	761.5300	829.6100	0.7615	0.8296	0
28/01/2026	2033 On 05-February-26			Bond Future	142.6367	142.6662	142.6367	142.6662	304
28/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9756.7100	9786.2100	9.7567	9.7862	0
28/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2033 On 07-May-26			Bond Future	143.6189	143.6488	143.6189	143.6488	11,491
28/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8458.8700	8488.7500	8.4589	8.4888	0

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28/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2033 On 06-August-26			Bond Future	146.2211	146.2511	146.2211	146.2511	0
28/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	11971.0900	12001.1100	11.9711	12.0011	0
28/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2033 On 05-November-26			Bond Future	147.1907	147.2201	147.1907	147.2201	0
28/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	9930.6800	9960.0700	9.9307	9.9601	0
28/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2033 On 04-February-27			Bond Future	149.7294	149.7580	149.7294	149.7580	0
28/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	7019.4000	7048.0300	7.0194	7.0480	0
28/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2037 On 05-February-26			Bond Future	8.4244	8.4862	100.7651	100.3274	43,007
28/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	8215.3900	7777.7700	8.2154	7.7778	0
28/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,500
28/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	11003.6300	10566.0100	11.0036	10.5660	0
28/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,500
28/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	14257.6700	13820.0500	14.2577	13.8201	0
28/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	15683.2300	15245.6100	15.6832	15.2456	1,970
28/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	17351.3800	16913.7600	17.3514	16.9138	0
28/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	18222.5600	17784.9400	18.2226	17.7849	0
28/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	18438.3800	18000.7600	18.4384	18.0008	1,030
28/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	20864.7200	20427.1000	20.8647	20.4271	0
28/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	22943.8200	22506.2000	22.9438	22.5062	0
28/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
28/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	25186.9500	24749.3300	25.1870	24.7493	0
28/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
28/01/2026	2037 On 07-May-26			Bond Future	8.4736	8.5377	102.5337	102.0884	158,211
28/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	3912.9100	3552.4700	3.9129	3.5525	1,500
28/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	334.0000	418.8300	0.3340	0.4188	0

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28/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	6862.9000	6447.6300	6.8629	6.4476	1,500
28/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	105.1200	135.1200	0.1051	0.1351	0
28/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	10310.0600	9873.8900	10.3101	9.8739	0
28/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	29.2800	38.3800	0.0293	0.0384	1,500
28/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	15433.1700	14989.1100	15.4332	14.9891	142
28/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	3.3800	4.5900	0.0034	0.0046	0
28/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	17452.5900	17007.6400	17.4526	17.0076	0
28/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.7600	1.0800	0.0008	0.0011	0
28/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	22986.0700	22540.8100	22.9861	22.5408	0
28/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	142
28/01/2026	2037 On 06-August-26			Bond Future	8.5242	8.5908	100.1067	99.6532	2,539
28/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	9766.3200	9348.3200	9.7663	9.3483	2,541
28/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	212.3200	247.8300	0.2123	0.2478	0
28/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	13581.3100	13143.3700	13.5813	13.1434	0
28/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	89.7200	105.2900	0.0897	0.1053	2,541
28/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	16798.2100	16349.6100	16.7982	16.3496	0
28/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	23.9200	28.8300	0.0239	0.0288	2,541
28/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	18928.2500	18476.6900	18.9283	18.4767	0
28/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	8.4500	10.4000	0.0085	0.0104	0
28/01/2026	2037 On 05-November-26			Bond Future	8.5755	8.6447	101.8266	101.3645	0
28/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	6522.4600	6159.9000	6.5225	6.1599	4,490
28/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	824.2600	923.8200	0.8243	0.9238	0
28/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	10672.2100	10256.5300	10.6722	10.2565	0
28/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	362.8100	409.2500	0.3628	0.4093	4,490
28/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	12776.0400	12346.0400	12.7760	12.3460	0
28/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	247.0500	279.1700	0.2471	0.2792	0
28/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	13884.8300	13448.2400	13.8848	13.4482	0
28/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	191.5400	217.0700	0.1915	0.2171	4,490
28/01/2026	2037 On 04-February-27			Bond Future	8.6373	8.7094	99.3011	98.8302	0
28/01/2026	2037 On 04-February-27	8.44	Call	Bond Future	2018.2900	1823.9300	2.0183	1.8239	4,490
28/01/2026	2037 On 04-February-27	8.44	Put	Bond Future	3323.6400	3600.1700	3.3236	3.6002	0
28/01/2026	2037 On 04-February-27	9.31	Call	Bond Future	5682.9400	5350.4000	5.6829	5.3504	0
28/01/2026	2037 On 04-February-27	9.31	Put	Bond Future	1398.4100	1536.7600	1.3984	1.5368	4,490
28/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	6670.9300	6317.1000	6.6709	6.3171	0

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28/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1160.0000	1277.0600	1.1600	1.2771	0
28/01/2026	2037 On 04-February-27	9.81	Call	Bond Future	8193.8700	7814.1600	8.1939	7.8142	0
28/01/2026	2037 On 04-February-27	9.81	Put	Bond Future	882.6500	973.8300	0.8827	0.9738	4,490
28/01/2026	2038 On 05-February-26			Bond Future	157.4713	156.0679	157.4713	156.0679	1,625
28/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	14271.3200	12867.8600	14.2713	12.8679	0
28/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2038 On 07-May-26			Bond Future	160.2744	158.8461	160.2744	158.8461	2,587
28/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	15744.4300	14316.0600	15.7444	14.3161	0
28/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2038 On 06-August-26			Bond Future	160.9879	159.5330	160.9879	159.5330	0
28/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	16267.9100	14813.0300	16.2679	14.8130	0
28/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2038 On 05-November-26			Bond Future	163.7925	162.3112	163.7925	162.3112	0
28/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	17482.5300	16001.2400	17.4825	16.0012	0
28/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2038 On 04-February-27			Bond Future	164.3963	162.8880	164.3963	162.8880	0
28/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	10566.3300	9058.0400	10.5663	9.0580	0
28/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2040 On 05-February-26			Bond Future	8.7698	8.8619	102.0772	101.3378	70,001
28/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	2236.2600	1547.4900	2.2363	1.5475	13,500
28/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	10.4000	61.0800	0.0104	0.0611	0
28/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	3389.9400	2657.8800	3.3899	2.6579	14,000
28/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	0.8000	8.1900	0.0008	0.0082	0
28/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	4910.2800	4171.2000	4.9103	4.1712	0
28/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	0.0200	0.3900	0.0000	0.0004	13,500
28/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	7853.1000	7113.6500	7.8531	7.1137	14,000
28/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	10943.7500	10204.3000	10.9438	10.2043	0
28/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	14,000
28/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	11693.3900	10953.9400	11.6934	10.9539	680
28/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	14344.7200	13605.2700	14.3447	13.6053	0
28/01/2026	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
28/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	16883.4100	16143.9600	16.8834	16.1440	0
28/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
28/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	18956.8500	18217.4000	18.9569	18.2174	0
28/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	20898.3300	20158.8800	20.8983	20.1589	475
28/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	28470.5400	27731.0900	28.4705	27.7311	0
28/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
28/01/2026	2040 On 07-May-26			Bond Future	8.8243	8.9195	103.8690	103.1165	19,722
28/01/2026	2040 On 07-May-26	8.65	Call	Bond Future	837.2500	605.3200	0.8373	0.6053	27,500
28/01/2026	2040 On 07-May-26	8.65	Put	Bond Future	2236.0400	2756.6200	2.2360	2.7566	0
28/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	13497.4300	12755.6500	13.4974	12.7557	1,460
28/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	23.9800	34.7100	0.0240	0.0347	0
28/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	16143.0300	15394.8700	16.1430	15.3949	0
28/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	9.0900	13.4400	0.0091	0.0134	0
28/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	19444.0300	18692.2100	19.4440	18.6922	0
28/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	1.1600	1.8500	0.0012	0.0019	0
28/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	19735.2000	18983.2700	19.7352	18.9833	0
28/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.9500	1.5300	0.0010	0.0015	1,460
28/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	21507.2000	20754.8700	21.5072	20.7549	0
28/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.2600	0.4400	0.0003	0.0004	0
28/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	22565.3900	21812.9700	22.5654	21.8130	0
28/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.1100	0.2000	0.0001	0.0002	1,460
28/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	24247.6300	23495.1400	24.2476	23.4951	0
28/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	0
28/01/2026	2040 On 06-August-26			Bond Future	8.8806	8.9791	101.2152	100.4490	41,362
28/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	21790.1200	21026.8700	21.7901	21.0269	0
28/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	8.7300	11.7000	0.0087	0.0117	0
28/01/2026	2040 On 05-November-26			Bond Future	8.9369	9.0388	102.9541	102.1739	0
28/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	7927.1300	7298.0500	7.9271	7.2981	2,300
28/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	813.8400	964.9300	0.8138	0.9649	0
28/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	12551.9700	11843.3300	12.5520	11.8433	0
28/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	371.3100	442.8400	0.3713	0.4428	2,300
28/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	14885.6200	14155.3300	14.8856	14.1553	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	257.0900	306.9700	0.2571	0.3070	0
28/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	16116.4700	15377.3700	16.1165	15.3774	0
28/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	210.4100	251.4800	0.2104	0.2515	2,300
28/01/2026	2040 On 04-February-27			Bond Future	9.0029	9.1085	100.1972	99.4028	0
28/01/2026	2040 On 04-February-27	8.78	Call	Bond Future	2187.3000	1871.3200	2.1873	1.8713	2,300
28/01/2026	2040 On 04-February-27	8.78	Put	Bond Future	3893.3200	4371.7000	3.8933	4.3717	0
28/01/2026	2040 On 04-February-27	9.67	Call	Bond Future	6436.1600	5874.5900	6.4362	5.8746	0
28/01/2026	2040 On 04-February-27	9.67	Put	Bond Future	1563.8400	1796.6300	1.5638	1.7966	2,300
28/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	7905.7500	7298.0400	7.9058	7.2980	0
28/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1224.9800	1411.6300	1.2250	1.4116	0
28/01/2026	2040 On 04-February-27	10.17	Call	Bond Future	9294.1200	8652.3900	9.2941	8.6524	0
28/01/2026	2040 On 04-February-27	10.17	Put	Bond Future	987.0300	1139.6600	0.9870	1.1397	2,300
28/01/2026	2043 On 05-February-26			Bond Future	121.8019	121.8267	121.8019	121.8267	0
28/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12141.8800	12166.7200	12.1419	12.1667	0
28/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2043 On 07-May-26			Bond Future	123.9700	123.9953	123.9700	123.9953	0
28/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	12270.0151	12295.3454	12.2700	12.2953	0
28/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0051	0.0054	0.0000	0.0000	0
28/01/2026	2043 On 06-August-26			Bond Future	123.3740	123.3994	123.3740	123.3994	0
28/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	12495.4211	12520.8056	12.4954	12.5208	0
28/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	1.4011	1.4156	0.0014	0.0014	0
28/01/2026	2043 On 05-November-26			Bond Future	125.5229	125.5477	125.5229	125.5477	0
28/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	12691.8931	12716.7543	12.6919	12.7168	0
28/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	9.0031	9.0143	0.0090	0.0090	0
28/01/2026	2043 On 04-February-27			Bond Future	124.8053	124.8294	124.8053	124.8294	0
28/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	7499.3844	7522.4736	7.4994	7.5225	0
28/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	324.1244	323.0336	0.3241	0.3230	0
28/01/2026	2044 On 05-February-26			Bond Future	8.9998	9.0970	98.0312	97.1936	47,948
28/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	8131.0100	7293.3500	8.1310	7.2934	0
28/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	8661.0100	7823.3500	8.6610	7.8234	9,000
28/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	14592.0500	13754.3900	14.5921	13.7544	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
28/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	16909.8200	16072.1600	16.9098	16.0722	0
28/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
28/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	18188.7700	17351.1100	18.1888	17.3511	0
28/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
28/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	18503.4900	17665.8300	18.5035	17.6658	0
28/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
28/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	18878.5600	18040.9000	18.8786	18.0409	0
28/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2044 On 07-May-26		Call	Bond Future	2011.2200	1629.2900	2.0112	1.6293	0
28/01/2026	2044 On 07-May-26			Bond Future	9.0548	9.1549	99.7519	98.8995	104,726
28/01/2026	2044 On 07-May-26		Put	Bond Future	2259.3100	2729.7600	2.2593	2.7298	0
28/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	7803.3400	7027.5700	7.8033	7.0276	0
28/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	184.1600	260.7700	0.1842	0.2608	15,000
28/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	19802.5700	18951.5900	19.8026	18.9516	0
28/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	2.4100	3.8100	0.0024	0.0038	0
28/01/2026	2044 On 06-August-26			Bond Future	9.1114	9.2147	97.1499	96.2820	7,681
28/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	22832.1700	21968.3100	22.8322	21.9683	0
28/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	11.8000	15.8800	0.0118	0.0159	0
28/01/2026	2044 On 05-November-26			Bond Future	9.1676	9.2741	98.8189	97.9353	0
28/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	16160.9500	15337.6900	16.1610	15.3377	0
28/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	315.0900	375.3800	0.3151	0.3754	0
28/01/2026	2044 On 04-February-27			Bond Future	9.2324	9.3425	96.1168	95.2174	0
28/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	8664.0700	7972.3800	8.6641	7.9724	0
28/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1316.1900	1523.8900	1.3162	1.5239	0
28/01/2026	2046 On 05-February-26			Bond Future	141.2496	139.7245	141.2496	139.7245	4,439
28/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	19599.5500	18074.4600	19.5996	18.0745	0
28/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2046 On 07-May-26			Bond Future	141.4782	139.9259	141.4782	139.9259	18,062
28/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	16528.1700	14975.9400	16.5282	14.9759	0
28/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2046 On 06-August-26			Bond Future	144.0416	142.4607	144.0416	142.4607	0
28/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	21661.6100	20080.7000	21.6616	20.0807	0
28/01/2026	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
28/01/2026	2046 On 05-November-26			Bond Future	144.2323	142.6228	144.2323	142.6228	0
28/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	18752.2700	17142.8000	18.7523	17.1428	0
28/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2046 On 04-February-27			Bond Future	146.7189	145.0804	146.7189	145.0804	0
28/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	15628.9400	13990.4300	15.6289	13.9904	0
28/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2050 On 05-February-26			Bond Future	143.0753	140.9258	143.0753	140.9258	2,608
28/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	20255.3400	18105.7800	20.2553	18.1058	0
28/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2050 On 07-May-26			Bond Future	145.6222	143.4342	145.6222	143.4342	15,887
28/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	21552.2200	19364.1700	21.5522	19.3642	0
28/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2050 On 06-August-26			Bond Future	145.8204	143.5923	145.8204	143.5923	0
28/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	22550.3700	20322.2700	22.5504	20.3223	0
28/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2050 On 05-November-26			Bond Future	148.3608	146.0927	148.3608	146.0927	0
28/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	24520.8200	22252.6600	24.5208	22.2527	0
28/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	2050 On 04-February-27			Bond Future	148.4442	146.1357	148.4442	146.1357	0
28/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	16054.2100	13745.6900	16.0542	13.7457	0
28/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	AL37 On 05-February-26			Index Future	1275.0710	1273.1660	1275.0710	1,273.1660	0
28/01/2026	AL37 On 07-May-26			Index Future	1297.4520	1295.5140	1297.4520	1,295.5140	0
28/01/2026	AL37 On 06-August-26			Index Future	1320.3970	1318.4240	1320.3970	1,318.4240	0
28/01/2026	AL37 On 05-November-26			Index Future	1343.3590	1341.3480	1343.3590	1,341.3480	0
28/01/2026	AL37 On 04-February-27			Index Future	1366.2390	1364.1910	1366.2390	1,364.1910	0
28/01/2026	AL7T On 05-February-26			Index Future	1652.8830	1647.4090	1652.8830	1,647.4090	0
28/01/2026	AL7T On 07-May-26			Index Future	1681.8950	1676.3250	1681.8950	1,676.3250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2026	AL7T On 06-August-26			Index Future	1711.6390	1705.9690	1711.6390	1,705.9690	0
28/01/2026	AL7T On 05-November-26			Index Future	1741.4050	1735.6330	1741.4050	1,735.6330	0
28/01/2026	AL7T On 04-February-27			Index Future	1771.0650	1765.1890	1771.0650	1,765.1890	0
28/01/2026	ALBI On 05-February-26			Index Future	1393.3560	1387.5820	1393.3560	1,387.5820	62
28/01/2026	ALBI On 07-May-26			Index Future	1417.8130	1411.9380	1417.8130	1,411.9380	13
28/01/2026	ALBI On 06-August-26			Index Future	1442.8870	1436.9070	1442.8870	1,436.9070	0
28/01/2026	ALBI On 05-November-26			Index Future	1467.9800	1461.8910	1467.9800	1,461.8910	0
28/01/2026	ALBI On 04-February-27			Index Future	1492.9820	1486.7860	1492.9820	1,486.7860	0
28/01/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/01/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/01/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	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
28/01/2026	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/01/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	ES33 On 05-February-26			Bond Future	8.5557	8.6233	97.2478	96.8909	0
28/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	14052.3300	13695.4400	14.0523	13.6954	0
28/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	ES33 On 07-May-26			Bond Future	8.6157	8.6863	95.1864	94.8231	0
28/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14305.8300	13942.5400	14.3058	13.9425	0
28/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	ES33 On 06-August-26			Bond Future	8.6762	8.7502	96.9109	96.5407	0
28/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15042.2700	14672.0900	15.0423	14.6721	0
28/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	ES33 On 05-November-26			Bond Future	8.7497	8.8274	94.8077	94.4303	0
28/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9479.2700	9101.8900	9.4793	9.1019	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	ES33 On 04-February-27			Bond Future	8.8407	8.9226	96.4405	96.0557	0
28/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3943.9500	3559.1700	3.9440	3.5592	0
28/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	ES42 On 05-February-26			Bond Future	9.1853	9.2776	96.7794	96.0455	0
28/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	18179.7000	17445.7500	18.1797	17.4458	0
28/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	ES42 On 07-May-26			Bond Future	9.2445	9.3398	94.2381	93.4910	0
28/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	19596.6500	18849.6000	19.5967	18.8496	0
28/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	ES42 On 06-August-26			Bond Future	9.3032	9.4016	95.9452	95.1843	0
28/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	21470.9000	20709.9500	21.4709	20.7100	0
28/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	ES42 On 05-November-26			Bond Future	9.3678	9.4695	93.3529	92.5780	0
28/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	15388.0900	14613.1900	15.3881	14.6132	0
28/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	ES42 On 04-February-27			Bond Future	9.4410	9.5461	94.9592	94.1700	0
28/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6099.2800	5310.0700	6.0993	5.3101	0
28/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	GOVI On 05-February-26			GOVI	1367.2270	1361.6550	1367.2270	1,361.6550	7
28/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2172270.0000	2116550.0000	217.2270	211.6550	0
28/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	GOVI On 07-May-26			GOVI	1391.2250	1385.5560	1391.2250	1,385.5560	642
28/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2142250.0000	2085560.0000	214.2250	208.5560	0
28/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	GOVI On 06-August-26			GOVI	1415.8290	1410.0580	1415.8290	1,410.0580	0
28/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2268290.0000	2210580.0000	226.8290	221.0580	0
28/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	GOVI On 05-November-26			GOVI	1440.4510	1434.5760	1440.4510	1,434.5760	0
28/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1634510.0000	1575760.0000	163.4510	157.5760	0
28/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	GOVI On 04-February-27			GOVI	1464.9850	1459.0060	1464.9850	1,459.0060	0
28/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	959850.0000	900060.0000	95.9850	90.0060	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/01/2026	I258 On 05-February-26			Bond Future	125.4598	125.4847	125.4598	125.4847	0
28/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	13809.8100	13834.7100	13.8098	13.8347	0
28/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	I258 On 07-May-26			Bond Future	127.6933	127.7185	127.6933	127.7185	0
28/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	13964.0394	13989.2822	13.9640	13.9893	0
28/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.7094	0.7422	0.0007	0.0007	0
28/01/2026	I258 On 06-August-26			Bond Future	127.1647	127.1900	127.1647	127.1900	0
28/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	14240.2723	14265.7921	14.2403	14.2658	0
28/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	25.5923	25.8221	0.0256	0.0258	0
28/01/2026	I258 On 05-November-26			Bond Future	129.3796	129.4043	129.3796	129.4043	0
28/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	14520.4405	14545.3823	14.5204	14.5454	0
28/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	90.8205	91.0623	0.0908	0.0911	0
28/01/2026	I258 On 04-February-27			Bond Future	128.7284	128.7526	128.7284	128.7526	0
28/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	10490.2486	10513.9075	10.4902	10.5139	0
28/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	661.8186	661.3575	0.6618	0.6614	0
28/01/2026	IGOV On 05-February-26			Index Future	435.4340	431.7600	435.4340	431.7600	227
28/01/2026	IGOV On 07-May-26			Index Future	443.1850	439.4460	443.1850	439.4460	23
28/01/2026	IGOV On 06-August-26			Index Future	451.1290	447.3230	451.1290	447.3230	0
28/01/2026	IGOV On 05-November-26			Index Future	459.0790	455.2040	459.0790	455.2040	0
28/01/2026	IGOV On 04-February-27			Index Future	467.0010	463.0580	467.0010	463.0580	0
28/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
28/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
28/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
28/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
28/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/01/2026	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
28/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
28/01/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
28/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
28/01/2026	R033 On 05-February-26			Bond Future	7.7581	7.8096	115.7437	115.4451	4,359
28/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	14533.9400	14235.3400	14.5339	14.2353	0
28/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R033 On 07-May-26			Bond Future	7.7907	7.8448	112.7338	112.4300	9,452
28/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	13469.5200	13170.2400	13.4695	13.1702	0
28/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	23.9400	28.4900	0.0239	0.0285	0
28/01/2026	R033 On 06-August-26			Bond Future	7.8222	7.8791	114.7489	114.4392	0
28/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	12530.3800	12243.3000	12.5304	12.2433	0
28/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	235.7500	258.3300	0.2358	0.2583	0
28/01/2026	R033 On 05-November-26			Bond Future	7.8629	7.9229	111.6815	111.3657	0
28/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	8244.1900	7989.3900	8.2442	7.9894	0
28/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	839.5600	900.5600	0.8396	0.9006	0
28/01/2026	R033 On 04-February-27			Bond Future	7.9172	7.9807	113.5792	113.2569	0
28/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	5563.2100	5351.1500	5.5632	5.3512	0
28/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	1914.9700	2025.1500	1.9150	2.0252	0
28/01/2026	R035 On 05-February-26			Bond Future	8.0588	8.1256	109.1616	108.7254	19,771
28/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	2523.5000	2093.3900	2.5235	2.0934	0
28/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	1.2500	7.3300	0.0013	0.0073	0
28/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	3719.0000	3283.1500	3.7190	3.2832	350
28/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	0.0400	0.3800	0.0000	0.0004	0
28/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	5020.5400	4584.3600	5.0205	4.5844	0
28/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
28/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	6782.2900	6346.1000	6.7823	6.3461	0
28/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350
28/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	7439.9100	7003.7200	7.4399	7.0037	0
28/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	16,000
28/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	9725.4700	9289.2800	9.7255	9.2893	0
28/01/2026	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
28/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	12719.9300	12283.7400	12.7199	12.2837	250
28/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	14197.7100	13761.5200	14.1977	13.7615	2,000
28/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	15431.9300	14995.7400	15.4319	14.9957	0
28/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
28/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	16067.0400	15630.8500	16.0670	15.6309	0
28/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	16852.5400	16416.3500	16.8525	16.4164	2,000
28/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	17164.1600	16727.9700	17.1642	16.7280	0
28/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	18039.1300	17602.9400	18.0391	17.6029	0
28/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
28/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	24220.6500	23784.4600	24.2207	23.7845	0
28/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
28/01/2026	R035 On 07-May-26			Bond Future	8.0958	8.1653	106.5776	106.1338	95,619
28/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1966.5100	1692.1500	1.9665	1.6922	1,000
28/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	732.2700	901.7300	0.7323	0.9017	0
28/01/2026	R035 On 07-May-26	8.55	Call	Bond Future	3245.2400	2902.6700	3.2452	2.9027	0
28/01/2026	R035 On 07-May-26	8.55	Put	Bond Future	387.8800	489.1300	0.3879	0.4891	16,000
28/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	4543.7800	4161.2900	4.5438	4.1613	1,000
28/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	217.3400	278.6700	0.2173	0.2787	0
28/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	6855.8800	6437.7200	6.8559	6.4377	0
28/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	82.8900	108.5500	0.0829	0.1086	1,000
28/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	9342.4700	8908.5700	9.3425	8.9086	250
28/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	29.7000	39.6200	0.0297	0.0396	0
28/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	9454.5500	9020.2500	9.4546	9.0203	200
28/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	28.3900	37.9100	0.0284	0.0379	0
28/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	9734.2300	9298.9700	9.7342	9.2990	350
28/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	25.3700	33.9300	0.0254	0.0339	0
28/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	12105.3200	11665.0600	12.1053	11.6651	0
28/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	10.0900	13.6500	0.0101	0.0137	250
28/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	12213.9800	11773.5800	12.2140	11.7736	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	9.6800	13.1000	0.0097	0.0131	200
28/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	12484.9700	12044.2600	12.4850	12.0443	0
28/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	8.7400	11.8500	0.0087	0.0119	350
28/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	14773.6900	14330.6000	14.7737	14.3306	0
28/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	1.7500	2.4800	0.0018	0.0025	250
28/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	14878.4800	14435.3400	14.8785	14.4353	0
28/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	1.6100	2.2900	0.0016	0.0023	200
28/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	15139.8000	14696.5500	15.1398	14.6966	0
28/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	1.3000	1.8700	0.0013	0.0019	350
28/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	15918.0400	15474.5400	15.9180	15.4745	0
28/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.6800	1.0000	0.0007	0.0010	0
28/01/2026	R035 On 06-August-26			Bond Future	8.1326	8.2051	108.4828	108.0307	56
28/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	2318.8000	2063.5900	2.3188	2.0636	1,000
28/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1340.4800	1537.3300	1.3405	1.5373	0
28/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	4239.1500	3902.9700	4.2392	3.9030	350
28/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	707.4600	823.3400	0.7075	0.8233	0
28/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	4636.6100	4288.9700	4.6366	4.2890	1,000
28/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	627.8300	732.2500	0.6278	0.7323	0
28/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	6385.4400	6000.2100	6.3854	6.0002	200
28/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	381.3800	448.2100	0.3814	0.4482	0
28/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	6806.5800	6414.7500	6.8066	6.4148	0
28/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	340.5400	400.7700	0.3405	0.4008	350
28/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	6859.3700	6466.7600	6.8594	6.4668	250
28/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	335.7900	395.2400	0.3358	0.3952	0
28/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	7757.0600	7352.3900	7.7571	7.3524	0
28/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	261.8300	309.2200	0.2618	0.3092	1,000
28/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	9030.9300	8613.3100	9.0309	8.6133	0
28/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	185.2400	219.6800	0.1852	0.2197	200
28/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	9455.9900	9034.9400	9.4560	9.0349	0
28/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	165.6100	196.6200	0.1656	0.1966	350
28/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	9509.1100	9087.6500	9.5091	9.0877	0
28/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	163.3300	193.9300	0.1633	0.1939	250
28/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	11675.2000	11241.2600	11.6752	11.2413	0
28/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	94.0000	112.1200	0.0940	0.1121	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	12146.4400	11710.6000	12.1464	11.7106	0
28/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	83.7700	99.9900	0.0838	0.1000	250
28/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	16413.0400	15963.7300	16.4130	15.9637	0
28/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	11.0100	13.7600	0.0110	0.0138	0
28/01/2026	R035 On 05-November-26			Bond Future	8.1801	8.2558	105.8489	105.3883	0
28/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	4577.8000	4241.2000	4.5778	4.2412	200
28/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	882.2100	1006.2500	0.8822	1.0063	0
28/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	7034.4000	6645.3700	7.0344	6.6454	0
28/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	480.4900	552.1000	0.4805	0.5521	200
28/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	9573.4900	9154.1500	9.5735	9.1542	0
28/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	265.8400	307.1400	0.2658	0.3071	200
28/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	10744.3800	10315.9000	10.7444	10.3159	0
28/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	203.9400	236.1000	0.2039	0.2361	0
28/01/2026	R035 On 04-February-27			Bond Future	8.2398	8.3191	107.6486	107.1791	0
28/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	5492.0900	5143.0200	5.4921	5.1430	0
28/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	988.3600	1108.8200	0.9884	1.1088	0
28/01/2026	R038 On 05-February-26			Bond Future	8.5547	8.6218	121.2592	120.7016	3,472
28/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	20973.9300	20416.2900	20.9739	20.4163	0
28/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R038 On 07-May-26			Bond Future	8.6064	8.6759	117.9050	117.3376	3,123
28/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	20056.9900	19490.0500	20.0570	19.4901	0
28/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	1.1900	1.7100	0.0012	0.0017	0
28/01/2026	R038 On 06-August-26			Bond Future	8.6581	8.7303	120.0125	119.4345	0
28/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	21669.4500	21094.7900	21.6695	21.0948	0
28/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	13.8600	17.1800	0.0139	0.0172	0
28/01/2026	R038 On 05-November-26			Bond Future	8.7166	8.7916	116.5946	116.0058	0
28/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	14600.6000	14045.6800	14.6006	14.0457	0
28/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	211.9100	245.8000	0.2119	0.2458	0
28/01/2026	R038 On 04-February-27			Bond Future	8.7855	8.8636	118.5755	117.9756	0
28/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	7386.1500	6939.0200	7.3862	6.9390	0
28/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1336.0200	1488.7600	1.3360	1.4888	0
28/01/2026	R053 On 05-February-26			Bond Future	8.8390	8.9258	132.7266	131.6343	9,707
28/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	27392.8500	26300.5000	27.3929	26.3005	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R053 On 07-May-26			Bond Future	8.8830	8.9723	129.1967	128.0852	73,447
28/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	28424.3000	27314.2200	28.4243	27.3142	0
28/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	2.7500	4.2300	0.0028	0.0042	0
28/01/2026	R053 On 06-August-26			Bond Future	8.9267	9.0185	131.5061	130.3742	0
28/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	32411.4600	31284.7900	32.4115	31.2848	0
28/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	16.6800	21.9200	0.0167	0.0219	0
28/01/2026	R053 On 05-November-26			Bond Future	8.9746	9.0691	127.9077	126.7554	0
28/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	23521.6000	22438.8100	23.5216	22.4388	0
28/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	389.6000	459.1100	0.3896	0.4591	0
28/01/2026	R053 On 04-February-27			Bond Future	9.0292	9.1266	130.0810	128.9078	0
28/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	12673.2000	11764.3200	12.6732	11.7643	0
28/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	1865.4600	2129.7300	1.8655	2.1297	0
28/01/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
28/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	23.3300	24.7400	0.0233	0.0247	0
28/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	23.3300	24.7400	0.0233	0.0247	0
28/01/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
28/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	82.1300	82.5400	0.0821	0.0825	0
28/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	82.1300	82.5400	0.0821	0.0825	0
28/01/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
28/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	77.5900	77.8000	0.0776	0.0778	0
28/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	77.5900	77.8000	0.0776	0.0778	0
28/01/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
28/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	46.7300	46.8100	0.0467	0.0468	0
28/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	46.7300	46.8100	0.0467	0.0468	0
28/01/2026	R202 On 05-February-26			Bond Future	293.9735	294.0341	293.9735	294.0341	378
28/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	16153.5100	16214.0800	16.1535	16.2141	0
28/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R202 On 07-May-26			Bond Future	299.2064	299.2681	299.2064	299.2681	772
28/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	21656.3800	21718.1400	21.6564	21.7181	0
28/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R202 On 06-August-26			Bond Future	299.2317	299.2936	299.2317	299.2936	253
28/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	20371.7300	20433.5700	20.3717	20.4336	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R202 On 05-November-26			Bond Future	304.4449	304.5056	304.4449	304.5056	0
28/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	23984.9400	24045.6400	23.9849	24.0456	0
28/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R202 On 04-February-27			Bond Future	304.2211	304.2799	304.2211	304.2799	0
28/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	9491.1000	9549.8500	9.4911	9.5499	0
28/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R209 On 05-February-26			Bond Future	8.2538	8.3205	88.6900	88.2794	30,213
28/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	14678.1500	14267.5300	14.6782	14.2675	0
28/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R209 On 07-May-26			Bond Future	8.2943	8.3634	87.0964	86.6786	14,437
28/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	14927.2800	14509.8300	14.9273	14.5098	0
28/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.7300	1.0600	0.0007	0.0011	0
28/01/2026	R209 On 06-August-26			Bond Future	8.3347	8.4063	88.6532	88.2277	3,673
28/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	15995.6100	15572.2800	15.9956	15.5723	0
28/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	8.9000	11.0900	0.0089	0.0111	0
28/01/2026	R209 On 05-November-26			Bond Future	8.3816	8.4560	87.0273	86.5939	0
28/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	10666.2600	10264.8200	10.6663	10.2648	0
28/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	226.0000	258.0000	0.2260	0.2580	0
28/01/2026	R209 On 04-February-27			Bond Future	8.4383	8.5157	88.5068	88.0651	0
28/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	5553.8200	5218.9900	5.5538	5.2190	0
28/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	902.0400	1008.8900	0.9020	1.0089	0
28/01/2026	R210 On 05-February-26			Bond Future	259.0834	258.6605	259.0834	258.6605	424
28/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	5983.4200	5560.4800	5.9834	5.5605	0
28/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R210 On 07-May-26			Bond Future	260.2305	259.7999	260.2305	259.7999	918
28/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	4830.4700	4399.8500	4.8305	4.3999	0
28/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R210 On 06-August-26			Bond Future	264.9454	264.5062	264.9454	264.5062	0
28/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	5105.4300	4666.2400	5.1054	4.6662	0
28/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R210 On 05-November-26			Bond Future	266.0464	265.5976	266.0464	265.5976	0
28/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	12716.4300	12267.6400	12.7164	12.2676	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R210 On 04-February-27			Bond Future	270.6341	270.1751	270.6341	270.1751	0
28/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	4604.0700	4145.0600	4.6041	4.1451	0
28/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R213 On 05-February-26			Bond Future	7.4073	7.4585	101.4562	101.2460	13,480
28/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	9585.9500	9375.8200	9.5860	9.3758	0
28/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R213 On 07-May-26			Bond Future	7.4237	7.4781	99.6877	99.4739	68,794
28/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8844.7200	8631.4400	8.8447	8.6314	0
28/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	1.7700	2.3400	0.0018	0.0023	0
28/01/2026	R213 On 06-August-26			Bond Future	7.4374	7.4953	101.4697	101.2517	0
28/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	8080.7700	7867.5900	8.0808	7.8676	0
28/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	27.2100	32.0000	0.0272	0.0320	0
28/01/2026	R213 On 05-November-26			Bond Future	7.4669	7.5289	99.6659	99.4434	0
28/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4703.5200	4509.7600	4.7035	4.5098	0
28/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	227.0300	255.7300	0.2270	0.2557	0
28/01/2026	R213 On 04-February-27			Bond Future	7.5135	7.5803	101.3609	101.1337	0
28/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2758.4100	2598.5400	2.7584	2.5985	0
28/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	654.4300	721.7300	0.6544	0.7217	0
28/01/2026	R214 On 05-February-26			Bond Future	8.7845	8.8765	84.0457	83.3921	7,014
28/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	15270.6000	14617.0100	15.2706	14.6170	0
28/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R214 On 07-May-26			Bond Future	8.8306	8.9254	82.2252	81.5601	39,065
28/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	16283.4800	15619.3200	16.2835	15.6193	0
28/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	1.7300	2.7000	0.0017	0.0027	0
28/01/2026	R214 On 06-August-26			Bond Future	8.8772	8.9749	83.6950	83.0178	0
28/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	18082.4100	17409.4600	18.0824	17.4095	0
28/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	13.2200	17.4600	0.0132	0.0175	0
28/01/2026	R214 On 05-November-26			Bond Future	8.9309	9.0317	81.8389	81.1495	0
28/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	12726.2300	12082.9300	12.7262	12.0829	0
28/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	238.4100	284.5400	0.2384	0.2845	0
28/01/2026	R214 On 04-February-27			Bond Future	8.9935	9.0975	83.2305	82.5285	0
28/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	6934.3600	6398.2600	6.9344	6.3983	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1095.3300	1261.2200	1.0953	1.2612	0
28/01/2026	R248 On 05-February-26			Bond Future	8.9596	9.0516	101.9309	101.0723	43,001
28/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	232.6700	73.2000	0.2327	0.0732	1,940
28/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	794.7600	1493.9400	0.7948	1.4939	0
28/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	4003.2300	3150.8300	4.0032	3.1508	1,940
28/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	0.5800	6.8300	0.0006	0.0068	0
28/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	4875.1100	4017.8300	4.8751	4.0178	0
28/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	0.0900	1.4600	0.0001	0.0015	0
28/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	6159.3300	5300.8100	6.1593	5.3008	12,500
28/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	0.0000	0.1300	0.0000	0.0001	0
28/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	8237.1300	7378.4800	8.2371	7.3785	0
28/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,940
28/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	9046.9500	8188.3000	9.0470	8.1883	0
28/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	12772.8400	11914.1900	12.7728	11.9142	0
28/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	19623.4200	18764.7700	19.6234	18.7648	0
28/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R248 On 07-May-26			Bond Future	9.0063	9.1010	99.2835	98.4098	266,100
28/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	20806.1400	19934.0000	20.8061	19.9340	0
28/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	2.9200	4.5100	0.0029	0.0045	0
28/01/2026	R248 On 06-August-26			Bond Future	9.0536	9.1511	101.0583	100.1686	0
28/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	24222.4500	23337.2000	24.2225	23.3372	0
28/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	13.4100	17.8100	0.0134	0.0178	0
28/01/2026	R248 On 05-November-26			Bond Future	9.1071	9.2075	98.3600	97.4544	0
28/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	17454.6300	16607.6500	17.4546	16.6077	0
28/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	319.3800	378.0100	0.3194	0.3780	0
28/01/2026	R248 On 04-February-27			Bond Future	9.1686	9.2722	100.0322	99.1102	0
28/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	9421.8100	8718.2500	9.4218	8.7183	0
28/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1529.7900	1748.2700	1.5298	1.7483	0
28/01/2026	R2R9 On 05-February-26			Bond Future	8.6798	8.7519	112.8466	112.2542	0
28/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	99856.0600	99263.6300	99.8561	99.2636	0
28/01/2026	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
28/01/2026	R2R9 On 07-May-26			Bond Future	8.7324	8.8070	109.8498	109.2470	0
28/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	99000.1000	98397.2800	99.0001	98.3973	0
28/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R2R9 On 06-August-26			Bond Future	8.7852	8.8625	111.8133	111.1993	0
28/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98693.8100	98079.8300	98.6938	98.0798	0
28/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R2R9 On 05-November-26			Bond Future	8.8443	8.9245	108.7584	108.1331	0
28/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97788.3700	97163.0400	97.7884	97.1630	0
28/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R2R9 On 04-February-27			Bond Future	8.9131	8.9964	110.6064	109.9694	0
28/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7946.1200	7429.3600	7.9461	7.4294	0
28/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	792.3100	912.5200	0.7923	0.9125	0
28/01/2026	R4R2 On 05-February-26			Bond Future	8.8950	8.9822	114.1105	113.3184	1,932
28/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	100835.2400	100043.1400	100.8352	100.0431	0
28/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R4R2 On 07-May-26			Bond Future	8.9493	9.0393	111.0099	110.2039	1,994
28/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	99920.8000	99114.7900	99.9208	99.1148	0
28/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R4R2 On 06-August-26			Bond Future	9.0039	9.0969	112.9942	112.1734	0
28/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	99576.9000	98756.1400	99.5769	98.7561	0
28/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R4R2 On 05-November-26			Bond Future	9.0641	9.1603	109.8335	108.9979	0
28/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	98610.9400	97775.2700	98.6109	97.7753	0
28/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2026	R4R2 On 04-February-27			Bond Future	9.1331	9.2327	111.6997	110.8487	0
28/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8960.1500	8267.5700	8.9602	8.2676	0
28/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	868.8900	1027.2500	0.8689	1.0273	0
28/01/2026	RR87 On 05-February-26			Bond Future	6.8344	6.8634	105.3399	105.3188	0
28/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	59.5291	43.8968	0.0595	0.0439	0
28/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	4.4691	9.9868	0.0045	0.0100	0
28/01/2026	RR87 On 07-May-26			Bond Future	6.7127	6.7540	103.0798	103.0564	0
28/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	103.6662	90.1077	0.1037	0.0901	0
28/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	48.5262	58.3877	0.0485	0.0584	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2026	RR87 On 06-August-26			Bond Future	6.3882	6.4595	101.1802	101.1549	0
28/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	100.6941	86.1630	0.1007	0.0862	0
28/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	50.3841	61.1430	0.0504	0.0611	0
28/01/2026	RR87 On 05-November-26			Bond Future	5.0291	5.2595	102.9186	102.8921	0
28/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	41.4414	25.8658	0.0414	0.0259	0
28/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	13.7514	24.6558	0.0138	0.0247	0
28/01/2026	RR88 On 05-February-26			Bond Future	6.8378	6.8675	108.6680	108.6180	0
28/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	118.5731	89.9829	0.1186	0.0900	0
28/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	30.6631	52.0829	0.0307	0.0521	0
28/01/2026	RR88 On 07-May-26			Bond Future	6.7961	6.8309	106.4408	106.3877	0
28/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	249.6012	222.4772	0.2496	0.2225	0
28/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	182.6212	208.6172	0.1826	0.2086	0
28/01/2026	RR88 On 06-August-26			Bond Future	6.7244	6.7664	105.4262	105.3754	0
28/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	341.6715	315.5468	0.3417	0.3155	0
28/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	262.2715	286.9268	0.2623	0.2869	0
28/01/2026	RR88 On 05-November-26			Bond Future	6.6477	6.7002	106.6627	106.6073	0
28/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	343.7409	315.4324	0.3437	0.3154	0
28/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	278.0609	305.1524	0.2781	0.3052	0
28/01/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/01/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0