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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
29/01/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	2029 On 05-February-26			Bond Future	145.7385	145.6687	145.7385	145.6687	1,419
29/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	5628.5400	5558.6600	5.6285	5.5587	0
29/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2029 On 07-May-26			Bond Future	146.8782	146.8071	146.8782	146.8071	3,466
29/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	5058.2000	4987.1000	5.0582	4.9871	0
29/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2029 On 06-August-26			Bond Future	149.5396	149.4671	149.5396	149.4671	0
29/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	5439.6400	5367.0600	5.4396	5.3671	0
29/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2029 On 05-November-26			Bond Future	150.6694	150.5957	150.6694	150.5957	0
29/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	3109.3600	3035.7100	3.1094	3.0357	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2029 On 04-February-27			Bond Future	153.2684	153.1930	153.2684	153.1930	0
29/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	3548.3700	3473.0000	3.5484	3.4730	0
29/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2030 On 05-February-26			Bond Future	7.1309	7.1612	103.1786	103.0736	51,063
29/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7799.7600	7694.6900	7.7998	7.6947	0
29/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2030 On 07-May-26			Bond Future	7.1377	7.1704	104.9897	104.8827	148,661
29/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	696.1800	639.8500	0.6962	0.6399	1,000
29/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	459.6800	510.3100	0.4597	0.5103	0
29/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1976.2300	1886.9000	1.9762	1.8869	1,000
29/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	122.7500	140.3800	0.1228	0.1404	0
29/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	2593.9900	2497.9500	2.5940	2.4980	0
29/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	70.7100	81.6300	0.0707	0.0816	1,000
29/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	7063.5900	6956.9400	7.0636	6.9569	0
29/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	1.4000	1.7100	0.0014	0.0017	0
29/01/2026	2030 On 06-August-26			Bond Future	7.1401	7.1755	102.8573	102.7483	47,851
29/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	914.7900	858.5500	0.9148	0.8586	1,000
29/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	700.1200	752.8400	0.7001	0.7528	0
29/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	2050.0700	1968.6300	2.0501	1.9686	1,000
29/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	316.9200	344.4400	0.3169	0.3444	0
29/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2963.9300	2872.0400	2.9639	2.8720	0
29/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	184.3200	201.3900	0.1843	0.2014	1,000
29/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	6185.9400	6080.4500	6.1859	6.0805	0
29/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	32.3600	35.8300	0.0324	0.0358	0
29/01/2026	2030 On 05-November-26			Bond Future	7.1444	7.1830	104.6248	104.5137	0
29/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3686.3900	3589.8800	3.6864	3.5899	0
29/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	176.9900	191.5500	0.1770	0.1916	0
29/01/2026	2030 On 04-February-27			Bond Future	7.1650	7.2074	102.3979	102.2845	0
29/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	2208.5800	2127.5900	2.2086	2.1276	0
29/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	475.7100	508.0300	0.4757	0.5080	0
29/01/2026	2031 On 05-February-26			Bond Future	113.4969	113.4089	113.4969	113.4089	0
29/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	1736.9300	1648.8600	1.7369	1.6489	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2031 On 07-May-26			Bond Future	115.5173	115.4277	115.5173	115.4277	736
29/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	1709.1700	1626.6900	1.7092	1.6267	0
29/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	31.8700	38.9800	0.0319	0.0390	0
29/01/2026	2031 On 06-August-26			Bond Future	115.1971	115.1063	115.1971	115.1063	1,893
29/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	1539.5700	1467.0500	1.5396	1.4671	0
29/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	152.4800	170.7500	0.1525	0.1708	0
29/01/2026	2031 On 05-November-26			Bond Future	117.2039	117.1113	117.2039	117.1113	0
29/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	5714.1800	5621.5700	5.7142	5.6216	0
29/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.2600	0.3200	0.0003	0.0003	0
29/01/2026	2031 On 04-February-27			Bond Future	116.7771	116.6841	116.7771	116.6841	0
29/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	1130.3500	1074.4500	1.1304	1.0745	0
29/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	533.2100	570.3500	0.5332	0.5704	0
29/01/2026	2032 On 05-February-26			Bond Future	7.5873	7.6328	106.2025	105.9782	22,582
29/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	11772.0200	11547.7900	11.7720	11.5478	0
29/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2032 On 07-May-26			Bond Future	7.6134	7.6614	103.9082	103.6800	152,872
29/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	11205.8700	10978.1000	11.2059	10.9781	0
29/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	1.2100	1.5800	0.0012	0.0016	0
29/01/2026	2032 On 06-August-26			Bond Future	7.6379	7.6887	105.7656	105.5333	0
29/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	10669.0600	10440.1100	10.6691	10.4401	0
29/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	20.8600	24.2500	0.0209	0.0243	0
29/01/2026	2032 On 05-November-26			Bond Future	7.6724	7.7260	103.4261	103.1895	0
29/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	6529.2400	6316.5900	6.5292	6.3166	0
29/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	213.6800	237.6500	0.2137	0.2377	0
29/01/2026	2032 On 04-February-27			Bond Future	7.7212	7.7782	105.1843	104.9433	0
29/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3850.5700	3672.2200	3.8506	3.6722	0
29/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	698.9300	761.5300	0.6989	0.7615	0
29/01/2026	2033 On 05-February-26			Bond Future	143.5854	142.6367	143.5854	142.6367	304
29/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	10705.3900	9756.7100	10.7054	9.7567	0
29/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2033 On 07-May-26			Bond Future	144.5844	143.6189	144.5844	143.6189	11,491
29/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	9424.3700	8458.8700	9.4244	8.4589	0

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29/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2033 On 06-August-26			Bond Future	147.2043	146.2211	147.2043	146.2211	0
29/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	12954.2600	11971.0900	12.9543	11.9711	0
29/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2033 On 05-November-26			Bond Future	148.1909	147.1907	148.1909	147.1907	0
29/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	10930.8800	9930.6800	10.9309	9.9307	0
29/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2033 On 04-February-27			Bond Future	150.7473	149.7294	150.7473	149.7294	0
29/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	8037.3200	7019.4000	8.0373	7.0194	0
29/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2037 On 05-February-26			Bond Future	8.3035	8.4244	101.6277	100.7651	42,739
29/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	9078.0000	8215.3900	9.0780	8.2154	0
29/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,500
29/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	11866.2400	11003.6300	11.8662	11.0036	0
29/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,500
29/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	15120.2800	14257.6700	15.1203	14.2577	0
29/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	16545.8400	15683.2300	16.5458	15.6832	1,970
29/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	18213.9900	17351.3800	18.2140	17.3514	0
29/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	19085.1700	18222.5600	19.0852	18.2226	0
29/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	19300.9900	18438.3800	19.3010	18.4384	1,030
29/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	21727.3300	20864.7200	21.7273	20.8647	0
29/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	23806.4300	22943.8200	23.8064	22.9438	0
29/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
29/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	26049.5600	25186.9500	26.0496	25.1870	0
29/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
29/01/2026	2037 On 07-May-26			Bond Future	8.3483	8.4736	103.4115	102.5337	158,379
29/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	4666.4500	3912.9100	4.6665	3.9129	1,500
29/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	209.7700	334.0000	0.2098	0.3340	0

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29/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	7699.3100	6862.9000	7.6993	6.8629	1,500
29/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	63.7600	105.1200	0.0638	0.1051	0
29/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	11175.8900	10310.0600	11.1759	10.3101	0
29/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	17.3400	29.2800	0.0173	0.0293	1,500
29/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	16309.4600	15433.1700	16.3095	15.4332	142
29/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	1.9000	3.3800	0.0019	0.0034	0
29/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	18330.0000	17452.5900	18.3300	17.4526	0
29/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.4000	0.7600	0.0004	0.0008	0
29/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	23863.8400	22986.0700	23.8638	22.9861	0
29/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
29/01/2026	2037 On 06-August-26			Bond Future	8.3941	8.5242	101.0003	100.1067	2,539
29/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	10604.2500	9766.3200	10.6043	9.7663	2,541
29/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	156.6400	212.3200	0.1566	0.2123	0
29/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	14451.0400	13581.3100	14.4510	13.5813	0
29/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	65.8400	89.7200	0.0658	0.0897	2,541
29/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	17684.6300	16798.2100	17.6846	16.7982	0
29/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	16.7300	23.9200	0.0167	0.0239	2,541
29/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	19819.1100	18928.2500	19.8191	18.9283	0
29/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	5.7000	8.4500	0.0057	0.0085	0
29/01/2026	2037 On 05-November-26			Bond Future	8.4406	8.5755	102.7358	101.8266	0
29/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	7263.4800	6522.4600	7.2635	6.5225	4,490
29/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	656.1300	824.2600	0.6561	0.8243	0
29/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	11504.8100	10672.2100	11.5048	10.6722	0
29/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	286.2600	362.8100	0.2863	0.3628	4,490
29/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	13632.7300	12776.0400	13.6327	12.7760	0
29/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	194.5900	247.0500	0.1946	0.2471	0
29/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	14752.5700	13884.8300	14.7526	13.8848	0
29/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	150.1300	191.5400	0.1501	0.1915	4,490
29/01/2026	2037 On 04-February-27			Bond Future	8.4972	8.6373	100.2261	99.3011	0
29/01/2026	2037 On 04-February-27	8.44	Call	Bond Future	2442.2000	2018.2900	2.4422	2.0183	4,490
29/01/2026	2037 On 04-February-27	8.44	Put	Bond Future	2822.5500	3323.6400	2.8226	3.3236	0
29/01/2026	2037 On 04-February-27	9.31	Call	Bond Future	6367.0100	5682.9400	6.3670	5.6829	0
29/01/2026	2037 On 04-February-27	9.31	Put	Bond Future	1157.4800	1398.4100	1.1575	1.3984	4,490
29/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	7393.3600	6670.9300	7.3934	6.6709	0

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29/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	957.4300	1160.0000	0.9574	1.1600	0
29/01/2026	2037 On 04-February-27	9.81	Call	Bond Future	8962.3700	8193.8700	8.9624	8.1939	0
29/01/2026	2037 On 04-February-27	9.81	Put	Bond Future	726.1500	882.6500	0.7262	0.8827	4,490
29/01/2026	2038 On 05-February-26			Bond Future	158.5793	157.4713	158.5793	157.4713	1,625
29/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	15379.3000	14271.3200	15.3793	14.2713	0
29/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2038 On 07-May-26			Bond Future	161.4022	160.2744	161.4022	160.2744	2,587
29/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	16872.2300	15744.4300	16.8722	15.7444	0
29/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2038 On 06-August-26			Bond Future	162.1358	160.9879	162.1358	160.9879	0
29/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	17415.7500	16267.9100	17.4158	16.2679	0
29/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2038 On 05-November-26			Bond Future	164.9608	163.7925	164.9608	163.7925	0
29/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	18650.7800	17482.5300	18.6508	17.4825	0
29/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2038 On 04-February-27			Bond Future	165.5838	164.3963	165.5838	164.3963	0
29/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	11753.8200	10566.3300	11.7538	10.5663	0
29/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2040 On 05-February-26			Bond Future	8.6188	8.7698	103.3059	102.0772	69,947
29/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	3454.6600	2236.2600	3.4547	2.2363	13,500
29/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	0.1600	10.4000	0.0002	0.0104	0
29/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	4617.7800	3389.9400	4.6178	3.3899	14,000
29/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	0.0000	0.8000	0.0000	0.0008	0
29/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	6138.9000	4910.2800	6.1389	4.9103	0
29/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	13,500
29/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	9081.7400	7853.1000	9.0817	7.8531	14,000
29/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	12172.3900	10943.7500	12.1724	10.9438	0
29/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	14,000
29/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	12922.0300	11693.3900	12.9220	11.6934	0
29/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	15573.3600	14344.7200	15.5734	14.3447	0
29/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	18112.0500	16883.4100	18.1121	16.8834	0
29/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	20185.4900	18956.8500	20.1855	18.9569	0
29/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	22126.9700	20898.3300	22.1270	20.8983	475
29/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	29699.1800	28470.5400	29.6992	28.4705	0
29/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
29/01/2026	2040 On 07-May-26			Bond Future	8.6684	8.8243	105.1192	103.8690	19,776
29/01/2026	2040 On 07-May-26	8.65	Call	Bond Future	1357.2800	837.2500	1.3573	0.8373	27,500
29/01/2026	2040 On 07-May-26	8.65	Put	Bond Future	1505.8600	2236.0400	1.5059	2.2360	0
29/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	14736.5600	13497.4300	14.7366	13.4974	1,460
29/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	12.9000	23.9800	0.0129	0.0240	0
29/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	17388.9100	16143.0300	17.3889	16.1430	0
29/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	4.7600	9.0900	0.0048	0.0091	0
29/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	20693.6200	19444.0300	20.6936	19.4440	0
29/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.5400	1.1600	0.0005	0.0012	0
29/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	20984.9000	19735.2000	20.9849	19.7352	0
29/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.4400	0.9500	0.0004	0.0010	1,460
29/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	22757.2600	21507.2000	22.7573	21.5072	0
29/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.1100	0.2600	0.0001	0.0003	0
29/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	23815.5400	22565.3900	23.8155	22.5654	0
29/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0500	0.1100	0.0001	0.0001	1,460
29/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	25497.8200	24247.6300	25.4978	24.2476	0
29/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
29/01/2026	2040 On 06-August-26			Bond Future	8.7192	8.8806	102.4879	101.2152	41,362
29/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	23059.4700	21790.1200	23.0595	21.7901	0
29/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	5.3800	8.7300	0.0054	0.0087	0
29/01/2026	2040 On 05-November-26			Bond Future	8.7702	8.9369	104.2489	102.9541	0
29/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	9015.7900	7927.1300	9.0158	7.9271	2,300
29/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	607.7500	813.8400	0.6078	0.8138	0
29/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	13751.1700	12551.9700	13.7512	12.5520	0
29/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	275.7600	371.3100	0.2758	0.3713	2,300
29/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	16114.1800	14885.6200	16.1142	14.8856	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	190.9000	257.0900	0.1909	0.2571	0
29/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	17356.9400	16116.4700	17.3569	16.1165	0
29/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	156.1300	210.4100	0.1561	0.2104	2,300
29/01/2026	2040 On 04-February-27			Bond Future	8.8303	9.0029	101.5144	100.1972	0
29/01/2026	2040 On 04-February-27	8.78	Call	Bond Future	2787.4800	2187.3000	2.7875	2.1873	2,300
29/01/2026	2040 On 04-February-27	8.78	Put	Bond Future	3176.3000	3893.3200	3.1763	3.8933	0
29/01/2026	2040 On 04-February-27	9.67	Call	Bond Future	7421.6700	6436.1600	7.4217	6.4362	0
29/01/2026	2040 On 04-February-27	9.67	Put	Bond Future	1232.1500	1563.8400	1.2322	1.5638	2,300
29/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	8959.3300	7905.7500	8.9593	7.9058	0
29/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	961.3600	1224.9800	0.9614	1.2250	0
29/01/2026	2040 On 04-February-27	10.17	Call	Bond Future	10397.1400	9294.1200	10.3971	9.2941	0
29/01/2026	2040 On 04-February-27	10.17	Put	Bond Future	772.8500	987.0300	0.7729	0.9870	2,300
29/01/2026	2043 On 05-February-26			Bond Future	123.0687	121.8019	123.0687	121.8019	0
29/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	13408.6900	12141.8800	13.4087	12.1419	0
29/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2043 On 07-May-26			Bond Future	125.2595	123.9700	125.2595	123.9700	0
29/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	13559.5006	12270.0151	13.5595	12.2700	0
29/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0006	0.0051	0.0000	0.0000	0
29/01/2026	2043 On 06-August-26			Bond Future	124.6862	123.3740	124.6862	123.3740	0
29/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	13806.6874	12495.4211	13.8067	12.4954	0
29/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.4474	1.4011	0.0004	0.0014	0
29/01/2026	2043 On 05-November-26			Bond Future	126.8584	125.5229	126.8584	125.5229	0
29/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	14022.2828	12691.8931	14.0223	12.6919	0
29/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	3.9328	9.0031	0.0039	0.0090	0
29/01/2026	2043 On 04-February-27			Bond Future	126.1623	124.8053	126.1623	124.8053	0
29/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	8733.9403	7499.3844	8.7339	7.4994	0
29/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	201.6403	324.1244	0.2016	0.3241	0
29/01/2026	2044 On 05-February-26			Bond Future	8.8339	8.9998	99.4883	98.0312	47,948
29/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	9588.0500	8131.0100	9.5881	8.1310	0
29/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	10118.0500	8661.0100	10.1181	8.6610	9,000
29/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	16049.0900	14592.0500	16.0491	14.5921	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
29/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	18366.8600	16909.8200	18.3669	16.9098	0
29/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
29/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	19645.8100	18188.7700	19.6458	18.1888	0
29/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
29/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	19960.5300	18503.4900	19.9605	18.5035	0
29/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
29/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	20335.6000	18878.5600	20.3356	18.8786	0
29/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2044 On 07-May-26		Call	Bond Future	2811.6100	2011.2200	2.8116	2.0112	0
29/01/2026	2044 On 07-May-26			Bond Future	8.8838	9.0548	101.2345	99.7519	104,726
29/01/2026	2044 On 07-May-26		Put	Bond Future	1577.1200	2259.3100	1.5771	2.2593	0
29/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	9199.3300	7803.3400	9.1993	7.8033	0
29/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	97.5700	184.1600	0.0976	0.1842	15,000
29/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	21283.8400	19802.5700	21.2838	19.8026	0
29/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	1.1000	2.4100	0.0011	0.0024	0
29/01/2026	2044 On 06-August-26			Bond Future	8.9350	9.1114	98.6591	97.1499	7,681
29/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	24336.6100	22832.1700	24.3366	22.8322	0
29/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	7.0600	11.8000	0.0071	0.0118	0
29/01/2026	2044 On 05-November-26			Bond Future	8.9859	9.1676	100.3542	98.8189	0
29/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	17612.9500	16160.9500	17.6130	16.1610	0
29/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	231.7200	315.0900	0.2317	0.3151	0
29/01/2026	2044 On 04-February-27			Bond Future	9.0449	9.2324	97.6787	96.1168	0
29/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	9922.2800	8664.0700	9.9223	8.6641	0
29/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1012.4700	1316.1900	1.0125	1.3162	0
29/01/2026	2046 On 05-February-26			Bond Future	141.5466	141.2496	141.5466	141.2496	4,439
29/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	19896.6400	19599.5500	19.8966	19.5996	0
29/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2046 On 07-May-26			Bond Future	141.7808	141.4782	141.7808	141.4782	18,062
29/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	16830.7500	16528.1700	16.8308	16.5282	0
29/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2046 On 06-August-26			Bond Future	144.3497	144.0416	144.3497	144.0416	0
29/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	21969.6700	21661.6100	21.9697	21.6616	0
29/01/2026	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
29/01/2026	2046 On 05-November-26			Bond Future	144.5452	144.2323	144.5452	144.2323	0
29/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	19065.2200	18752.2700	19.0652	18.7523	0
29/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2046 On 04-February-27			Bond Future	147.0378	146.7189	147.0378	146.7189	0
29/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	15947.7700	15628.9400	15.9478	15.6289	0
29/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2050 On 05-February-26			Bond Future	144.1639	143.0753	144.1639	143.0753	2,558
29/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	21343.9400	20255.3400	21.3439	20.2553	0
29/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2050 On 07-May-26			Bond Future	146.7304	145.6222	146.7304	145.6222	15,887
29/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	22660.3800	21552.2200	22.6604	21.5522	0
29/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2050 On 06-August-26			Bond Future	146.9482	145.8204	146.9482	145.8204	0
29/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	23678.2400	22550.3700	23.6782	22.5504	0
29/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2050 On 05-November-26			Bond Future	149.5087	148.3608	149.5087	148.3608	0
29/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	25668.7300	24520.8200	25.6687	24.5208	0
29/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	2050 On 04-February-27			Bond Future	149.6108	148.4442	149.6108	148.4442	0
29/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	17220.8400	16054.2100	17.2208	16.0542	0
29/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	AL37 On 05-February-26			Index Future	1277.7230	1275.0710	1277.7230	1,275.0710	0
29/01/2026	AL37 On 07-May-26			Index Future	1300.1510	1297.4520	1300.1510	1,297.4520	0
29/01/2026	AL37 On 06-August-26			Index Future	1323.1450	1320.3970	1323.1450	1,320.3970	0
29/01/2026	AL37 On 05-November-26			Index Future	1346.1580	1343.3590	1346.1580	1,343.3590	0
29/01/2026	AL37 On 04-February-27			Index Future	1369.0900	1366.2390	1369.0900	1,366.2390	0
29/01/2026	AL7T On 05-February-26			Index Future	1665.6670	1652.8830	1665.6670	1,652.8830	0
29/01/2026	AL7T On 07-May-26			Index Future	1694.9030	1681.8950	1694.9030	1,681.8950	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2026	AL7T On 06-August-26			Index Future	1724.8800	1711.6390	1724.8800	1,711.6390	0
29/01/2026	AL7T On 05-November-26			Index Future	1754.8800	1741.4050	1754.8800	1,741.4050	0
29/01/2026	AL7T On 04-February-27			Index Future	1784.7740	1771.0650	1784.7740	1,771.0650	0
29/01/2026	ALBI On 05-February-26			Index Future	1405.6680	1393.3560	1405.6680	1,393.3560	62
29/01/2026	ALBI On 07-May-26			Index Future	1430.3410	1417.8130	1430.3410	1,417.8130	13
29/01/2026	ALBI On 06-August-26			Index Future	1455.6380	1442.8870	1455.6380	1,442.8870	0
29/01/2026	ALBI On 05-November-26			Index Future	1480.9560	1467.9800	1480.9560	1,467.9800	0
29/01/2026	ALBI On 04-February-27			Index Future	1506.1840	1492.9820	1506.1840	1,492.9820	0
29/01/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/01/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/01/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	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
29/01/2026	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/01/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	ES33 On 05-February-26			Bond Future	8.4446	8.5557	97.8388	97.2478	0
29/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	14643.3000	14052.3300	14.6433	14.0523	0
29/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	ES33 On 07-May-26			Bond Future	8.4995	8.6157	95.7879	95.1864	0
29/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14907.3300	14305.8300	14.9073	14.3058	0
29/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	ES33 On 06-August-26			Bond Future	8.5545	8.6762	97.5234	96.9109	0
29/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15654.7800	15042.2700	15.6548	15.0423	0
29/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	ES33 On 05-November-26			Bond Future	8.6222	8.7497	95.4311	94.8077	0
29/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10102.6800	9479.2700	10.1027	9.4793	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	ES33 On 04-February-27			Bond Future	8.7067	8.8407	97.0750	96.4405	0
29/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4578.4600	3943.9500	4.5785	3.9440	0
29/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	ES42 On 05-February-26			Bond Future	9.0292	9.1853	98.0393	96.7794	0
29/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	19439.5900	18179.7000	19.4396	18.1797	0
29/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	ES42 On 07-May-26			Bond Future	9.0835	9.2445	95.5204	94.2381	0
29/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	20878.9800	19596.6500	20.8790	19.5967	0
29/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	ES42 On 06-August-26			Bond Future	9.1370	9.3032	97.2508	95.9452	0
29/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	22776.5100	21470.9000	22.7765	21.4709	0
29/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	ES42 On 05-November-26			Bond Future	9.1962	9.3678	94.6815	93.3529	0
29/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	16716.7200	15388.0900	16.7167	15.3881	0
29/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	ES42 On 04-February-27			Bond Future	9.2638	9.4410	96.3110	94.9592	0
29/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	7451.0900	6099.2800	7.4511	6.0993	0
29/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	GOVI On 05-February-26			GOVI	1379.4370	1367.2270	1379.4370	1,367.2270	7
29/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2294370.0000	2172270.0000	229.4370	217.2270	0
29/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	GOVI On 07-May-26			GOVI	1403.6500	1391.2250	1403.6500	1,391.2250	642
29/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2266500.0000	2142250.0000	226.6500	214.2250	0
29/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	GOVI On 06-August-26			GOVI	1428.4750	1415.8290	1428.4750	1,415.8290	0
29/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2394750.0000	2268290.0000	239.4750	226.8290	0
29/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	GOVI On 05-November-26			GOVI	1453.3200	1440.4510	1453.3200	1,440.4510	0
29/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1763200.0000	1634510.0000	176.3200	163.4510	0
29/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	GOVI On 04-February-27			GOVI	1478.0770	1464.9850	1478.0770	1,464.9850	0
29/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1090770.0000	959850.0000	109.0770	95.9850	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/01/2026	I258 On 05-February-26			Bond Future	130.2888	125.4598	130.2888	125.4598	0
29/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	18638.8000	13809.8100	18.6388	13.8098	0
29/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	I258 On 07-May-26			Bond Future	132.6082	127.6933	132.6082	127.6933	0
29/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	18878.1976	13964.0394	18.8782	13.9640	0
29/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0076	0.7094	0.0000	0.0007	0
29/01/2026	I258 On 06-August-26			Bond Future	132.1681	127.1647	132.1681	127.1647	0
29/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	19220.4217	14240.2723	19.2204	14.2403	0
29/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	2.3717	25.5923	0.0024	0.0256	0
29/01/2026	I258 On 05-November-26			Bond Future	134.4706	129.3796	134.4706	129.3796	0
29/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	19536.6920	14520.4405	19.5367	14.5204	0
29/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	16.1420	90.8205	0.0161	0.0908	0
29/01/2026	I258 On 04-February-27			Bond Future	133.9060	128.7284	133.9060	128.7284	0
29/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	15218.3830	10490.2486	15.2184	10.4902	0
29/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	212.4030	661.8186	0.2124	0.6618	0
29/01/2026	IGOV On 05-February-26			Index Future	436.7320	435.4340	436.7320	435.4340	227
29/01/2026	IGOV On 07-May-26			Index Future	444.5060	443.1850	444.5060	443.1850	23
29/01/2026	IGOV On 06-August-26			Index Future	452.4740	451.1290	452.4740	451.1290	0
29/01/2026	IGOV On 05-November-26			Index Future	460.4490	459.0790	460.4490	459.0790	0
29/01/2026	IGOV On 04-February-27			Index Future	468.3960	467.0010	468.3960	467.0010	0
29/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/01/2026	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
29/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/01/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
29/01/2026	R033 On 05-February-26			Bond Future	7.7126	7.7581	116.0089	115.7437	4,347
29/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	14799.0900	14533.9400	14.7991	14.5339	0
29/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R033 On 07-May-26			Bond Future	7.7429	7.7907	113.0037	112.7338	9,464
29/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	13735.7700	13469.5200	13.7358	13.4695	0
29/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	20.3400	23.9400	0.0203	0.0239	0
29/01/2026	R033 On 06-August-26			Bond Future	7.7719	7.8222	115.0237	114.7489	223
29/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	12786.1700	12530.3800	12.7862	12.5304	0
29/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	216.7900	235.7500	0.2168	0.2358	0
29/01/2026	R033 On 05-November-26			Bond Future	7.8100	7.8629	111.9613	111.6815	0
29/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	8472.2000	8244.1900	8.4722	8.2442	0
29/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	787.8100	839.5600	0.7878	0.8396	0
29/01/2026	R033 On 04-February-27			Bond Future	7.8613	7.9172	113.8640	113.5792	0
29/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	5753.8200	5563.2100	5.7538	5.5632	0
29/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	1820.7300	1914.9700	1.8207	1.9150	0
29/01/2026	R035 On 05-February-26			Bond Future	7.9530	8.0588	109.8576	109.1616	19,551
29/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	3218.3500	2523.5000	3.2184	2.5235	0
29/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	0.0400	1.2500	0.0000	0.0013	0
29/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	4415.0200	3719.0000	4.4150	3.7190	350
29/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	0.0000	0.0400	0.0000	0.0000	0
29/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	5716.6000	5020.5400	5.7166	5.0205	0
29/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	7478.3500	6782.2900	7.4784	6.7823	0
29/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350
29/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	8135.9700	7439.9100	8.1360	7.4399	0
29/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	16,000
29/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	10421.5300	9725.4700	10.4215	9.7255	0
29/01/2026	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
29/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	13415.9900	12719.9300	13.4160	12.7199	250
29/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	14893.7700	14197.7100	14.8938	14.1977	2,000
29/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	16127.9900	15431.9300	16.1280	15.4319	0
29/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
29/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	16763.1000	16067.0400	16.7631	16.0670	0
29/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	17548.6000	16852.5400	17.5486	16.8525	2,000
29/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	17860.2200	17164.1600	17.8602	17.1642	0
29/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	18735.1900	18039.1300	18.7352	18.0391	0
29/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
29/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	24916.7100	24220.6500	24.9167	24.2207	0
29/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
29/01/2026	R035 On 07-May-26			Bond Future	7.9857	8.0958	107.2860	106.5776	95,799
29/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	2455.5400	1966.5100	2.4555	1.9665	1,000
29/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	512.9700	732.2700	0.5130	0.7323	0
29/01/2026	R035 On 07-May-26	8.55	Call	Bond Future	3828.4000	3245.2400	3.8284	3.2452	0
29/01/2026	R035 On 07-May-26	8.55	Put	Bond Future	262.7100	387.8800	0.2627	0.3879	16,000
29/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	5178.7500	4543.7800	5.1788	4.5438	1,000
29/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	143.9800	217.3400	0.1440	0.2173	0
29/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	7534.8000	6855.8800	7.5348	6.8559	0
29/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	53.4800	82.8900	0.0535	0.0829	1,000
29/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	10039.8300	9342.4700	10.0398	9.3425	250
29/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	18.7300	29.7000	0.0187	0.0297	0
29/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	10152.3900	9454.5500	10.1524	9.4546	200
29/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	17.9000	28.3900	0.0179	0.0284	0
29/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	10433.1500	9734.2300	10.4332	9.7342	350
29/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	15.9600	25.3700	0.0160	0.0254	0
29/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	12809.8300	12105.3200	12.8098	12.1053	0
29/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	6.2700	10.0900	0.0063	0.0101	250
29/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	12918.6400	12213.9800	12.9186	12.2140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	6.0100	9.6800	0.0060	0.0097	200
29/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	13189.9900	12484.9700	13.1900	12.4850	0
29/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	5.4300	8.7400	0.0054	0.0087	350
29/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	15481.2800	14773.6900	15.4813	14.7737	0
29/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	1.0100	1.7500	0.0010	0.0018	250
29/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	15586.1300	14878.4800	15.5861	14.8785	0
29/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.9300	1.6100	0.0009	0.0016	200
29/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	15847.5800	15139.8000	15.8476	15.1398	0
29/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.7500	1.3000	0.0008	0.0013	350
29/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	16626.0700	15918.0400	16.6261	15.9180	0
29/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.3800	0.6800	0.0004	0.0007	0
29/01/2026	R035 On 06-August-26			Bond Future	8.0178	8.1326	109.2039	108.4828	56
29/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	2765.1300	2318.8000	2.7651	2.3188	1,000
29/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1065.6900	1340.4800	1.0657	1.3405	0
29/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	4803.7000	4239.1500	4.8037	4.2392	350
29/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	550.8900	707.4600	0.5509	0.7075	0
29/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	5217.3700	4636.6100	5.2174	4.6366	1,000
29/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	487.4700	627.8300	0.4875	0.6278	0
29/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	7018.3700	6385.4400	7.0184	6.3854	200
29/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	293.1900	381.3800	0.2932	0.3814	0
29/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	7448.5100	6806.5800	7.4485	6.8066	0
29/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	261.3500	340.5400	0.2614	0.3405	350
29/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	7502.3600	6859.3700	7.5024	6.8594	250
29/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	257.6600	335.7900	0.2577	0.3358	0
29/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	8416.3900	7757.0600	8.4164	7.7571	0
29/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	200.0400	261.8300	0.2000	0.2618	1,000
29/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	9707.6100	9030.9300	9.7076	9.0309	0
29/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	140.8000	185.2400	0.1408	0.1852	200
29/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	10137.2000	9455.9900	10.1372	9.4560	0
29/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	125.7000	165.6100	0.1257	0.1656	350
29/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	10190.8500	9509.1100	10.1909	9.5091	0
29/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	123.9500	163.3300	0.1240	0.1633	250
29/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	12373.3000	11675.2000	12.3733	11.6752	0
29/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	70.9800	94.0000	0.0710	0.0940	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	12847.0100	12146.4400	12.8470	12.1464	0
29/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	63.2200	83.7700	0.0632	0.0838	250
29/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	17130.9100	16413.0400	17.1309	16.4130	0
29/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	7.7600	11.0100	0.0078	0.0110	0
29/01/2026	R035 On 05-November-26			Bond Future	8.0604	8.1801	106.5827	105.8489	0
29/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	5140.1300	4577.8000	5.1401	4.5778	200
29/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	710.8100	882.2100	0.7108	0.8822	0
29/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	7671.0800	7034.4000	7.6711	7.0344	0
29/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	383.4400	480.4900	0.3834	0.4805	200
29/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	10252.0900	9573.4900	10.2521	9.5735	0
29/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	210.7100	265.8400	0.2107	0.2658	200
29/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	11435.4400	10744.3800	11.4354	10.7444	0
29/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	161.2700	203.9400	0.1613	0.2039	0
29/01/2026	R035 On 04-February-27			Bond Future	8.1147	8.2398	108.3952	107.6486	0
29/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	6069.6900	5492.0900	6.0697	5.4921	0
29/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	819.3900	988.3600	0.8194	0.9884	0
29/01/2026	R038 On 05-February-26			Bond Future	8.4288	8.5547	122.3165	121.2592	3,472
29/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	22031.2600	20973.9300	22.0313	20.9739	0
29/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R038 On 07-May-26			Bond Future	8.4758	8.6064	118.9810	117.9050	3,140
29/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	21132.3500	20056.9900	21.1324	20.0570	0
29/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.6200	1.1900	0.0006	0.0012	0
29/01/2026	R038 On 06-August-26			Bond Future	8.5226	8.6581	121.1078	120.0125	0
29/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	22760.1700	21669.4500	22.7602	21.6695	0
29/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	9.3300	13.8600	0.0093	0.0139	0
29/01/2026	R038 On 05-November-26			Bond Future	8.5760	8.7166	117.7089	116.5946	0
29/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	15663.0500	14600.6000	15.6631	14.6006	0
29/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	160.0300	211.9100	0.1600	0.2119	0
29/01/2026	R038 On 04-February-27			Bond Future	8.6394	8.7855	119.7093	118.5755	0
29/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	8267.7300	7386.1500	8.2677	7.3862	0
29/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1083.8400	1336.0200	1.0838	1.3360	0
29/01/2026	R053 On 05-February-26			Bond Future	8.6732	8.8390	134.8581	132.7266	9,707
29/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	29524.3500	27392.8500	29.5244	27.3929	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R053 On 07-May-26			Bond Future	8.7125	8.8830	131.3656	129.1967	73,447
29/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	30591.6800	28424.3000	30.5917	28.4243	0
29/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	1.2100	2.7500	0.0012	0.0028	0
29/01/2026	R053 On 06-August-26			Bond Future	8.7514	8.9267	133.7139	131.5061	0
29/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	34612.5000	32411.4600	34.6125	32.4115	0
29/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	9.8700	16.6800	0.0099	0.0167	0
29/01/2026	R053 On 05-November-26			Bond Future	8.7943	8.9746	130.1538	127.9077	0
29/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	25660.7000	23521.6000	25.6607	23.5216	0
29/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	282.6500	389.6000	0.2827	0.3896	0
29/01/2026	R053 On 04-February-27			Bond Future	8.8436	9.0292	132.3657	130.0810	0
29/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	14524.0000	12673.2000	14.5240	12.6732	0
29/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	1431.4900	1865.4600	1.4315	1.8655	0
29/01/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
29/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	21.8200	23.3300	0.0218	0.0233	0
29/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	21.8200	23.3300	0.0218	0.0233	0
29/01/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
29/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	81.7100	82.1300	0.0817	0.0821	0
29/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	81.7100	82.1300	0.0817	0.0821	0
29/01/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
29/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	77.3900	77.5900	0.0774	0.0776	0
29/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	77.3900	77.5900	0.0774	0.0776	0
29/01/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
29/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	46.6500	46.7300	0.0467	0.0467	0
29/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	46.6500	46.7300	0.0467	0.0467	0
29/01/2026	R202 On 05-February-26			Bond Future	295.1298	293.9735	295.1298	293.9735	378
29/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	17309.7800	16153.5100	17.3098	16.1535	0
29/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R202 On 07-May-26			Bond Future	300.3834	299.2064	300.3834	299.2064	772
29/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	22833.3900	21656.3800	22.8334	21.6564	0
29/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R202 On 06-August-26			Bond Future	300.4297	299.2317	300.4297	299.2317	253
29/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	21569.6700	20371.7300	21.5697	20.3717	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R202 On 05-November-26			Bond Future	305.6645	304.4449	305.6645	304.4449	0
29/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	25204.4800	23984.9400	25.2045	23.9849	0
29/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R202 On 04-February-27			Bond Future	305.4596	304.2211	305.4596	304.2211	0
29/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	10729.5900	9491.1000	10.7296	9.4911	0
29/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R209 On 05-February-26			Bond Future	8.1430	8.2538	89.3775	88.6900	30,140
29/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	15365.6100	14678.1500	15.3656	14.6782	0
29/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R209 On 07-May-26			Bond Future	8.1796	8.2943	87.7959	87.0964	14,510
29/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	15626.4800	14927.2800	15.6265	14.9273	0
29/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.4000	0.7300	0.0004	0.0007	0
29/01/2026	R209 On 06-August-26			Bond Future	8.2157	8.3347	89.3653	88.6532	3,673
29/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	16705.0200	15995.6100	16.7050	15.9956	0
29/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	6.2000	8.9000	0.0062	0.0089	0
29/01/2026	R209 On 05-November-26			Bond Future	8.2582	8.3816	87.7519	87.0273	0
29/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	11345.9300	10666.2600	11.3459	10.6663	0
29/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	181.0700	226.0000	0.1811	0.2260	0
29/01/2026	R209 On 04-February-27			Bond Future	8.3102	8.4383	89.2440	88.5068	0
29/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	6134.2000	5553.8200	6.1342	5.5538	0
29/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	745.2200	902.0400	0.7452	0.9020	0
29/01/2026	R210 On 05-February-26			Bond Future	258.9471	259.0834	258.9471	259.0834	424
29/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	5847.1200	5983.4200	5.8471	5.9834	0
29/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R210 On 07-May-26			Bond Future	260.0917	260.2305	260.0917	260.2305	918
29/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	4691.7300	4830.4700	4.6917	4.8305	0
29/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R210 On 06-August-26			Bond Future	264.8045	264.9454	264.8045	264.9454	0
29/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4964.4900	5105.4300	4.9645	5.1054	0
29/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R210 On 05-November-26			Bond Future	265.9024	266.0464	265.9024	266.0464	0
29/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	12572.4200	12716.4300	12.5724	12.7164	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R210 On 04-February-27			Bond Future	270.4883	270.6341	270.4883	270.6341	0
29/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	4458.3300	4604.0700	4.4583	4.6041	0
29/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R213 On 05-February-26			Bond Future	7.3668	7.4073	101.6226	101.4562	13,480
29/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	9752.3700	9585.9500	9.7524	9.5860	0
29/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R213 On 07-May-26			Bond Future	7.3808	7.4237	99.8570	99.6877	68,975
29/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	9013.6800	8844.7200	9.0137	8.8447	0
29/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	1.4000	1.7700	0.0014	0.0018	0
29/01/2026	R213 On 06-August-26			Bond Future	7.3916	7.4374	101.6422	101.4697	0
29/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	8249.8000	8080.7700	8.2498	8.0808	0
29/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	23.7900	27.2100	0.0238	0.0272	0
29/01/2026	R213 On 05-November-26			Bond Future	7.4180	7.4669	99.8415	99.6659	0
29/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4858.1400	4703.5200	4.8581	4.7035	0
29/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	205.9800	227.0300	0.2060	0.2270	0
29/01/2026	R213 On 04-February-27			Bond Future	7.4609	7.5135	101.5399	101.3609	0
29/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2887.3900	2758.4100	2.8874	2.7584	0
29/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	604.4100	654.4300	0.6044	0.6544	0
29/01/2026	R214 On 05-February-26			Bond Future	8.6286	8.7845	85.1701	84.0457	7,014
29/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	16394.9800	15270.6000	16.3950	15.2706	0
29/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R214 On 07-May-26			Bond Future	8.6701	8.8306	83.3693	82.2252	39,065
29/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	17426.6800	16283.4800	17.4267	16.2835	0
29/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.8100	1.7300	0.0008	0.0017	0
29/01/2026	R214 On 06-August-26			Bond Future	8.7119	8.8772	84.8597	83.6950	0
29/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	19242.0600	18082.4100	19.2421	18.0824	0
29/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	8.2200	13.2200	0.0082	0.0132	0
29/01/2026	R214 On 05-November-26			Bond Future	8.7605	8.9309	83.0239	81.8389	0
29/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	13848.1300	12726.2300	13.8481	12.7262	0
29/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	175.3300	238.4100	0.1753	0.2384	0
29/01/2026	R214 On 04-February-27			Bond Future	8.8176	8.9935	84.4359	83.2305	0
29/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	7897.9300	6934.3600	7.8979	6.9344	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	853.5100	1095.3300	0.8535	1.0953	0
29/01/2026	R248 On 05-February-26			Bond Future	8.7936	8.9596	103.5098	101.9309	43,001
29/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	1119.0600	232.6700	1.1191	0.2327	1,362
29/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	102.3200	794.7600	0.1023	0.7948	0
29/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	5581.4800	4003.2300	5.5815	4.0032	1,362
29/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	0.0000	0.5800	0.0000	0.0006	0
29/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	6453.8500	4875.1100	6.4539	4.8751	0
29/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	0.0000	0.0900	0.0000	0.0001	0
29/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	7738.1600	6159.3300	7.7382	6.1593	12,500
29/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	9815.9600	8237.1300	9.8160	8.2371	0
29/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,362
29/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	10625.7800	9046.9500	10.6258	9.0470	0
29/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	14351.6700	12772.8400	14.3517	12.7728	0
29/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	21202.2500	19623.4200	21.2023	19.6234	0
29/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R248 On 07-May-26			Bond Future	8.8358	9.0063	100.8900	99.2835	266,100
29/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	22411.0200	20806.1400	22.4110	20.8061	0
29/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	1.3300	2.9200	0.0013	0.0029	0
29/01/2026	R248 On 06-August-26			Bond Future	8.8781	9.0536	102.6936	101.0583	0
29/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	25852.4100	24222.4500	25.8524	24.2225	0
29/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	8.0100	13.4100	0.0080	0.0134	0
29/01/2026	R248 On 05-November-26			Bond Future	8.9265	9.1071	100.0238	98.3600	0
29/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	19032.9300	17454.6300	19.0329	17.4546	0
29/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	233.8800	319.3800	0.2339	0.3194	0
29/01/2026	R248 On 04-February-27			Bond Future	8.9826	9.1686	101.7246	100.0322	0
29/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	10773.7600	9421.8100	10.7738	9.4218	0
29/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1189.3400	1529.7900	1.1893	1.5298	0
29/01/2026	R2R9 On 05-February-26			Bond Future	8.5539	8.6798	113.8923	112.8466	0
29/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	100901.7300	99856.0600	100.9017	99.8561	0
29/01/2026	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
29/01/2026	R2R9 On 07-May-26			Bond Future	8.6021	8.7324	110.9139	109.8498	0
29/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	100064.1600	99000.1000	100.0642	99.0001	0
29/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R2R9 On 06-August-26			Bond Future	8.6502	8.7852	112.8965	111.8133	0
29/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	99777.0400	98693.8100	99.7770	98.6938	0
29/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R2R9 On 05-November-26			Bond Future	8.7046	8.8443	109.8606	108.7584	0
29/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	98890.5000	97788.3700	98.8905	97.7884	0
29/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R2R9 On 04-February-27			Bond Future	8.7683	8.9131	111.7276	110.6064	0
29/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8888.7800	7946.1200	8.8888	7.9461	0
29/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	613.7700	792.3100	0.6138	0.7923	0
29/01/2026	R4R2 On 05-February-26			Bond Future	8.7189	8.8950	115.7357	114.1105	1,932
29/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	102460.4100	100835.2400	102.4604	100.8352	0
29/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R4R2 On 07-May-26			Bond Future	8.7676	8.9493	112.6637	111.0099	1,994
29/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	101574.5700	99920.8000	101.5746	99.9208	0
29/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R4R2 On 06-August-26			Bond Future	8.8162	9.0039	114.6776	112.9942	0
29/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	101260.2800	99576.9000	101.2603	99.5769	0
29/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R4R2 On 05-November-26			Bond Future	8.8703	9.0641	111.5462	109.8335	0
29/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	100323.6100	98610.9400	100.3236	98.6109	0
29/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2026	R4R2 On 04-February-27			Bond Future	8.9327	9.1331	113.4418	111.6997	0
29/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	10442.4900	8960.1500	10.4425	8.9602	0
29/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	609.0800	868.8900	0.6091	0.8689	0
29/01/2026	RR87 On 05-February-26			Bond Future	6.8351	6.8344	105.3394	105.3399	0
29/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	58.2837	59.5291	0.0583	0.0595	0
29/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	3.7237	4.4691	0.0037	0.0045	0
29/01/2026	RR87 On 07-May-26			Bond Future	6.7137	6.7127	103.0793	103.0798	0
29/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	102.9674	103.6662	0.1030	0.1037	0
29/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	48.3874	48.5262	0.0484	0.0485	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2026	RR87 On 06-August-26			Bond Future	6.3896	6.3882	101.1797	101.1802	0
29/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	100.2111	100.6941	0.1002	0.1007	0
29/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	50.3911	50.3841	0.0504	0.0504	0
29/01/2026	RR87 On 05-November-26			Bond Future	5.0313	5.0291	102.9183	102.9186	0
29/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	41.2267	41.4414	0.0412	0.0414	0
29/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	13.7967	13.7514	0.0138	0.0138	0
29/01/2026	RR88 On 05-February-26			Bond Future	6.8380	6.8378	108.6676	108.6680	0
29/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	114.6114	118.5731	0.1146	0.1186	0
29/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	27.1714	30.6631	0.0272	0.0307	0
29/01/2026	RR88 On 07-May-26			Bond Future	6.7965	6.7961	106.4403	106.4408	0
29/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	248.2430	249.6012	0.2482	0.2496	0
29/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	181.7730	182.6212	0.1818	0.1826	0
29/01/2026	RR88 On 06-August-26			Bond Future	6.7247	6.7244	105.4258	105.4262	0
29/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	340.6836	341.6715	0.3407	0.3417	0
29/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	261.6536	262.2715	0.2617	0.2623	0
29/01/2026	RR88 On 05-November-26			Bond Future	6.6478	6.6477	106.6625	106.6627	0
29/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	343.1162	343.7409	0.3431	0.3437	0
29/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	277.5762	278.0609	0.2776	0.2781	0
29/01/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/01/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0