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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/01/2026 TO: 22/01/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	2029 On 05-February-26			Bond Future	144.57	144.5535	144.5684	144.5535	1,760.00
22/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4458	4	4	4	0.00
22/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2029 On 07-May-26			Bond Future	145.69	145.6746	145.6899	145.6746	3,125.00
22/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	3870	4	4	4	0.00
22/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2029 On 06-August-26			Bond Future	148.33	148.3191	148.3348	148.3191	0.00
22/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4235	4	4	4	0.00
22/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2029 On 05-November-26			Bond Future	149.45	149.4309	149.4469	149.4309	0.00
22/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	1887	2	2	2	0.00
22/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	2029 On 04-February-27			Bond Future	152.03	152.0110	152.0278	152.0110	0.00
22/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2308	2	2	2	0.00
22/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2030 On 05-February-26			Bond Future	7.31	102.4961	102.5489	102.4961	91,117.00
22/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7170	7	7	7	0.00
22/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2030 On 07-May-26			Bond Future	7.33	104.2970	104.3508	104.2970	81,715.00
22/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6427	6	6	6	0.00
22/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1428	1	1	1	1,000.00
22/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	2009	2	2	2	0.00
22/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	363	0	0	0	1,000.00
22/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	213	0	0	0	0.00
22/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	125	0	0	0	1,000.00
22/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	765	1	1	1	0.00
22/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	4	0	0	0	0.00
22/01/2026	2030 On 06-August-26			Bond Future	7.35	102.1558	102.2106	102.1558	48,380.00
22/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5554	6	6	6	0.00
22/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	552	1	1	1	1,000.00
22/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1533	1	2	1	1,000.00
22/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2394	2	2	2	0.00
22/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	261	0	0	0	1,000.00
22/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	446	0	0	0	0.00
22/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	984	1	1	1	0.00
22/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	47	0	0	0	0.00
22/01/2026	2030 On 05-November-26			Bond Future	7.37	103.9129	103.9689	103.9129	0.00
22/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3132	3	3	3	0.00
22/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	279	0	0	0	0.00
22/01/2026	2030 On 04-February-27			Bond Future	7.41	101.6756	101.7328	101.6756	0.00
22/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1758	2	2	2	0.00
22/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	690	1	1	1	0.00
22/01/2026	2031 On 05-February-26			Bond Future	112.39	112.4467	112.3911	112.4467	105.00
22/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	647	1	1	1	0.00
22/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	16	0	0	0	0.00
22/01/2026	2031 On 07-May-26			Bond Future	114.39	114.4504	114.3938	114.4504	736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	784	1	1	1	0.00
22/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	230	0	0	0	0.00
22/01/2026	2031 On 06-August-26			Bond Future	114.06	114.1159	114.0582	114.1159	1,893.00
22/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	748	1	1	1	0.00
22/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	500	0	1	0	0.00
22/01/2026	2031 On 05-November-26			Bond Future	116.05	116.1056	116.0471	116.1056	0.00
22/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4560	5	5	5	0.00
22/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	3	0	0	0	0.00
22/01/2026	2031 On 04-February-27			Bond Future	115.60	115.6645	115.6047	115.6645	0.00
22/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	540	1	1	1	0.00
22/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	1116	1	1	1	0.00
22/01/2026	2032 On 05-February-26			Bond Future	7.80	105.0302	105.1550	105.0302	28,985.00
22/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10725	11	11	11	0.00
22/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2032 On 07-May-26			Bond Future	7.84	102.7172	102.8442	102.7172	144,860.00
22/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10145	10	10	10	0.00
22/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	4	0	0	0	0.00
22/01/2026	2032 On 06-August-26			Bond Future	7.87	104.5569	104.6863	104.5569	0.00
22/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9611	9	10	9	0.00
22/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	43	0	0	0	0.00
22/01/2026	2032 On 05-November-26			Bond Future	7.92	102.1981	102.3300	102.1981	0.00
22/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5562	5	6	5	0.00
22/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	342	0	0	0	0.00
22/01/2026	2032 On 04-February-27			Bond Future	7.99	103.9370	104.0715	103.9370	0.00
22/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3056	3	3	3	0.00
22/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	1017	1	1	1	0.00
22/01/2026	2033 On 05-February-26			Bond Future	141.68	141.4600	141.6814	141.4600	2,363.00
22/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	8801	9	9	9	0.00
22/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2033 On 07-May-26			Bond Future	142.65	142.4236	142.6490	142.4236	9,432.00
22/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	7489	7	7	7	0.00
22/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2033 On 06-August-26			Bond Future	145.24	145.0091	145.2388	145.0091	0.00
22/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	10989	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2033 On 05-November-26			Bond Future	146.19	145.9606	146.1944	145.9606	0.00
22/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	8934	9	9	9	0.00
22/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2033 On 04-February-27			Bond Future	148.72	148.4810	148.7193	148.4810	0.00
22/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	6009	6	6	6	0.00
22/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2037 On 05-February-26			Bond Future	8.61	98.8039	99.4361	98.8039	59,412.00
22/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	16022	15	16	15	0.00
22/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	21615	21	22	21	0.00
22/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	14354	14	14	14	1,970.00
22/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	19536	19	20	19	0.00
22/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	16894	16	17	16	0.00
22/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	12929	12	13	12	0.00
22/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	23858	23	24	23	0.00
22/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	17109	16	17	16	1,030.00
22/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	9675	9	10	9	0.00
22/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	6886	6	7	6	0.00
22/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0	0	0	0	11,500.00
22/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
22/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
22/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
22/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2037 On 07-May-26			Bond Future	8.67	100.5399	101.1834	100.5399	144,596.00
22/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	16104	15	16	15	0.00
22/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	21636	21	22	21	0.00
22/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	14089	13	14	13	142.00
22/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2889	2	3	2	1,500.00
22/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	5637	5	6	5	1,500.00

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22/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	9000	8	9	8	0.00
22/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	70	0	0	0	1,500.00
22/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	230	0	0	0	0.00
22/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	660	1	1	1	0.00
22/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
22/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	9	0	0	0	0.00
22/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	2	0	0	0	0.00
22/01/2026	2037 On 06-August-26			Bond Future	8.73	98.0809	98.7359	98.0809	2,539.00
22/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	17566	17	18	17	0.00
22/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	15448	15	15	15	0.00
22/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	12271	12	12	12	0.00
22/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	8530	8	9	8	2,541.00
22/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	150	0	0	0	2,541.00
22/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	347	0	0	0	0.00
22/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	44	0	0	0	2,541.00
22/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	17	0	0	0	0.00
22/01/2026	2037 On 05-November-26			Bond Future	8.79	99.7677	100.4342	99.7677	0.00
22/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	11500	11	12	11	0.00
22/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	12586	12	13	12	0.00
22/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	9446	9	9	9	0.00
22/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	5476	5	5	5	4,490.00
22/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	529	1	1	1	4,490.00
22/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1170	1	1	1	0.00
22/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	285	0	0	0	4,490.00
22/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	364	0	0	0	0.00
22/01/2026	2037 On 04-February-27			Bond Future	8.85	97.2091	97.8872	97.2091	0.00
22/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	5491	5	5	5	0.00
22/01/2026	2037 On 04-February-27	9.81	Call	Bond Future	6952	6	7	6	0.00
22/01/2026	2037 On 04-February-27	9.31	Call	Bond Future	4559	4	5	4	0.00
22/01/2026	2037 On 04-February-27	8.44	Call	Bond Future	1372	1	1	1	4,490.00
22/01/2026	2037 On 04-February-27	9.31	Put	Bond Future	1688	2	2	2	4,490.00
22/01/2026	2037 On 04-February-27	8.44	Put	Bond Future	4092	5	4	5	0.00
22/01/2026	2037 On 04-February-27	9.81	Put	Bond Future	1054	1	1	1	4,490.00
22/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1394	2	1	2	0.00

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22/01/2026	2038 On 05-February-26			Bond Future	154.83	154.5181	154.8257	154.5181	1,637.00
22/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	11626	11	12	11	0.00
22/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2038 On 07-May-26			Bond Future	157.58	157.2715	157.5847	157.2715	2,575.00
22/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	13055	13	13	13	0.00
22/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2038 On 06-August-26			Bond Future	158.26	157.9365	158.2553	157.9365	0.00
22/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	13535	13	14	13	0.00
22/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2038 On 05-November-26			Bond Future	161.02	160.6909	161.0156	160.6909	0.00
22/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	14706	14	15	14	0.00
22/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2038 On 04-February-27			Bond Future	161.58	161.2454	161.5756	161.2454	0.00
22/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	7746	7	8	7	0.00
22/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2040 On 05-February-26			Bond Future	8.97	99.8110	100.4870	99.8110	70,680.00
22/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	17367	17	17	17	0.00
22/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	19308	19	19	19	475.00
22/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	26880	26	27	26	0.00
22/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	15293	15	15	15	0.00
22/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	10103	9	10	9	680.00
22/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	12754	12	13	12	0.00
22/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1898	1	2	1	14,000.00
22/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	965	1	1	1	13,500.00
22/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	3336	3	3	3	0.00
22/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	6263	6	6	6	14,000.00
22/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	9354	9	9	9	0.00
22/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0	0	0	0	14,000.00
22/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	16	0	0	0	13,500.00
22/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	329	1	0	1	0.00
22/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	99	0	0	0	0.00
22/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
22/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0	0	0	0	680.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
22/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2040 On 07-May-26			Bond Future	9.03	101.5648	102.2527	101.5648	2,744.00
22/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	17830	17	18	17	0.00
22/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	22631	22	23	22	0.00
22/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	19892	19	20	19	0.00
22/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	14541	14	15	14	0.00
22/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	20949	20	21	20	0.00
22/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	18121	17	18	17	0.00
22/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	11915	11	12	11	1,460.00
22/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	3	0	0	0	1,460.00
22/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	57	0	0	0	0.00
22/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
22/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	1	0	0	0	0.00
22/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	23	0	0	0	0.00
22/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	4	0	0	0	0.00
22/01/2026	2040 On 06-August-26			Bond Future	9.09	98.8735	99.5738	98.8735	41,362.00
22/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	20157	19	20	19	0.00
22/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	17	0	0	0	0.00
22/01/2026	2040 On 05-November-26			Bond Future	9.16	100.5738	101.2865	100.5738	0.00
22/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	13342	13	13	13	0.00
22/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	14552	14	15	14	0.00
22/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	11061	10	11	10	0.00
22/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	6627	6	7	6	2,300.00
22/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	548	1	1	1	2,300.00
22/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1181	1	1	1	0.00
22/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	313	0	0	0	2,300.00
22/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	381	0	0	0	0.00
22/01/2026	2040 On 04-February-27			Bond Future	9.23	97.7784	98.5035	97.7784	0.00
22/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	6622	6	7	6	0.00
22/01/2026	2040 On 04-February-27	8.78	Call	Bond Future	1537	1	2	1	2,300.00
22/01/2026	2040 On 04-February-27	9.67	Call	Bond Future	5253	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	2040 On 04-February-27	10.17	Call	Bond Future	7936	7	8	7	0.00
22/01/2026	2040 On 04-February-27	10.17	Put	Bond Future	1323	1	1	1	2,300.00
22/01/2026	2040 On 04-February-27	9.67	Put	Bond Future	2074	2	2	2	2,300.00
22/01/2026	2040 On 04-February-27	8.78	Put	Bond Future	4937	5	5	5	0.00
22/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1635	2	2	2	0.00
22/01/2026	2043 On 05-February-26			Bond Future	120.58	120.5848	120.5792	120.5848	0.00
22/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	10919	11	11	11	0.00
22/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2043 On 07-May-26			Bond Future	122.73	122.7335	122.7280	122.7335	0.00
22/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	11028	11	11	11	0.00
22/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2043 On 06-August-26			Bond Future	122.11	122.1200	122.1142	122.1200	0.00
22/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	11238	11	11	11	0.00
22/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	4	0	0	0	0.00
22/01/2026	2043 On 05-November-26			Bond Future	124.24	124.2493	124.2435	124.2493	0.00
22/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	11421	11	11	11	0.00
22/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	18	0	0	0	0.00
22/01/2026	2043 On 04-February-27			Bond Future	123.51	123.5133	123.5072	123.5133	0.00
22/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	6340	6	6	6	0.00
22/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	463	0	0	0	0.00
22/01/2026	2044 On 05-February-26			Bond Future	9.19	95.7272	96.4093	95.7272	49,411.00
22/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	17257	17	17	17	0.00
22/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	16882	16	17	16	0.00
22/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	16567	16	17	16	0.00
22/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	15288	15	15	15	0.00
22/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	12970	12	13	12	9,000.00
22/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	7039	6	7	6	9,000.00
22/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	6509	6	7	6	0.00
22/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
22/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	9,000.00
22/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
22/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2044 On 07-May-26			Bond Future	9.25	97.4092	98.1033	97.4092	92,742.00
22/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	18158	17	18	17	0.00
22/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	6344	6	6	6	0.00
22/01/2026	2044 On 07-May-26		Call	Bond Future	1340.25	1.1071	1.3403	1.1071	0.00
22/01/2026	2044 On 07-May-26		Put	Bond Future	3236.98	3.6980	3.2370	3.6980	0.00
22/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	373	0	0	0	15,000.00
22/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	7	0	0	0	0.00
22/01/2026	2044 On 06-August-26			Bond Future	9.31	94.7687	95.4753	94.7687	7,681.00
22/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	21168	20	21	20	0.00
22/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	22	0	0	0	0.00
22/01/2026	2044 On 05-November-26			Bond Future	9.37	96.3985	97.1175	96.3985	0.00
22/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	14550	14	15	14	0.00
22/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	405	0	0	0	0.00
22/01/2026	2044 On 04-February-27			Bond Future	9.45	93.6571	94.3887	93.6571	0.00
22/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	7341	7	7	7	0.00
22/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1721	2	2	2	0.00
22/01/2026	2046 On 05-February-26			Bond Future	138.01	137.3059	138.0076	137.3059	4,439.00
22/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	16358	16	16	16	0.00
22/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2046 On 07-May-26			Bond Future	138.18	137.4669	138.1811	137.4669	18,062.00
22/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	13231	13	13	13	0.00
22/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2046 On 06-August-26			Bond Future	140.69	139.9622	140.6897	139.9622	0.00
22/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	18310	18	18	18	0.00
22/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2046 On 05-November-26			Bond Future	140.82	140.0851	140.8250	140.0851	0.00
22/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	15345	15	15	15	0.00
22/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2046 On 04-February-27			Bond Future	143.26	142.5030	143.2562	142.5030	0.00
22/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	12166	11	12	11	0.00
22/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2050 On 05-February-26			Bond Future	138.57	137.8767	138.5727	137.8767	2,608.00
22/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	15753	15	16	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2050 On 07-May-26			Bond Future	141.04	140.3334	141.0419	140.3334	15,887.00
22/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	16972	16	17	16	0.00
22/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2050 On 06-August-26			Bond Future	141.16	140.4411	141.1624	140.4411	0.00
22/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	17892	17	18	17	0.00
22/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2050 On 05-November-26			Bond Future	143.62	142.8902	143.6246	142.8902	0.00
22/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	19785	19	20	19	0.00
22/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
22/01/2026	2050 On 04-February-27			Bond Future	143.63	142.8830	143.6298	142.8830	0.00
22/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	11240	10	11	10	0.00
22/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
22/01/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	AL37 On 05-February-26			Index Future	1267.39	1266.3830	1267.3900	1266.3830	0.00
22/01/2026	AL37 On 07-May-26			Index Future	1289.66	1288.6350	1289.6600	1288.6350	0.00
22/01/2026	AL37 On 06-August-26			Index Future	1312.51	1311.4700	1312.5140	1311.4700	0.00
22/01/2026	AL37 On 05-November-26			Index Future	1335.37	1334.3020	1335.3670	1334.3020	0.00
22/01/2026	AL37 On 04-February-27			Index Future	1358.14	1357.0550	1358.1430	1357.0550	0.00
22/01/2026	AL7T On 05-February-26			Index Future	1634.34	1626.1180	1634.3420	1626.1180	0.00
22/01/2026	AL7T On 07-May-26			Index Future	1663.06	1654.6900	1663.0600	1654.6900	0.00
22/01/2026	AL7T On 06-August-26			Index Future	1692.53	1684.0120	1692.5310	1684.0120	0.00
22/01/2026	AL7T On 05-November-26			Index Future	1722.00	1713.3300	1722.0010	1713.3300	0.00
22/01/2026	AL7T On 04-February-27			Index Future	1751.37	1742.5470	1751.3710	1742.5470	0.00
22/01/2026	ALBI On 05-February-26			Index Future	1378.15	1371.9740	1378.1490	1371.9740	66.00
22/01/2026	ALBI On 07-May-26			Index Future	1402.37	1396.0810	1402.3650	1396.0810	13.00
22/01/2026	ALBI On 06-August-26			Index Future	1427.22	1420.8200	1427.2170	1420.8200	0.00
22/01/2026	ALBI On 05-November-26			Index Future	1452.07	1445.5550	1452.0660	1445.5550	0.00
22/01/2026	ALBI On 04-February-27			Index Future	1476.83	1470.2060	1476.8330	1470.2060	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/01/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
22/01/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/01/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	ES33 On 05-February-26			Bond Future	8.75	95.7950	96.2191	95.7950	0.00
22/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	13024	13	13	13	0.00
22/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
22/01/2026	ES33 On 07-May-26			Bond Future	8.82	93.7093	94.1411	93.7093	0.00
22/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13261	13	13	13	0.00
22/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
22/01/2026	ES33 On 06-August-26			Bond Future	8.89	95.4103	95.8501	95.4103	0.00
22/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13981	14	14	14	0.00
22/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
22/01/2026	ES33 On 05-November-26			Bond Future	8.97	93.2825	93.7301	93.2825	0.00
22/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8402	8	8	8	0.00
22/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
22/01/2026	ES33 On 04-February-27			Bond Future	9.07	94.8908	95.3464	94.8908	0.00
22/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2850	2	3	2	0.00
22/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
22/01/2026	ES42 On 05-February-26			Bond Future	9.40	94.4555	95.1232	94.4555	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	16523	16	17	16	0.00
22/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
22/01/2026	ES42 On 07-May-26			Bond Future	9.46	91.8744	92.5541	91.8744	0.00
22/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17913	17	18	17	0.00
22/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
22/01/2026	ES42 On 06-August-26			Bond Future	9.53	93.5419	94.2341	93.5419	0.00
22/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19760	19	20	19	0.00
22/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
22/01/2026	ES42 On 05-November-26			Bond Future	9.60	90.9094	91.6137	90.9094	0.00
22/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13649	13	14	13	0.00
22/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
22/01/2026	ES42 On 04-February-27			Bond Future	9.68	92.4751	93.1920	92.4751	0.00
22/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4332	4	4	4	0.00
22/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
22/01/2026	GOVI On 05-February-26			GOVI	1352.63	1346.6550	1352.6300	1346.6550	24.00
22/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2026300	197	203	197	0.00
22/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
22/01/2026	GOVI On 07-May-26			GOVI	1376.40	1370.3170	1376.3970	1370.3170	618.00
22/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1993970	193	199	193	0.00
22/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
22/01/2026	GOVI On 06-August-26			GOVI	1400.79	1394.5990	1400.7890	1394.5990	0.00
22/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2117890	206	212	206	0.00
22/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
22/01/2026	GOVI On 05-November-26			GOVI	1425.18	1418.8780	1425.1780	1418.8780	0.00
22/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1481780	142	148	142	0.00
22/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
22/01/2026	GOVI On 04-February-27			GOVI	1449.49	1443.0740	1449.4860	1443.0740	0.00
22/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	804860	74	80	74	0.00
22/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
22/01/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/01/2026	I258 On 05-February-26			Bond Future	125.40	125.4040	125.3981	125.4040	0.00
22/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	13748	14	14	14	0.00
22/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	I258 On 07-May-26			Bond Future	127.63	127.6385	127.6326	127.6385	0.00
22/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	13903	14	14	14	0.00
22/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	1	0	0	0	0.00
22/01/2026	I258 On 06-August-26			Bond Future	127.11	127.1140	127.1080	127.1140	0.00
22/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	14183	14	14	14	0.00
22/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	25	0	0	0	0.00
22/01/2026	I258 On 05-November-26			Bond Future	129.32	129.3303	129.3245	129.3303	0.00
22/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	14462	14	14	14	0.00
22/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	88	0	0	0	0.00
22/01/2026	I258 On 04-February-27			Bond Future	128.68	128.6822	128.6759	128.6822	0.00
22/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	10397	10	10	10	0.00
22/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	621	1	1	1	0.00
22/01/2026	IGOV On 05-February-26			Index Future	427.85	426.8370	427.8450	426.8370	227.00
22/01/2026	IGOV On 07-May-26			Index Future	435.47	434.4430	435.4690	434.4430	23.00
22/01/2026	IGOV On 06-August-26			Index Future	443.29	442.2450	443.2900	442.2450	0.00
22/01/2026	IGOV On 05-November-26			Index Future	451.11	450.0470	451.1110	450.0470	0.00
22/01/2026	IGOV On 04-February-27			Index Future	458.91	457.8220	458.9060	457.8220	0.00
22/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/01/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
22/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
22/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
22/01/2026	R033 On 05-February-26			Bond Future	7.94	114.5653	114.6837	114.5653	4,359.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13474	13	13	13	0.00
22/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R033 On 07-May-26			Bond Future	7.98	111.5367	111.6573	111.5367	9,452.00
22/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12415	12	12	12	0.00
22/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	46	0	0	0	0.00
22/01/2026	R033 On 06-August-26			Bond Future	8.02	113.5343	113.6571	113.5343	0.00
22/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	11527	11	12	11	0.00
22/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	324	0	0	0	0.00
22/01/2026	R033 On 05-November-26			Bond Future	8.07	110.4480	110.5732	110.4480	0.00
22/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7361	7	7	7	0.00
22/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	1064	1	1	1	0.00
22/01/2026	R033 On 04-February-27			Bond Future	8.14	112.3268	112.4545	112.3268	0.00
22/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	4839	5	5	5	0.00
22/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2316	2	2	2	0.00
22/01/2026	R035 On 05-February-26			Bond Future	8.25	107.4443	107.9335	107.4443	21,746.00
22/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	14839	14	15	14	0.00
22/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	6212	6	6	6	0.00
22/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	12970	12	13	12	2,000.00
22/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15625	15	16	15	2,000.00
22/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	22993	23	23	23	0.00
22/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	11492	11	11	11	250.00
22/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	14204	14	14	14	0.00
22/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	15936	15	16	15	0.00
22/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	16811	16	17	16	0.00
22/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1393	1	1	1	0.00
22/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	3794	3	4	3	0.00
22/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	2508	2	3	2	350.00
22/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	8497	8	8	8	0.00
22/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	5554	5	6	5	0.00
22/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	0	0	0	0	350.00
22/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	17	0	0	0	0.00
22/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
22/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	98	0	0	0	16,000.00
22/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
22/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
22/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0	0	0	0	16,000.00
22/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	2	0	0	0	0.00
22/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R035 On 07-May-26			Bond Future	8.29	104.8321	105.3300	104.8321	93,193.00
22/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14672	14	15	14	0.00
22/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	10982	10	11	10	0.00
22/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	8247	8	8	8	200.00
22/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	13895	13	14	13	0.00
22/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	11251	11	11	11	0.00
22/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	8137	8	8	8	250.00
22/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	8523	8	9	8	350.00
22/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	13530	13	14	13	0.00
22/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	10874	10	11	10	0.00
22/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13634	13	14	13	0.00
22/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3522	3	4	3	1,000.00
22/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5710	5	6	5	0.00
22/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1286	1	1	1	1,000.00
22/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	443	1	0	1	0.00
22/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	184	0	0	0	1,000.00
22/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1299	2	1	2	0.00
22/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	5	0	0	0	200.00
22/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	26	0	0	0	250.00
22/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	71	0	0	0	0.00
22/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	5	0	0	0	250.00
22/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	23	0	0	0	350.00
22/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	62	0	0	0	0.00
22/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	4	0	0	0	350.00
22/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	25	0	0	0	200.00
22/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	68	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	2	0	0	0	0.00
22/01/2026	R035 On 06-August-26			Bond Future	8.34	106.7098	107.2167	106.7098	56.00
22/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	15157	15	15	15	0.00
22/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	8344	8	8	8	0.00
22/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	10934	10	11	10	0.00
22/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5785	5	6	5	250.00
22/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	5334	5	5	5	200.00
22/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	10469	10	10	10	0.00
22/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	7878	7	8	7	0.00
22/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1656	1	2	1	1,000.00
22/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3702	3	4	3	1,000.00
22/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6645	6	7	6	0.00
22/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	8292	8	8	8	0.00
22/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5735	5	6	5	0.00
22/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3339	3	3	3	350.00
22/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	535	1	1	1	350.00
22/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1074	1	1	1	0.00
22/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	267	0	0	0	350.00
22/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	416	0	0	0	1,000.00
22/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	959	1	1	1	0.00
22/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1943	2	2	2	0.00
22/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	298	0	0	0	200.00
22/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	596	1	1	1	0.00
22/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	154	0	0	0	200.00
22/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	138	0	0	0	250.00
22/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	264	0	0	0	250.00
22/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	528	1	1	1	0.00
22/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	21	0	0	0	0.00
22/01/2026	R035 On 05-November-26			Bond Future	8.39	104.0472	104.5631	104.0472	0.00
22/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	9561	9	10	9	0.00
22/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	8419	8	8	8	0.00
22/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	5974	6	6	6	0.00
22/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3678	3	4	3	200.00
22/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	706	1	1	1	200.00
22/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1268	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	398	0	0	0	200.00
22/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	306	0	0	0	0.00
22/01/2026	R035 On 04-February-27			Bond Future	8.46	105.8182	106.3432	105.8182	0.00
22/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4563	4	5	4	0.00
22/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1364	2	1	2	0.00
22/01/2026	R038 On 05-February-26			Bond Future	8.74	118.9498	119.6932	118.9498	3,471.00
22/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	19408	19	19	19	0.00
22/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R038 On 07-May-26			Bond Future	8.80	115.5572	116.3137	115.5572	3,115.00
22/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	18468	18	18	18	0.00
22/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	4	0	0	0	0.00
22/01/2026	R038 On 06-August-26			Bond Future	8.86	117.6267	118.3970	117.6267	0.00
22/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	20066	19	20	19	0.00
22/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	26	0	0	0	0.00
22/01/2026	R038 On 05-November-26			Bond Future	8.93	114.1699	114.9536	114.1699	0.00
22/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	13071	12	13	12	0.00
22/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	323	0	0	0	0.00
22/01/2026	R038 On 04-February-27			Bond Future	9.00	116.1117	116.9092	116.1117	0.00
22/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	6161	6	6	6	0.00
22/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1777	2	2	2	0.00
22/01/2026	R053 On 05-February-26			Bond Future	9.00	129.6272	130.6803	129.6272	9,707.00
22/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	25347	24	25	24	0.00
22/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R053 On 07-May-26			Bond Future	9.05	126.0452	127.1169	126.0452	73,936.00
22/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	26349	25	26	25	0.00
22/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	7	0	0	0	0.00
22/01/2026	R053 On 06-August-26			Bond Future	9.10	128.3027	129.3936	128.3027	0.00
22/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	30312	29	30	29	0.00
22/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	29	0	0	0	0.00
22/01/2026	R053 On 05-November-26			Bond Future	9.15	124.6514	125.7615	124.6514	0.00
22/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	21521	20	22	20	0.00
22/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	535	1	1	1	0.00
22/01/2026	R053 On 04-February-27			Bond Future	9.21	126.7716	127.9010	126.7716	0.00
22/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	10977	10	11	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2349	3	2	3	0.00
22/01/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
22/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	31	0	0	0	0.00
22/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	31	0	0	0	0.00
22/01/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
22/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	85	0	0	0	0.00
22/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	85	0	0	0	0.00
22/01/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
22/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	79	0	0	0	0.00
22/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	79	0	0	0	0.00
22/01/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
22/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	47	0	0	0	0.00
22/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	47	0	0	0	0.00
22/01/2026	R202 On 05-February-26			Bond Future	291.51	291.3282	291.5118	291.3282	378.00
22/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	13692	14	14	14	0.00
22/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R202 On 07-May-26			Bond Future	296.71	296.5193	296.7062	296.5193	772.00
22/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	19156	19	19	19	0.00
22/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R202 On 06-August-26			Bond Future	296.70	296.5070	296.6974	296.5070	253.00
22/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	17837	18	18	18	0.00
22/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R202 On 05-November-26			Bond Future	301.87	301.6779	301.8723	301.6779	0.00
22/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	21412	21	21	21	0.00
22/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R202 On 04-February-27			Bond Future	301.61	301.4144	301.6119	301.4144	0.00
22/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	6882	7	7	7	0.00
22/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R209 On 05-February-26			Bond Future	8.45	87.0145	87.5042	87.0145	30,492.00
22/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	13492	13	13	13	0.00
22/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R209 On 07-May-26			Bond Future	8.49	85.3931	85.8914	85.3931	15,463.00
22/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	13724	13	14	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	2	0	0	0	0.00
22/01/2026	R209 On 06-August-26			Bond Future	8.54	86.9225	87.4298	86.9225	3,673.00
22/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	14781	14	15	14	0.00
22/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	17	0	0	0	0.00
22/01/2026	R209 On 05-November-26			Bond Future	8.60	85.2684	85.7846	85.2684	0.00
22/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	9481	9	9	9	0.00
22/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	284	0	0	0	0.00
22/01/2026	R209 On 04-February-27			Bond Future	8.66	86.7195	87.2449	86.7195	0.00
22/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4629	4	5	4	0.00
22/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1239	1	1	1	0.00
22/01/2026	R210 On 05-February-26			Bond Future	258.11	257.9654	258.1136	257.9654	424.00
22/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	5014	5	5	5	0.00
22/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R210 On 07-May-26			Bond Future	259.25	259.0971	259.2479	259.0971	918.00
22/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3848	4	4	4	0.00
22/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R210 On 06-August-26			Bond Future	263.95	263.8005	263.9544	263.8005	0.00
22/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4114	4	4	4	0.00
22/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R210 On 05-November-26			Bond Future	265.04	264.8874	265.0440	264.8874	0.00
22/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11714	12	12	12	0.00
22/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R210 On 04-February-27			Bond Future	269.62	269.4603	269.6204	269.4603	0.00
22/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3590	3	4	3	0.00
22/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R213 On 05-February-26			Bond Future	7.58	100.6851	100.7484	100.6851	13,597.00
22/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8878	9	9	9	0.00
22/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R213 On 07-May-26			Bond Future	7.61	98.9049	98.9693	98.9049	68,794.00
22/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8129	8	8	8	0.00
22/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	5	0	0	0	0.00
22/01/2026	R213 On 06-August-26			Bond Future	7.63	100.6764	100.7420	100.6764	0.00
22/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7373	7	7	7	0.00
22/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	47	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	R213 On 05-November-26			Bond Future	7.67	98.8606	98.9276	98.8606	0.00
22/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4072	4	4	4	0.00
22/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	334	0	0	0	0.00
22/01/2026	R213 On 04-February-27			Bond Future	7.73	100.5439	100.6123	100.5439	0.00
22/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2255	2	2	2	0.00
22/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	900	1	1	1	0.00
22/01/2026	R214 On 05-February-26			Bond Future	8.99	81.9744	82.5703	81.9744	9,749.00
22/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	13795	13	14	13	0.00
22/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R214 On 07-May-26			Bond Future	9.05	80.1189	80.7253	80.1189	35,148.00
22/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	14787	14	15	14	0.00
22/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	5	0	0	0	0.00
22/01/2026	R214 On 06-August-26			Bond Future	9.10	81.5539	82.1713	81.5539	0.00
22/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	16572	16	17	16	0.00
22/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	26	0	0	0	0.00
22/01/2026	R214 On 05-November-26			Bond Future	9.16	79.6624	80.2906	79.6624	0.00
22/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	11301	11	11	11	0.00
22/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	362	0	0	0	0.00
22/01/2026	R214 On 04-February-27			Bond Future	9.23	81.0184	81.6576	81.0184	0.00
22/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	5751	5	6	5	0.00
22/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1485	2	1	2	0.00
22/01/2026	R248 On 05-February-26			Bond Future	9.14	99.5346	100.2708	99.5346	45,908.00
22/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	17963	17	18	17	0.00
22/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	7387	7	7	7	0.00
22/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	11113	10	11	10	0.00
22/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	3245	3	3	3	0.00
22/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	4506	4	5	4	12,500.00
22/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	48	0	0	0	1,940.00
22/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	2420	2	2	2	1,940.00
22/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	6577	6	7	6	0.00
22/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	0	0	0	0	1,940.00
22/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	77	0	0	0	0.00
22/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	2270	3	2	3	0.00
22/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	7	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	30	0	0	0	0.00
22/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R248 On 07-May-26			Bond Future	9.19	96.8468	97.5961	96.8468	263,730.00
22/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	19124	18	19	18	0.00
22/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	8	0	0	0	0.00
22/01/2026	R248 On 06-August-26			Bond Future	9.24	98.5815	99.3442	98.5815	0.00
22/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	22520	22	23	22	0.00
22/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	25	0	0	0	0.00
22/01/2026	R248 On 05-November-26			Bond Future	9.30	95.8424	96.6184	95.8424	0.00
22/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	15842	15	16	15	0.00
22/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	448	1	0	1	0.00
22/01/2026	R248 On 04-February-27			Bond Future	9.37	97.4734	98.2630	97.4734	0.00
22/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	7894	7	8	7	0.00
22/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1771	2	2	2	0.00
22/01/2026	R2R9 On 05-February-26			Bond Future	8.87	110.4853	111.2588	110.4853	0.00
22/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	98268	97	98	97	0.00
22/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R2R9 On 07-May-26			Bond Future	8.93	107.4490	108.2361	107.4490	0.00
22/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	97386	97	97	97	0.00
22/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R2R9 On 06-August-26			Bond Future	8.99	109.3733	110.1747	109.3733	0.00
22/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	97055	96	97	96	0.00
22/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R2R9 On 05-November-26			Bond Future	9.06	106.2784	107.0938	106.2784	0.00
22/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96124	95	96	95	0.00
22/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R2R9 On 04-February-27			Bond Future	9.14	108.0861	108.9158	108.0861	0.00
22/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6607	6	7	6	0.00
22/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1144	1	1	1	0.00
22/01/2026	R4R2 On 05-February-26			Bond Future	9.09	111.5018	112.3547	111.5018	1,932.00
22/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	99079	98	99	98	0.00
22/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	R4R2 On 07-May-26			Bond Future	9.15	108.3574	109.2253	108.3574	1,994.00
22/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	98136	97	98	97	0.00
22/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R4R2 On 06-August-26			Bond Future	9.21	110.2980	111.1817	110.2980	0.00
22/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97764	97	98	97	0.00
22/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R4R2 On 05-November-26			Bond Future	9.28	107.0930	107.9920	107.0930	0.00
22/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96769	96	97	96	0.00
22/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
22/01/2026	R4R2 On 04-February-27			Bond Future	9.35	108.9144	109.8292	108.9144	0.00
22/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7454	7	7	7	0.00
22/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1233	1	1	1	0.00
22/01/2026	RR87 On 05-February-26			Bond Future	6.87	105.3061	105.3133	105.3061	0.00
22/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	45	0	0	0	0.00
22/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	17	0	0	0	0.00
22/01/2026	RR87 On 07-May-26			Bond Future	6.76	103.0442	103.0522	103.0442	0.00
22/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	89	0	0	0	0.00
22/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	62	0	0	0	0.00
22/01/2026	RR87 On 06-August-26			Bond Future	6.46	101.1458	101.1544	101.1458	0.00
22/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	87	0	0	0	0.00
22/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	62	0	0	0	0.00
22/01/2026	RR87 On 05-November-26			Bond Future	5.24	102.8854	102.8944	102.8854	0.00
22/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	27	0	0	0	0.00
22/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	24	0	0	0	0.00
22/01/2026	RR88 On 05-February-26			Bond Future	6.88	108.5861	108.6029	108.5861	0.00
22/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	98	0	0	0	0.00
22/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	76	0	0	0	0.00
22/01/2026	RR88 On 07-May-26			Bond Future	6.84	106.3557	106.3736	106.3557	0.00
22/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	225	0	0	0	0.00
22/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	225	0	0	0	0.00
22/01/2026	RR88 On 06-August-26			Bond Future	6.77	105.3487	105.3659	105.3487	0.00
22/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	315	0	0	0	0.00
22/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	295	0	0	0	0.00
22/01/2026	RR88 On 05-November-26			Bond Future	6.71	106.5812	106.5999	106.5812	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	318	0	0	0	0.00
22/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	315	0	0	0	0.00
22/01/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/01/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00