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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/01/2026 TO: 23/01/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	2029 On 05-February-26			Bond Future	144.89	144.5684	144.8867	144.5684	1,760.00
23/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4777	4	5	4	0.00
23/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2029 On 07-May-26			Bond Future	146.01	145.6899	146.0111	145.6899	3,125.00
23/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4191	4	4	4	0.00
23/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2029 On 06-August-26			Bond Future	148.66	148.3348	148.6559	148.3348	0.00
23/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4556	4	5	4	0.00
23/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2029 On 05-November-26			Bond Future	149.77	149.4469	149.7686	149.4469	0.00
23/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2209	2	2	2	0.00
23/01/2026	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
23/01/2026	2029 On 04-February-27			Bond Future	152.35	152.0278	152.3493	152.0278	0.00
23/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2629	2	3	2	0.00
23/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2030 On 05-February-26			Bond Future	7.26	102.5489	102.7226	102.5489	90,301.00
23/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7344	7	7	7	0.00
23/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2030 On 07-May-26			Bond Future	7.28	104.3508	104.5256	104.3508	108,166.00
23/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6602	6	7	6	0.00
23/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1606	1	2	1	1,000.00
23/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	2190	2	2	2	0.00
23/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	479	0	0	0	1,000.00
23/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	217	0	0	0	0.00
23/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	131	0	0	0	1,000.00
23/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	707	1	1	1	0.00
23/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	3	0	0	0	0.00
23/01/2026	2030 On 06-August-26			Bond Future	7.29	102.2106	102.3843	102.2106	48,380.00
23/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5732	6	6	6	0.00
23/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	691	1	1	1	1,000.00
23/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1712	2	2	2	1,000.00
23/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2577	2	3	2	0.00
23/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	270	0	0	0	1,000.00
23/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	452	0	0	0	0.00
23/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	949	1	1	1	0.00
23/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	51	0	0	0	0.00
23/01/2026	2030 On 05-November-26			Bond Future	7.31	103.9689	104.1422	103.9689	0.00
23/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3276	3	3	3	0.00
23/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	249	0	0	0	0.00
23/01/2026	2030 On 04-February-27			Bond Future	7.35	101.7328	101.9051	101.7328	0.00
23/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1870	2	2	2	0.00
23/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	630	1	1	1	0.00
23/01/2026	2031 On 05-February-26			Bond Future	112.59	112.3911	112.5859	112.3911	105.00
23/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	831	1	1	1	0.00
23/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	5	0	0	0	0.00
23/01/2026	2031 On 07-May-26			Bond Future	114.59	114.3938	114.5900	114.3938	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
23/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	925	1	1	1	0.00
23/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	175	0	0	0	0.00
23/01/2026	2031 On 06-August-26			Bond Future	114.25	114.0582	114.2530	114.0582	1,893.00
23/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	865	1	1	1	0.00
23/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	422	1	0	1	0.00
23/01/2026	2031 On 05-November-26			Bond Future	116.24	116.0471	116.2416	116.0471	0.00
23/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4754	5	5	5	0.00
23/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
23/01/2026	2031 On 04-February-27			Bond Future	115.80	115.6047	115.7977	115.6047	0.00
23/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	623	1	1	1	0.00
23/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	1005	1	1	1	0.00
23/01/2026	2032 On 05-February-26			Bond Future	7.74	105.1550	105.4756	105.1550	28,985.00
23/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	11045	11	11	11	0.00
23/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2032 On 07-May-26			Bond Future	7.77	102.8442	103.1685	102.8442	144,860.00
23/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10468	10	10	10	0.00
23/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	3	0	0	0	0.00
23/01/2026	2032 On 06-August-26			Bond Future	7.80	104.6863	105.0121	104.6863	0.00
23/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9930	10	10	10	0.00
23/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	35	0	0	0	0.00
23/01/2026	2032 On 05-November-26			Bond Future	7.85	102.3300	102.6581	102.3300	0.00
23/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5852	6	6	6	0.00
23/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	304	0	0	0	0.00
23/01/2026	2032 On 04-February-27			Bond Future	7.91	104.0715	104.4013	104.0715	0.00
23/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3292	3	3	3	0.00
23/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	924	1	1	1	0.00
23/01/2026	2033 On 05-February-26			Bond Future	142.36	141.6814	142.3587	141.6814	2,363.00
23/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9479	9	9	9	0.00
23/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2033 On 07-May-26			Bond Future	143.34	142.6490	143.3357	142.6490	9,432.00
23/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8176	7	8	7	0.00
23/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2033 On 06-August-26			Bond Future	145.93	145.2388	145.9321	145.2388	0.00
23/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	11682	11	12	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
23/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2033 On 05-November-26			Bond Future	146.89	146.1944	146.8949	146.1944	0.00
23/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	9635	9	10	9	0.00
23/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2033 On 04-February-27			Bond Future	149.43	148.7193	149.4263	148.7193	0.00
23/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	6716	6	7	6	0.00
23/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2037 On 05-February-26			Bond Future	8.52	99.4361	100.0724	99.4361	59,412.00
23/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	16659	16	17	16	0.00
23/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	22251	22	22	22	0.00
23/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	14991	14	15	14	1,970.00
23/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	20172	20	20	20	0.00
23/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	17530	17	18	17	0.00
23/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	13565	13	14	13	0.00
23/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	24494	24	24	24	0.00
23/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	17746	17	18	17	1,030.00
23/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	10311	10	10	10	0.00
23/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	7523	7	8	7	0.00
23/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0	0	0	0	11,500.00
23/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
23/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
23/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
23/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2037 On 07-May-26			Bond Future	8.58	101.1834	101.8289	101.1834	144,596.00
23/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	16749	16	17	16	0.00
23/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	22281	22	22	22	0.00
23/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	14731	14	15	14	142.00
23/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	3368	3	3	3	1,500.00
23/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	6220	6	6	6	1,500.00

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23/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	9626	9	10	9	0.00
23/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	50	0	0	0	1,500.00
23/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	167	0	0	0	0.00
23/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	494	1	0	1	0.00
23/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
23/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	6	0	0	0	0.00
23/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	2	0	0	0	0.00
23/01/2026	2037 On 06-August-26			Bond Future	8.63	98.7359	99.3889	98.7359	2,539.00
23/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	18215	18	18	18	0.00
23/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	16091	15	16	15	0.00
23/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	12895	12	13	12	0.00
23/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	9116	9	9	9	2,541.00
23/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	121	0	0	0	2,541.00
23/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	280	0	0	0	0.00
23/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	34	0	0	0	2,541.00
23/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	13	0	0	0	0.00
23/01/2026	2037 On 05-November-26			Bond Future	8.69	100.4342	101.0951	100.4342	0.00
23/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	12104	12	12	12	0.00
23/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	13201	13	13	13	0.00
23/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	10026	9	10	9	0.00
23/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	5966	5	6	5	4,490.00
23/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	448	1	0	1	4,490.00
23/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	999	1	1	1	0.00
23/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	240	0	0	0	4,490.00
23/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	307	0	0	0	0.00
23/01/2026	2037 On 04-February-27			Bond Future	8.75	97.8872	98.5556	97.8872	0.00
23/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	6127	5	6	5	0.00
23/01/2026	2037 On 04-February-27	9.81	Call	Bond Future	7607	7	8	7	0.00
23/01/2026	2037 On 04-February-27	9.31	Call	Bond Future	5174	5	5	5	0.00
23/01/2026	2037 On 04-February-27	8.44	Call	Bond Future	1728	1	2	1	4,490.00
23/01/2026	2037 On 04-February-27	9.31	Put	Bond Future	1635	2	2	2	4,490.00
23/01/2026	2037 On 04-February-27	8.44	Put	Bond Future	3779	4	4	4	0.00
23/01/2026	2037 On 04-February-27	9.81	Put	Bond Future	1042	1	1	1	4,490.00
23/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1362	1	1	1	0.00

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23/01/2026	2038 On 05-February-26			Bond Future	155.13	154.8257	155.1326	154.8257	1,637.00
23/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	11933	12	12	12	0.00
23/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2038 On 07-May-26			Bond Future	157.89	157.5847	157.8940	157.5847	2,575.00
23/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	13364	13	13	13	0.00
23/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2038 On 06-August-26			Bond Future	158.56	158.2553	158.5637	158.2553	0.00
23/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	13844	14	14	14	0.00
23/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2038 On 05-November-26			Bond Future	161.32	161.0156	161.3241	161.0156	0.00
23/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	15014	15	15	15	0.00
23/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2038 On 04-February-27			Bond Future	161.88	161.5756	161.8829	161.5756	0.00
23/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	8053	8	8	8	0.00
23/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2040 On 05-February-26			Bond Future	8.88	100.4870	101.1681	100.4870	70,559.00
23/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	18048	17	18	17	0.00
23/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	19989	19	20	19	475.00
23/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	27561	27	28	27	0.00
23/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	15974	15	16	15	0.00
23/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	10784	10	11	10	680.00
23/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	13436	13	13	13	0.00
23/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	2512	2	3	2	14,000.00
23/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	1456	1	1	1	13,500.00
23/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	4005	3	4	3	0.00
23/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	6944	6	7	6	14,000.00
23/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	10035	9	10	9	0.00
23/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0	0	0	0	14,000.00
23/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	4	0	0	0	13,500.00
23/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	139	0	0	0	0.00
23/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	32	0	0	0	0.00
23/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
23/01/2026	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
23/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
23/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2040 On 07-May-26			Bond Future	8.94	102.2527	102.9438	102.2527	19,259.00
23/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	18520	18	19	18	0.00
23/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	23323	23	23	23	0.00
23/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	20582	20	21	20	0.00
23/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	15226	15	15	15	0.00
23/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	21640	21	22	21	0.00
23/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	18811	18	19	18	0.00
23/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	12591	12	13	12	1,460.00
23/01/2026	2040 On 07-May-26	8.65	Call	Bond Future	581	0	1	0	27,500.00
23/01/2026	2040 On 07-May-26	8.65	Put	Bond Future	2905	3	3	3	0.00
23/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	2	0	0	0	1,460.00
23/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	43	0	0	0	0.00
23/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
23/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	1	0	0	0	0.00
23/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	17	0	0	0	0.00
23/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	3	0	0	0	0.00
23/01/2026	2040 On 06-August-26			Bond Future	9.00	99.5738	100.2731	99.5738	41,362.00
23/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	20853	20	21	20	0.00
23/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	14	0	0	0	0.00
23/01/2026	2040 On 05-November-26			Bond Future	9.06	101.2865	101.9945	101.2865	0.00
23/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	13998	13	14	13	0.00
23/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	15216	15	15	15	0.00
23/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	11693	11	12	11	0.00
23/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	7172	7	7	7	2,300.00
23/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	472	1	0	1	2,300.00
23/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1018	1	1	1	0.00
23/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	270	0	0	0	2,300.00
23/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	329	0	0	0	0.00
23/01/2026	2040 On 04-February-27			Bond Future	9.13	98.5035	99.2197	98.5035	0.00
23/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	7176	7	7	7	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
23/01/2026	2040 On 04-February-27	10.17	Call	Bond Future	8521	8	9	8	0.00
23/01/2026	2040 On 04-February-27	9.67	Call	Bond Future	5764	5	6	5	0.00
23/01/2026	2040 On 04-February-27	8.78	Call	Bond Future	1817	2	2	2	2,300.00
23/01/2026	2040 On 04-February-27	9.67	Put	Bond Future	1870	2	2	2	2,300.00
23/01/2026	2040 On 04-February-27	8.78	Put	Bond Future	4501	5	5	5	0.00
23/01/2026	2040 On 04-February-27	10.17	Put	Bond Future	1191	1	1	1	2,300.00
23/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1473	2	1	2	0.00
23/01/2026	2043 On 05-February-26			Bond Future	121.20	120.5792	121.2034	120.5792	0.00
23/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	11543	11	12	11	0.00
23/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2043 On 07-May-26			Bond Future	123.36	122.7280	123.3608	122.7280	0.00
23/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	11661	11	12	11	0.00
23/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2043 On 06-August-26			Bond Future	122.75	122.1142	122.7533	122.1142	0.00
23/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	11876	11	12	11	0.00
23/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	3	0	0	0	0.00
23/01/2026	2043 On 05-November-26			Bond Future	124.89	124.2435	124.8899	124.2435	0.00
23/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	12064	11	12	11	0.00
23/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	14	0	0	0	0.00
23/01/2026	2043 On 04-February-27			Bond Future	124.16	123.5072	124.1592	123.5072	0.00
23/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	6939	6	7	6	0.00
23/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	409	0	0	0	0.00
23/01/2026	2044 On 05-February-26			Bond Future	9.10	96.4093	97.1404	96.4093	49,411.00
23/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	17988	17	18	17	0.00
23/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	17613	17	18	17	0.00
23/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	17298	17	17	17	0.00
23/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	16019	15	16	15	0.00
23/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	13701	13	14	13	9,000.00
23/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	7770	7	8	7	9,000.00
23/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	7240	7	7	7	0.00
23/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
23/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	9,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
23/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2044 On 07-May-26			Bond Future	9.16	98.1033	98.8454	98.1033	92,742.00
23/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	18898	18	19	18	0.00
23/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	6998	6	7	6	0.00
23/01/2026	2044 On 07-May-26		Call	Bond Future	1647.48	1.3403	1.6475	1.3403	0.00
23/01/2026	2044 On 07-May-26		Put	Bond Future	2802.06	3.2370	2.8021	3.2370	0.00
23/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	286	0	0	0	15,000.00
23/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	5	0	0	0	0.00
23/01/2026	2044 On 06-August-26			Bond Future	9.22	95.4753	96.2267	95.4753	7,681.00
23/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	21915	21	22	21	0.00
23/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	18	0	0	0	0.00
23/01/2026	2044 On 05-November-26			Bond Future	9.28	97.1175	97.8786	97.1175	0.00
23/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	15296	15	15	15	0.00
23/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	390	0	0	0	0.00
23/01/2026	2044 On 04-February-27			Bond Future	9.35	94.3887	95.1591	94.3887	0.00
23/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	7945	7	8	7	0.00
23/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1555	2	2	2	0.00
23/01/2026	2046 On 05-February-26			Bond Future	138.30	138.0076	138.3050	138.0076	4,439.00
23/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	16655	16	17	16	0.00
23/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2046 On 07-May-26			Bond Future	138.48	138.1811	138.4811	138.1811	18,062.00
23/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	13531	13	14	13	0.00
23/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2046 On 06-August-26			Bond Future	140.99	140.6897	140.9894	140.6897	0.00
23/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	18609	18	19	18	0.00
23/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2046 On 05-November-26			Bond Future	141.13	140.8250	141.1252	140.8250	0.00
23/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	15645	15	16	15	0.00
23/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2046 On 04-February-27			Bond Future	143.56	143.2562	143.5561	143.2562	0.00
23/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	12466	12	12	12	0.00
23/01/2026	2046 On 04-February-27	131.09	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
23/01/2026	2050 On 05-February-26			Bond Future	139.75	138.5727	139.7455	138.5727	2,608.00
23/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	16925	16	17	16	0.00
23/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2050 On 07-May-26			Bond Future	142.23	141.0419	142.2329	141.0419	15,887.00
23/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	18163	17	18	17	0.00
23/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2050 On 06-August-26			Bond Future	142.37	141.1624	142.3691	141.1624	0.00
23/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	19099	18	19	18	0.00
23/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2050 On 05-November-26			Bond Future	144.85	143.6246	144.8475	143.6246	0.00
23/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	21008	20	21	20	0.00
23/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
23/01/2026	2050 On 04-February-27			Bond Future	144.87	143.6298	144.8680	143.6298	0.00
23/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	12478	11	12	11	0.00
23/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
23/01/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	AL37 On 05-February-26			Index Future	1270.46	1267.3900	1270.4630	1267.3900	0.00
23/01/2026	AL37 On 07-May-26			Index Future	1292.76	1289.6600	1292.7630	1289.6600	0.00
23/01/2026	AL37 On 06-August-26			Index Future	1315.62	1312.5140	1315.6190	1312.5140	0.00
23/01/2026	AL37 On 05-November-26			Index Future	1338.48	1335.3670	1338.4830	1335.3670	0.00
23/01/2026	AL37 On 04-February-27			Index Future	1361.26	1358.1430	1361.2610	1358.1430	0.00
23/01/2026	AL7T On 05-February-26			Index Future	1643.65	1634.3420	1643.6460	1634.3420	0.00
23/01/2026	AL7T On 07-May-26			Index Future	1672.50	1663.0600	1672.4960	1663.0600	0.00
23/01/2026	AL7T On 06-August-26			Index Future	1702.07	1692.5310	1702.0660	1692.5310	0.00
23/01/2026	AL7T On 05-November-26			Index Future	1731.65	1722.0010	1731.6460	1722.0010	0.00
23/01/2026	AL7T On 04-February-27			Index Future	1761.11	1751.3710	1761.1140	1751.3710	0.00
23/01/2026	ALBI On 05-February-26			Index Future	1385.50	1378.1490	1385.4970	1378.1490	66.00
23/01/2026	ALBI On 07-May-26			Index Future	1409.82	1402.3650	1409.8160	1402.3650	13.00
23/01/2026	ALBI On 06-August-26			Index Future	1434.74	1427.2170	1434.7420	1427.2170	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
23/01/2026	ALBI On 05-November-26			Index Future	1459.68	1452.0660	1459.6760	1452.0660	0.00
23/01/2026	ALBI On 04-February-27			Index Future	1484.52	1476.8330	1484.5160	1476.8330	0.00
23/01/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/01/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
23/01/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/01/2026	C303 On 28-February-33			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
23/01/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	ES33 On 05-February-26			Bond Future	8.66	96.2191	96.6974	96.2191	0.00
23/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	13502	13	14	13	0.00
23/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
23/01/2026	ES33 On 07-May-26			Bond Future	8.72	94.1411	94.6261	94.1411	0.00
23/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13746	13	14	13	0.00
23/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
23/01/2026	ES33 On 06-August-26			Bond Future	8.79	95.8501	96.3400	95.8501	0.00
23/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14471	14	14	14	0.00
23/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
23/01/2026	ES33 On 05-November-26			Bond Future	8.87	93.7301	94.2256	93.7301	0.00
23/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8897	8	9	8	0.00
23/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
23/01/2026	ES33 On 04-February-27			Bond Future	8.97	95.3464	95.8469	95.3464	0.00
23/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3350	3	3	3	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
23/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
23/01/2026	ES42 On 05-February-26			Bond Future	9.31	95.1232	95.7967	95.1232	0.00
23/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	17197	17	17	17	0.00
23/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
23/01/2026	ES42 On 07-May-26			Bond Future	9.37	92.5541	93.2379	92.5541	0.00
23/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	18596	18	19	18	0.00
23/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
23/01/2026	ES42 On 06-August-26			Bond Future	9.44	94.2341	94.9264	94.2341	0.00
23/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	20452	20	20	20	0.00
23/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
23/01/2026	ES42 On 05-November-26			Bond Future	9.50	91.6137	92.3151	91.6137	0.00
23/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14350	14	14	14	0.00
23/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
23/01/2026	ES42 On 04-February-27			Bond Future	9.58	93.1920	93.9019	93.1920	0.00
23/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5042	4	5	4	0.00
23/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
23/01/2026	GOVI On 05-February-26			GOVI	1359.76	1352.6300	1359.7610	1352.6300	24.00
23/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2097610	203	210	203	0.00
23/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
23/01/2026	GOVI On 07-May-26			GOVI	1383.63	1376.3970	1383.6280	1376.3970	618.00
23/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2066280	199	207	199	0.00
23/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
23/01/2026	GOVI On 06-August-26			GOVI	1408.09	1400.7890	1408.0920	1400.7890	0.00
23/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2190920	212	219	212	0.00
23/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
23/01/2026	GOVI On 05-November-26			GOVI	1432.56	1425.1780	1432.5620	1425.1780	0.00
23/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1555620	148	156	148	0.00
23/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
23/01/2026	GOVI On 04-February-27			GOVI	1456.94	1449.4860	1456.9410	1449.4860	0.00
23/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	879410	80	88	80	0.00
23/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
23/01/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
23/01/2026	I258 On 05-February-26			Bond Future	125.50	125.3981	125.4960	125.3981	0.00
23/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	13846	14	14	14	0.00
23/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
23/01/2026	I258 On 07-May-26			Bond Future	127.73	127.6326	127.7300	127.6326	0.00
23/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	14001	14	14	14	0.00
23/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	1	0	0	0	0.00
23/01/2026	I258 On 06-August-26			Bond Future	127.20	127.1080	127.2016	127.1080	0.00
23/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	14279	14	14	14	0.00
23/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	28	0	0	0	0.00
23/01/2026	I258 On 05-November-26			Bond Future	129.42	129.3245	129.4156	129.3245	0.00
23/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	14560	14	15	14	0.00
23/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	95	0	0	0	0.00
23/01/2026	I258 On 04-February-27			Bond Future	128.76	128.6759	128.7631	128.6759	0.00
23/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	10534	10	11	10	0.00
23/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	671	1	1	1	0.00
23/01/2026	IGOV On 05-February-26			Index Future	429.49	427.8450	429.4890	427.8450	227.00
23/01/2026	IGOV On 07-May-26			Index Future	437.13	435.4690	437.1340	435.4690	23.00
23/01/2026	IGOV On 06-August-26			Index Future	444.97	443.2900	444.9680	443.2900	0.00
23/01/2026	IGOV On 05-November-26			Index Future	452.80	451.1110	452.8030	451.1110	0.00
23/01/2026	IGOV On 04-February-27			Index Future	460.61	458.9060	460.6100	458.9060	0.00
23/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/01/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	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
23/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
23/01/2026	R033 On 05-February-26			Bond Future	7.87	114.6837	115.1201	114.6837	4,359.00
23/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13910	13	14	13	0.00
23/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R033 On 07-May-26			Bond Future	7.90	111.6573	112.0992	111.6573	9,452.00
23/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12849	12	13	12	0.00
23/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	38	0	0	0	0.00
23/01/2026	R033 On 06-August-26			Bond Future	7.94	113.6571	114.1024	113.6571	0.00
23/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	11942	12	12	12	0.00
23/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	294	0	0	0	0.00
23/01/2026	R033 On 05-November-26			Bond Future	7.99	110.5732	111.0225	110.5732	0.00
23/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7728	7	8	7	0.00
23/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	983	1	1	1	0.00
23/01/2026	R033 On 04-February-27			Bond Future	8.05	112.4545	112.9071	112.4545	0.00
23/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	5139	5	5	5	0.00
23/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2162	2	2	2	0.00
23/01/2026	R035 On 05-February-26			Bond Future	8.16	107.9335	108.5224	107.9335	21,846.00
23/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	15428	15	15	15	0.00
23/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	6801	6	7	6	0.00
23/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	13559	13	14	13	2,000.00
23/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	16213	16	16	16	2,000.00
23/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	23581	23	24	23	0.00
23/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	12081	11	12	11	250.00
23/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	14793	14	15	14	0.00
23/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	16525	16	17	16	0.00
23/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	17400	17	17	17	0.00
23/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1915	1	2	1	0.00
23/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	4382	4	4	4	0.00
23/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	3084	3	3	3	350.00
23/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	9086	8	9	8	0.00
23/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	6143	6	6	6	0.00
23/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	0	0	0	0	350.00
23/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	4	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
23/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	32	0	0	0	16,000.00
23/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
23/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
23/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
23/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0	0	0	0	16,000.00
23/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R035 On 07-May-26			Bond Future	8.20	105.3300	105.9272	105.3300	93,193.00
23/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	15268	15	15	15	0.00
23/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	11571	11	12	11	0.00
23/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	8824	8	9	8	200.00
23/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	14491	14	14	14	0.00
23/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	11841	11	12	11	0.00
23/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	8712	8	9	8	250.00
23/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	9102	9	9	9	350.00
23/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	14125	14	14	14	0.00
23/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	11463	11	11	11	0.00
23/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	14230	14	14	14	0.00
23/01/2026	R035 On 07-May-26	8.55	Call	Bond Future	2769	2	3	2	0.00
23/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	4003	4	4	4	1,000.00
23/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	6255	6	6	6	0.00
23/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1594	1	2	1	1,000.00
23/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	327	0	0	0	0.00
23/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	132	0	0	0	1,000.00
23/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1010	1	1	1	0.00
23/01/2026	R035 On 07-May-26	8.55	Put	Bond Future	562	1	1	1	16,000.00
23/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	3	0	0	0	200.00
23/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	18	0	0	0	250.00
23/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	50	0	0	0	0.00
23/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	4	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
23/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	16	0	0	0	350.00
23/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	43	0	0	0	0.00
23/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	3	0	0	0	350.00
23/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	17	0	0	0	200.00
23/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	48	0	0	0	0.00
23/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	1	0	0	0	0.00
23/01/2026	R035 On 06-August-26			Bond Future	8.24	107.2167	107.8202	107.2167	56.00
23/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	15756	15	16	15	0.00
23/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	8901	8	9	8	0.00
23/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	11514	11	12	11	0.00
23/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	6299	6	6	6	250.00
23/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	5836	5	6	5	200.00
23/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	11046	10	11	10	0.00
23/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	8429	8	8	8	0.00
23/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1967	2	2	2	1,000.00
23/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	4146	4	4	4	1,000.00
23/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	7177	7	7	7	0.00
23/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	8849	8	9	8	0.00
23/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	6247	6	6	6	0.00
23/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3767	3	4	3	350.00
23/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	444	1	0	1	350.00
23/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	897	1	1	1	0.00
23/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	221	0	0	0	350.00
23/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	344	0	0	0	1,000.00
23/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	800	1	1	1	0.00
23/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1652	2	2	2	0.00
23/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	246	0	0	0	200.00
23/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	495	1	0	1	0.00
23/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	127	0	0	0	200.00
23/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	114	0	0	0	250.00
23/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	218	0	0	0	250.00
23/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	438	1	0	1	0.00
23/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	16	0	0	0	0.00
23/01/2026	R035 On 05-November-26			Bond Future	8.29	104.5631	105.1736	104.5631	0.00
23/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	10124	10	10	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
23/01/2026	R035 On	05-November-26	9.80	Call	Bond Future	8968	8	9	8	0.00
23/01/2026	R035 On	05-November-26	9.30	Call	Bond Future	6477	6	6	6	0.00
23/01/2026	R035 On	05-November-26	8.80	Call	Bond Future	4101	4	4	4	200.00
23/01/2026	R035 On	05-November-26	9.30	Put	Bond Future	598	1	1	1	200.00
23/01/2026	R035 On	05-November-26	8.80	Put	Bond Future	1081	1	1	1	0.00
23/01/2026	R035 On	05-November-26	9.80	Put	Bond Future	336	0	0	0	200.00
23/01/2026	R035 On	05-November-26	10.03	Put	Bond Future	259	0	0	0	0.00
23/01/2026	R035 On	04-February-27			Bond Future	8.36	106.3432	106.9601	106.3432	0.00
23/01/2026	R035 On	04-February-27	9.02	Call	Bond Future	4995	5	5	5	0.00
23/01/2026	R035 On	04-February-27	9.02	Put	Bond Future	1179	1	1	1	0.00
23/01/2026	R038 On	05-February-26			Bond Future	8.65	119.6932	120.4833	119.6932	3,471.00
23/01/2026	R038 On	05-February-26	11.44	Call	Bond Future	20198	19	20	19	0.00
23/01/2026	R038 On	05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R038 On	07-May-26			Bond Future	8.70	116.3137	117.1154	116.3137	3,115.00
23/01/2026	R038 On	07-May-26	11.40	Call	Bond Future	19269	18	19	18	0.00
23/01/2026	R038 On	07-May-26	11.40	Put	Bond Future	2	0	0	0	0.00
23/01/2026	R038 On	06-August-26			Bond Future	8.76	118.3970	119.2083	118.3970	0.00
23/01/2026	R038 On	06-August-26	11.77	Call	Bond Future	20872	20	21	20	0.00
23/01/2026	R038 On	06-August-26	11.77	Put	Bond Future	20	0	0	0	0.00
23/01/2026	R038 On	05-November-26			Bond Future	8.82	114.9536	115.7750	114.9536	0.00
23/01/2026	R038 On	05-November-26	10.72	Call	Bond Future	13837	13	14	13	0.00
23/01/2026	R038 On	05-November-26	10.72	Put	Bond Future	268	0	0	0	0.00
23/01/2026	R038 On	04-February-27			Bond Future	8.89	116.9092	117.7401	116.9092	0.00
23/01/2026	R038 On	04-February-27	9.60	Call	Bond Future	6782	6	7	6	0.00
23/01/2026	R038 On	04-February-27	9.60	Put	Bond Future	1567	2	2	2	0.00
23/01/2026	R053 On	05-February-26			Bond Future	8.91	130.6803	131.8093	130.6803	9,707.00
23/01/2026	R053 On	05-February-26	11.49	Call	Bond Future	26476	25	26	25	0.00
23/01/2026	R053 On	05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R053 On	07-May-26			Bond Future	8.96	127.1169	128.2632	127.1169	73,936.00
23/01/2026	R053 On	07-May-26	11.69	Call	Bond Future	27493	26	27	26	0.00
23/01/2026	R053 On	07-May-26	11.69	Put	Bond Future	5	0	0	0	0.00
23/01/2026	R053 On	06-August-26			Bond Future	9.00	129.3936	130.5552	129.3936	0.00
23/01/2026	R053 On	06-August-26	12.28	Call	Bond Future	31467	30	31	30	0.00
23/01/2026	R053 On	06-August-26	12.28	Put	Bond Future	23	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
23/01/2026	R053 On 05-November-26			Bond Future	9.05	125.7615	126.9390	125.7615	0.00
23/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	22625	22	23	22	0.00
23/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	462	1	0	1	0.00
23/01/2026	R053 On 04-February-27			Bond Future	9.11	127.9010	129.0937	127.9010	0.00
23/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	11932	11	12	11	0.00
23/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2111	2	2	2	0.00
23/01/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
23/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	30	0	0	0	0.00
23/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	30	0	0	0	0.00
23/01/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
23/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	84	0	0	0	0.00
23/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	84	0	0	0	0.00
23/01/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
23/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	79	0	0	0	0.00
23/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	79	0	0	0	0.00
23/01/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
23/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	47	0	0	0	0.00
23/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	47	0	0	0	0.00
23/01/2026	R202 On 05-February-26			Bond Future	293.07	291.5118	293.0718	291.5118	378.00
23/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	15252	14	15	14	0.00
23/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R202 On 07-May-26			Bond Future	298.29	296.7062	298.2888	296.7062	772.00
23/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	20739	19	21	19	0.00
23/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R202 On 06-August-26			Bond Future	298.30	296.6974	298.2960	296.6974	253.00
23/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	19436	18	19	18	0.00
23/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R202 On 05-November-26			Bond Future	303.49	301.8723	303.4893	301.8723	0.00
23/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	23029	21	23	21	0.00
23/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R202 On 04-February-27			Bond Future	303.24	301.6119	303.2444	301.6119	0.00
23/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	8514	7	9	7	0.00
23/01/2026	R202 On 04-February-27	294.73	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
23/01/2026	R209 On 05-February-26			Bond Future	8.36	87.5042	88.0578	87.5042	30,492.00
23/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	14046	13	14	13	0.00
23/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R209 On 07-May-26			Bond Future	8.40	85.8914	86.4531	85.8914	15,463.00
23/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	14285	14	14	14	0.00
23/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	2	0	0	0	0.00
23/01/2026	R209 On 06-August-26			Bond Future	8.45	87.4298	87.9979	87.4298	3,673.00
23/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	15345	15	15	15	0.00
23/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	13	0	0	0	0.00
23/01/2026	R209 On 05-November-26			Bond Future	8.50	85.7846	86.3597	85.7846	0.00
23/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	10056	9	10	9	0.00
23/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	284	0	0	0	0.00
23/01/2026	R209 On 04-February-27			Bond Future	8.56	87.2449	87.8265	87.2449	0.00
23/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	5052	5	5	5	0.00
23/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1080	1	1	1	0.00
23/01/2026	R210 On 05-February-26			Bond Future	258.21	258.1136	258.2058	258.1136	424.00
23/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	5106	5	5	5	0.00
23/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R210 On 07-May-26			Bond Future	259.34	259.2479	259.3370	259.2479	918.00
23/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3937	4	4	4	0.00
23/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R210 On 06-August-26			Bond Future	264.03	263.9544	264.0344	263.9544	0.00
23/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4194	4	4	4	0.00
23/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R210 On 05-November-26			Bond Future	265.12	265.0440	265.1165	265.0440	0.00
23/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11786	12	12	12	0.00
23/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R210 On 04-February-27			Bond Future	269.68	269.6204	269.6840	269.6204	0.00
23/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3654	4	4	4	0.00
23/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R213 On 05-February-26			Bond Future	7.51	100.7484	101.0164	100.7484	13,597.00
23/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	9146	9	9	9	0.00
23/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R213 On 07-May-26			Bond Future	7.54	98.9693	99.2402	98.9693	68,794.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8399	8	8	8	0.00
23/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	4	0	0	0	0.00
23/01/2026	R213 On 06-August-26			Bond Future	7.56	100.7420	101.0137	100.7420	0.00
23/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7637	7	8	7	0.00
23/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	40	0	0	0	0.00
23/01/2026	R213 On 05-November-26			Bond Future	7.60	98.9276	99.2008	98.9276	0.00
23/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4306	4	4	4	0.00
23/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	295	0	0	0	0.00
23/01/2026	R213 On 04-February-27			Bond Future	7.65	100.6123	100.8864	100.6123	0.00
23/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2435	2	2	2	0.00
23/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	806	1	1	1	0.00
23/01/2026	R214 On 05-February-26			Bond Future	8.91	82.5703	83.1713	82.5703	9,749.00
23/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	14396	14	14	14	0.00
23/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R214 On 07-May-26			Bond Future	8.96	80.7253	81.3354	80.7253	35,148.00
23/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	15396	15	15	15	0.00
23/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	4	0	0	0	0.00
23/01/2026	R214 On 06-August-26			Bond Future	9.01	82.1713	82.7889	82.1713	0.00
23/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	17184	17	17	17	0.00
23/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	21	0	0	0	0.00
23/01/2026	R214 On 05-November-26			Bond Future	9.07	80.2906	80.9163	80.2906	0.00
23/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	11875	11	12	11	0.00
23/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	310	0	0	0	0.00
23/01/2026	R214 On 04-February-27			Bond Future	9.13	81.6576	82.2909	81.6576	0.00
23/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	6234	6	6	6	0.00
23/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1335	1	1	1	0.00
23/01/2026	R248 On 05-February-26			Bond Future	9.05	100.2708	101.1077	100.2708	45,840.00
23/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	18800	18	19	18	0.00
23/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	8224	7	8	7	0.00
23/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	11950	11	12	11	0.00
23/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	4059	3	4	3	0.00
23/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	5337	5	5	5	12,500.00
23/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	135	0	0	0	1,940.00
23/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	3201	2	3	2	1,940.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	7414	7	7	7	0.00
23/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	0	0	0	0	1,940.00
23/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	21	0	0	0	0.00
23/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	1520	2	2	2	0.00
23/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	1	0	0	0	0.00
23/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	7	0	0	0	0.00
23/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R248 On 07-May-26			Bond Future	9.10	97.5961	98.4457	97.5961	263,730.00
23/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	19971	19	20	19	0.00
23/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	5	0	0	0	0.00
23/01/2026	R248 On 06-August-26			Bond Future	9.15	99.3442	100.2050	99.3442	0.00
23/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	23375	23	23	23	0.00
23/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	19	0	0	0	0.00
23/01/2026	R248 On 05-November-26			Bond Future	9.20	96.6184	97.4910	96.6184	0.00
23/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	16653	16	17	16	0.00
23/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	387	0	0	0	0.00
23/01/2026	R248 On 04-February-27			Bond Future	9.27	98.2630	99.1468	98.2630	0.00
23/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	8765	8	9	8	0.00
23/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1758	2	2	2	0.00
23/01/2026	R2R9 On 05-February-26			Bond Future	8.78	111.2588	112.0385	111.2588	0.00
23/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	99048	98	99	98	0.00
23/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R2R9 On 07-May-26			Bond Future	8.83	108.2361	109.0275	108.2361	0.00
23/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	98178	97	98	97	0.00
23/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R2R9 On 06-August-26			Bond Future	8.89	110.1747	110.9757	110.1747	0.00
23/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	97856	97	98	97	0.00
23/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R2R9 On 05-November-26			Bond Future	8.95	107.0938	107.9051	107.0938	0.00
23/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96935	96	97	96	0.00
23/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R2R9 On 04-February-27			Bond Future	9.03	108.9158	109.7368	108.9158	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
23/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7255	7	7	7	0.00
23/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	971	1	1	1	0.00
23/01/2026	R4R2 On 05-February-26			Bond Future	9.00	112.3547	113.1254	112.3547	1,932.00
23/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	99850	99	100	99	0.00
23/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R4R2 On 07-May-26			Bond Future	9.06	109.2253	110.0075	109.2253	1,994.00
23/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	98918	98	99	98	0.00
23/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R4R2 On 06-August-26			Bond Future	9.12	111.1817	111.9732	111.1817	0.00
23/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	98556	98	99	98	0.00
23/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R4R2 On 05-November-26			Bond Future	9.18	107.9920	108.7937	107.9920	0.00
23/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97571	97	98	97	0.00
23/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
23/01/2026	R4R2 On 04-February-27			Bond Future	9.26	109.8292	110.6403	109.8292	0.00
23/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8114	7	8	7	0.00
23/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1082	1	1	1	0.00
23/01/2026	RR87 On 05-February-26			Bond Future	6.87	105.3133	105.3120	105.3133	0.00
23/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	43	0	0	0	0.00
23/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	16	0	0	0	0.00
23/01/2026	RR87 On 07-May-26			Bond Future	6.77	103.0522	103.0489	103.0522	0.00
23/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	87	0	0	0	0.00
23/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	63	0	0	0	0.00
23/01/2026	RR87 On 06-August-26			Bond Future	6.48	101.1544	101.1467	101.1544	0.00
23/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	82	0	0	0	0.00
23/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	66	0	0	0	0.00
23/01/2026	RR87 On 05-November-26			Bond Future	5.34	102.8944	102.8833	102.8944	0.00
23/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	22	0	0	0	0.00
23/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	29	0	0	0	0.00
23/01/2026	RR88 On 05-February-26			Bond Future	6.88	108.6029	108.6016	108.6029	0.00
23/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	95	0	0	0	0.00
23/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	73	0	0	0	0.00
23/01/2026	RR88 On 07-May-26			Bond Future	6.84	106.3736	106.3703	106.3736	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
23/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	218	0	0	0	0.00
23/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	222	0	0	0	0.00
23/01/2026	RR88 On 06-August-26			Bond Future	6.78	105.3659	105.3586	105.3659	0.00
23/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	310	0	0	0	0.00
23/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	298	0	0	0	0.00
23/01/2026	RR88 On 05-November-26			Bond Future	6.72	106.5999	106.5887	106.5999	0.00
23/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	308	0	0	0	0.00
23/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	317	0	0	0	0.00
23/01/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/01/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00