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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/01/2026 TO: 26/01/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	2029 On 05-February-26			Bond Future	144.97	144.8867	144.9668	144.8867	1,760.00
26/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4857	5	5	5	0.00
26/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2029 On 07-May-26			Bond Future	146.09	146.0111	146.0926	146.0111	3,125.00
26/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4273	4	4	4	0.00
26/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2029 On 06-August-26			Bond Future	148.74	148.6559	148.7390	148.6559	0.00
26/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4639	5	5	5	0.00
26/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2029 On 05-November-26			Bond Future	149.85	149.7686	149.8536	149.7686	0.00
26/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2294	2	2	2	0.00
26/01/2026	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
26/01/2026	2029 On 04-February-27			Bond Future	152.44	152.3493	152.4363	152.3493	0.00
26/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2716	3	3	3	0.00
26/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2030 On 05-February-26			Bond Future	7.22	102.7226	102.8799	102.7226	57,551.00
26/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7501	7	8	7	0.00
26/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2030 On 07-May-26			Bond Future	7.23	104.5256	104.6858	104.5256	113,893.00
26/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6761	7	7	7	0.00
26/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1728	2	2	2	1,000.00
26/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	2325	2	2	2	0.00
26/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	545	0	1	0	1,000.00
26/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	178	0	0	0	0.00
26/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	105	0	0	0	1,000.00
26/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	612	1	1	1	0.00
26/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	2	0	0	0	0.00
26/01/2026	2030 On 06-August-26			Bond Future	7.24	102.3843	102.5474	102.3843	48,380.00
26/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5887	6	6	6	0.00
26/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	761	1	1	1	1,000.00
26/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1823	2	2	2	1,000.00
26/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2706	3	3	3	0.00
26/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	236	0	0	0	1,000.00
26/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	400	0	0	0	0.00
26/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	857	1	1	1	0.00
26/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	43	0	0	0	0.00
26/01/2026	2030 On 05-November-26			Bond Future	7.25	104.1422	104.3083	104.1422	0.00
26/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3414	3	3	3	0.00
26/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	221	0	0	0	0.00
26/01/2026	2030 On 04-February-27			Bond Future	7.29	101.9051	102.0744	101.9051	0.00
26/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1982	2	2	2	0.00
26/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	572	1	1	1	0.00
26/01/2026	2031 On 05-February-26			Bond Future	112.73	112.5859	112.7316	112.5859	105.00
26/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	972	1	1	1	0.00
26/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	1	0	0	0	0.00
26/01/2026	2031 On 07-May-26			Bond Future	114.74	114.5900	114.7383	114.5900	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
26/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	1034	1	1	1	0.00
26/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	135	0	0	0	0.00
26/01/2026	2031 On 06-August-26			Bond Future	114.40	114.2530	114.4042	114.2530	1,893.00
26/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	956	1	1	1	0.00
26/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	362	0	0	0	0.00
26/01/2026	2031 On 05-November-26			Bond Future	116.40	116.2416	116.3958	116.2416	0.00
26/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4907	5	5	5	0.00
26/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
26/01/2026	2031 On 04-February-27			Bond Future	115.95	115.7977	115.9550	115.7977	0.00
26/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	689	1	1	1	0.00
26/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	914	1	1	1	0.00
26/01/2026	2032 On 05-February-26			Bond Future	7.67	105.4756	105.7735	105.4756	28,985.00
26/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	11343	11	11	11	0.00
26/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2032 On 07-May-26			Bond Future	7.71	103.1685	103.4716	103.1685	145,066.00
26/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10770	10	11	10	0.00
26/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	2	0	0	0	0.00
26/01/2026	2032 On 06-August-26			Bond Future	7.74	105.0121	105.3207	105.0121	0.00
26/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	10232	10	10	10	0.00
26/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	28	0	0	0	0.00
26/01/2026	2032 On 05-November-26			Bond Future	7.78	102.6581	102.9723	102.6581	0.00
26/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	6125	6	6	6	0.00
26/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	263	0	0	0	0.00
26/01/2026	2032 On 04-February-27			Bond Future	7.83	104.4013	104.7211	104.4013	0.00
26/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3514	3	4	3	0.00
26/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	825	1	1	1	0.00
26/01/2026	2033 On 05-February-26			Bond Future	142.54	142.3587	142.5353	142.3587	2,363.00
26/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9655	9	10	9	0.00
26/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2033 On 07-May-26			Bond Future	143.52	143.3357	143.5155	143.3357	9,432.00
26/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8356	8	8	8	0.00
26/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2033 On 06-August-26			Bond Future	146.12	145.9321	146.1153	145.9321	0.00
26/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	11865	12	12	12	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
26/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2033 On 05-November-26			Bond Future	147.08	146.8949	147.0817	146.8949	0.00
26/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	9822	10	10	10	0.00
26/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2033 On 04-February-27			Bond Future	149.62	149.4263	149.6168	149.4263	0.00
26/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	6907	7	7	7	0.00
26/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2037 On 05-February-26			Bond Future	8.48	100.0724	100.3947	100.0724	59,412.00
26/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	16981	17	17	17	0.00
26/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	22573	22	23	22	0.00
26/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	15313	15	15	15	1,970.00
26/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	20494	20	20	20	0.00
26/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	17852	18	18	18	0.00
26/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	13887	14	14	14	0.00
26/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	24817	24	25	24	0.00
26/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	18068	18	18	18	1,030.00
26/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	10633	10	11	10	0.00
26/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	7845	8	8	8	0.00
26/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0	0	0	0	11,500.00
26/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
26/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
26/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
26/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2037 On 07-May-26			Bond Future	8.53	101.8289	102.1569	101.8289	144,596.00
26/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	17076	17	17	17	0.00
26/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	22609	22	23	22	0.00
26/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	15058	15	15	15	142.00
26/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	3613	3	4	3	1,500.00
26/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	6514	6	7	6	1,500.00

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26/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	9942	10	10	10	0.00
26/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	38	0	0	0	1,500.00
26/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	133	0	0	0	0.00
26/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	411	0	0	0	0.00
26/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
26/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	5	0	0	0	0.00
26/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	1	0	0	0	0.00
26/01/2026	2037 On 06-August-26			Bond Future	8.58	99.3889	99.7228	99.3889	2,539.00
26/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	18546	18	19	18	0.00
26/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	16419	16	16	16	0.00
26/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	13212	13	13	13	0.00
26/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	9415	9	9	9	2,541.00
26/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	104	0	0	0	2,541.00
26/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	245	0	0	0	0.00
26/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	29	0	0	0	2,541.00
26/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	10	0	0	0	0.00
26/01/2026	2037 On 05-November-26			Bond Future	8.63	101.0951	101.4350	101.0951	0.00
26/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	12414	12	12	12	0.00
26/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	13517	13	14	13	0.00
26/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	10323	10	10	10	0.00
26/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	6219	6	6	6	4,490.00
26/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	405	0	0	0	4,490.00
26/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	912	1	1	1	0.00
26/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	215	0	0	0	4,490.00
26/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	276	0	0	0	0.00
26/01/2026	2037 On 04-February-27			Bond Future	8.70	98.5556	98.9016	98.5556	0.00
26/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	6374	6	6	6	0.00
26/01/2026	2037 On 04-February-27	9.81	Call	Bond Future	7875	8	8	8	0.00
26/01/2026	2037 On 04-February-27	9.31	Call	Bond Future	5404	5	5	5	0.00
26/01/2026	2037 On 04-February-27	8.44	Call	Bond Future	1856	2	2	2	4,490.00
26/01/2026	2037 On 04-February-27	9.31	Put	Bond Future	1519	2	2	2	4,490.00
26/01/2026	2037 On 04-February-27	8.44	Put	Bond Future	3561	4	4	4	0.00
26/01/2026	2037 On 04-February-27	9.81	Put	Bond Future	963	1	1	1	4,490.00
26/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1263	1	1	1	0.00

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26/01/2026	2038 On 05-February-26			Bond Future	156.07	155.1326	156.0750	155.1326	1,637.00
26/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	12875	12	13	12	0.00
26/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2038 On 07-May-26			Bond Future	158.85	157.8940	158.8531	157.8940	2,575.00
26/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	14323	13	14	13	0.00
26/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2038 On 06-August-26			Bond Future	159.54	158.5637	159.5404	158.5637	0.00
26/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	14820	14	15	14	0.00
26/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2038 On 05-November-26			Bond Future	162.32	161.3241	162.3183	161.3241	0.00
26/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	16008	15	16	15	0.00
26/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2038 On 04-February-27			Bond Future	162.89	161.8829	162.8949	161.8829	0.00
26/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	9065	8	9	8	0.00
26/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2040 On 05-February-26			Bond Future	8.84	101.1681	101.4936	101.1681	70,559.00
26/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	18373	18	18	18	0.00
26/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	20315	20	20	20	475.00
26/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	27887	28	28	28	0.00
26/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	16300	16	16	16	0.00
26/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	11110	11	11	11	680.00
26/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	13761	13	14	13	0.00
26/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	2814	3	3	3	14,000.00
26/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	1699	1	2	1	13,500.00
26/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	4327	4	4	4	0.00
26/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	7269	7	7	7	14,000.00
26/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	10360	10	10	10	0.00
26/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0	0	0	0	14,000.00
26/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	1	0	0	0	13,500.00
26/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	57	0	0	0	0.00
26/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	8	0	0	0	0.00
26/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
26/01/2026	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
26/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
26/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2040 On 07-May-26			Bond Future	8.90	102.9438	103.2751	102.9438	19,368.00
26/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	18851	19	19	19	0.00
26/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	23654	23	24	23	0.00
26/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	20913	21	21	21	0.00
26/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	15553	15	16	15	0.00
26/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	21972	22	22	22	0.00
26/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	19142	19	19	19	0.00
26/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	12913	13	13	13	1,460.00
26/01/2026	2040 On 07-May-26	8.65	Call	Bond Future	657	1	1	1	27,500.00
26/01/2026	2040 On 07-May-26	8.65	Put	Bond Future	2650	3	3	3	0.00
26/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	1	0	0	0	1,460.00
26/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	34	0	0	0	0.00
26/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
26/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	13	0	0	0	0.00
26/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	2	0	0	0	0.00
26/01/2026	2040 On 06-August-26			Bond Future	8.96	100.2731	100.6104	100.2731	41,362.00
26/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	21188	21	21	21	0.00
26/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	11	0	0	0	0.00
26/01/2026	2040 On 05-November-26			Bond Future	9.02	101.9945	102.3378	101.9945	0.00
26/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	14311	14	14	14	0.00
26/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	15535	15	16	15	0.00
26/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	11995	12	12	12	0.00
26/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	7433	7	7	7	2,300.00
26/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	430	0	0	0	2,300.00
26/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	936	1	1	1	0.00
26/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	245	0	0	0	2,300.00
26/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	299	0	0	0	0.00
26/01/2026	2040 On 04-February-27			Bond Future	9.09	99.2197	99.5692	99.2197	0.00
26/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	7428	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
26/01/2026	2040 On 04-February-27	10.17	Call	Bond Future	8790	9	9	9	0.00
26/01/2026	2040 On 04-February-27	9.67	Call	Bond Future	5995	6	6	6	0.00
26/01/2026	2040 On 04-February-27	8.78	Call	Bond Future	1939	2	2	2	2,300.00
26/01/2026	2040 On 04-February-27	9.67	Put	Bond Future	1751	2	2	2	2,300.00
26/01/2026	2040 On 04-February-27	8.78	Put	Bond Future	4273	5	4	5	0.00
26/01/2026	2040 On 04-February-27	10.17	Put	Bond Future	1111	1	1	1	2,300.00
26/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1375	1	1	1	0.00
26/01/2026	2043 On 05-February-26			Bond Future	121.55	121.2034	121.5499	121.2034	0.00
26/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	11890	12	12	12	0.00
26/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2043 On 07-May-26			Bond Future	123.71	123.3608	123.7136	123.3608	0.00
26/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	12014	12	12	12	0.00
26/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2043 On 06-August-26			Bond Future	123.11	122.7533	123.1128	122.7533	0.00
26/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	12235	12	12	12	0.00
26/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	2	0	0	0	0.00
26/01/2026	2043 On 05-November-26			Bond Future	125.26	124.8899	125.2558	124.8899	0.00
26/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	12427	12	12	12	0.00
26/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	11	0	0	0	0.00
26/01/2026	2043 On 04-February-27			Bond Future	124.53	124.1592	124.5321	124.1592	0.00
26/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	7260	7	7	7	0.00
26/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	358	0	0	0	0.00
26/01/2026	2044 On 05-February-26			Bond Future	9.07	97.1404	97.4039	97.1404	48,214.00
26/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	18251	18	18	18	0.00
26/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	17876	18	18	18	0.00
26/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	17561	17	18	17	0.00
26/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	16282	16	16	16	0.00
26/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	13965	14	14	14	9,000.00
26/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	8034	8	8	8	9,000.00
26/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	7504	7	8	7	0.00
26/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
26/01/2026	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
26/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
26/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2044 On 07-May-26			Bond Future	9.13	98.8454	99.1136	98.8454	104,142.00
26/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	19165	19	19	19	0.00
26/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	7226	7	7	7	0.00
26/01/2026	2044 On 07-May-26		Call	Bond Future	1733.32	1.6475	1.7333	1.6475	0.00
26/01/2026	2044 On 07-May-26		Put	Bond Future	2619.76	2.8021	2.6198	2.8021	0.00
26/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	245	0	0	0	15,000.00
26/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	4	0	0	0	0.00
26/01/2026	2044 On 06-August-26			Bond Future	9.19	96.2267	96.4997	96.2267	7,681.00
26/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	22185	22	22	22	0.00
26/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	15	0	0	0	0.00
26/01/2026	2044 On 05-November-26			Bond Future	9.25	97.8786	98.1566	97.8786	0.00
26/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	15546	15	16	15	0.00
26/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	363	0	0	0	0.00
26/01/2026	2044 On 04-February-27			Bond Future	9.31	95.1591	95.4421	95.1591	0.00
26/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	8148	8	8	8	0.00
26/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1475	2	1	2	0.00
26/01/2026	2046 On 05-February-26			Bond Future	139.73	138.3050	139.7306	138.3050	4,439.00
26/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	18081	17	18	17	0.00
26/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2046 On 07-May-26			Bond Future	139.93	138.4811	139.9322	138.4811	18,062.00
26/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	14982	14	15	14	0.00
26/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2046 On 06-August-26			Bond Future	142.47	140.9894	142.4671	140.9894	0.00
26/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	20087	19	20	19	0.00
26/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2046 On 05-November-26			Bond Future	142.63	141.1252	142.6290	141.1252	0.00
26/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	17149	16	17	16	0.00
26/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2046 On 04-February-27			Bond Future	145.09	143.5561	145.0863	143.5561	0.00
26/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	13996	12	14	12	0.00
26/01/2026	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
26/01/2026	2050 On 05-February-26			Bond Future	139.50	139.7455	139.5026	139.7455	2,608.00
26/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	16683	17	17	17	0.00
26/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2050 On 07-May-26			Bond Future	141.99	142.2329	141.9858	142.2329	15,887.00
26/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	17916	18	18	18	0.00
26/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2050 On 06-August-26			Bond Future	142.12	142.3691	142.1177	142.3691	0.00
26/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	18848	19	19	19	0.00
26/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2050 On 05-November-26			Bond Future	144.59	144.8475	144.5920	144.8475	0.00
26/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	20752	21	21	21	0.00
26/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
26/01/2026	2050 On 04-February-27			Bond Future	144.61	144.8680	144.6088	144.8680	0.00
26/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	12219	12	12	12	0.00
26/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
26/01/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	AL37 On 05-February-26			Index Future	1273.27	1270.4630	1273.2660	1270.4630	0.00
26/01/2026	AL37 On 07-May-26			Index Future	1295.62	1292.7630	1295.6150	1292.7630	0.00
26/01/2026	AL37 On 06-August-26			Index Future	1318.53	1315.6190	1318.5260	1315.6190	0.00
26/01/2026	AL37 On 05-November-26			Index Future	1341.45	1338.4830	1341.4490	1338.4830	0.00
26/01/2026	AL37 On 04-February-27			Index Future	1364.29	1361.2610	1364.2890	1361.2610	0.00
26/01/2026	AL7T On 05-February-26			Index Future	1648.50	1643.6460	1648.5030	1643.6460	0.00
26/01/2026	AL7T On 07-May-26			Index Future	1677.44	1672.4960	1677.4390	1672.4960	0.00
26/01/2026	AL7T On 06-August-26			Index Future	1707.10	1702.0660	1707.1010	1702.0660	0.00
26/01/2026	AL7T On 05-November-26			Index Future	1736.78	1731.6460	1736.7800	1731.6460	0.00
26/01/2026	AL7T On 04-February-27			Index Future	1766.35	1761.1140	1766.3510	1761.1140	0.00
26/01/2026	ALBI On 05-February-26			Index Future	1389.15	1385.4970	1389.1500	1385.4970	66.00
26/01/2026	ALBI On 07-May-26			Index Future	1413.53	1409.8160	1413.5330	1409.8160	13.00
26/01/2026	ALBI On 06-August-26			Index Future	1438.53	1434.7420	1438.5290	1434.7420	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
26/01/2026	ALBI On 05-November-26			Index Future	1463.54	1459.6760	1463.5390	1459.6760	0.00
26/01/2026	ALBI On 04-February-27			Index Future	1488.46	1484.5160	1488.4570	1484.5160	0.00
26/01/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/01/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
26/01/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/01/2026	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
26/01/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	ES33 On 05-February-26			Bond Future	8.62	96.6974	96.9134	96.6974	0.00
26/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	13718	14	14	14	0.00
26/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
26/01/2026	ES33 On 07-May-26			Bond Future	8.68	94.6261	94.8460	94.6261	0.00
26/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13965	14	14	14	0.00
26/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
26/01/2026	ES33 On 06-August-26			Bond Future	8.75	96.3400	96.5640	96.3400	0.00
26/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14695	14	15	14	0.00
26/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
26/01/2026	ES33 On 05-November-26			Bond Future	8.82	94.2256	94.4537	94.2256	0.00
26/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9125	9	9	9	0.00
26/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
26/01/2026	ES33 On 04-February-27			Bond Future	8.92	95.8469	96.0792	95.8469	0.00
26/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3583	3	4	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
26/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
26/01/2026	ES42 On 05-February-26			Bond Future	9.26	95.7967	96.1592	95.7967	0.00
26/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	17559	17	18	17	0.00
26/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
26/01/2026	ES42 On 07-May-26			Bond Future	9.32	93.2379	93.6067	93.2379	0.00
26/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	18965	19	19	19	0.00
26/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
26/01/2026	ES42 On 06-August-26			Bond Future	9.39	94.9264	95.3020	94.9264	0.00
26/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	20828	20	21	20	0.00
26/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
26/01/2026	ES42 On 05-November-26			Bond Future	9.45	92.3151	92.6975	92.3151	0.00
26/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14733	14	15	14	0.00
26/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
26/01/2026	ES42 On 04-February-27			Bond Future	9.53	93.9019	94.2913	93.9019	0.00
26/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5431	5	5	5	0.00
26/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
26/01/2026	GOVI On 05-February-26			GOVI	1363.27	1359.7610	1363.2680	1359.7610	24.00
26/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2132680	210	213	210	0.00
26/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
26/01/2026	GOVI On 07-May-26			GOVI	1387.20	1383.6280	1387.1970	1383.6280	618.00
26/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2101970	207	210	207	0.00
26/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
26/01/2026	GOVI On 06-August-26			GOVI	1411.73	1408.0920	1411.7270	1408.0920	0.00
26/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2227270	219	223	219	0.00
26/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
26/01/2026	GOVI On 05-November-26			GOVI	1436.27	1432.5620	1436.2710	1432.5620	0.00
26/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1592710	156	159	156	0.00
26/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
26/01/2026	GOVI On 04-February-27			GOVI	1460.73	1456.9410	1460.7250	1456.9410	0.00
26/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	917250	88	92	88	0.00
26/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
26/01/2026	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
26/01/2026	I258 On 05-February-26			Bond Future	125.49	125.4960	125.4904	125.4960	0.00
26/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	13840	14	14	14	0.00
26/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
26/01/2026	I258 On 07-May-26			Bond Future	127.72	127.7300	127.7242	127.7300	0.00
26/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	13995	14	14	14	0.00
26/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	1	0	0	0	0.00
26/01/2026	I258 On 06-August-26			Bond Future	127.20	127.2016	127.1960	127.2016	0.00
26/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	14272	14	14	14	0.00
26/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	26	0	0	0	0.00
26/01/2026	I258 On 05-November-26			Bond Future	129.41	129.4156	129.4102	129.4156	0.00
26/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	14552	15	15	15	0.00
26/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	92	0	0	0	0.00
26/01/2026	I258 On 04-February-27			Bond Future	128.76	128.7631	128.7582	128.7631	0.00
26/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	10522	11	11	11	0.00
26/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	663	1	1	1	0.00
26/01/2026	IGOV On 05-February-26			Index Future	430.57	429.4890	430.5690	429.4890	227.00
26/01/2026	IGOV On 07-May-26			Index Future	438.23	437.1340	438.2340	437.1340	23.00
26/01/2026	IGOV On 06-August-26			Index Future	446.09	444.9680	446.0880	444.9680	0.00
26/01/2026	IGOV On 05-November-26			Index Future	453.95	452.8030	453.9470	452.8030	0.00
26/01/2026	IGOV On 04-February-27			Index Future	461.78	460.6100	461.7780	460.6100	0.00
26/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/01/2026	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
26/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
26/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
26/01/2026	R033 On 05-February-26			Bond Future	7.80	115.1201	115.4718	115.1201	4,359.00
26/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	14262	14	14	14	0.00
26/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R033 On 07-May-26			Bond Future	7.84	112.0992	112.4571	112.0992	9,452.00
26/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	13198	13	13	13	0.00
26/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	29	0	0	0	0.00
26/01/2026	R033 On 06-August-26			Bond Future	7.87	114.1024	114.4668	114.1024	0.00
26/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	12272	12	12	12	0.00
26/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	259	0	0	0	0.00
26/01/2026	R033 On 05-November-26			Bond Future	7.92	111.0225	111.3934	111.0225	0.00
26/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	8016	8	8	8	0.00
26/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	899	1	1	1	0.00
26/01/2026	R033 On 04-February-27			Bond Future	7.98	112.9071	113.2848	112.9071	0.00
26/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	5374	5	5	5	0.00
26/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2020	2	2	2	0.00
26/01/2026	R035 On 05-February-26			Bond Future	8.11	108.5224	108.8204	108.5224	21,846.00
26/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	15726	15	16	15	0.00
26/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	7099	7	7	7	0.00
26/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	13857	14	14	14	2,000.00
26/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	16511	16	17	16	2,000.00
26/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	23879	24	24	24	0.00
26/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	12379	12	12	12	250.00
26/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	15091	15	15	15	0.00
26/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	16823	17	17	17	0.00
26/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	17698	17	18	17	0.00
26/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	2189	2	2	2	0.00
26/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	4679	4	5	4	0.00
26/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	3378	3	3	3	350.00
26/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	9384	9	9	9	0.00
26/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	6441	6	6	6	0.00
26/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	0	0	0	0	350.00
26/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	1	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
26/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
26/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	8	0	0	0	0.00
26/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
26/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
26/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
26/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0	0	0	0	16,000.00
26/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R035 On 07-May-26			Bond Future	8.15	105.9272	106.2304	105.9272	93,193.00
26/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	15571	15	16	15	0.00
26/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	11870	12	12	12	0.00
26/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	9116	9	9	9	200.00
26/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	14793	14	15	14	0.00
26/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	12141	12	12	12	0.00
26/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	9004	9	9	9	250.00
26/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	9395	9	9	9	350.00
26/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	14427	14	14	14	0.00
26/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	11761	11	12	11	0.00
26/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	14532	14	15	14	0.00
26/01/2026	R035 On 07-May-26	8.55	Call	Bond Future	2982	3	3	3	0.00
26/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	4249	4	4	4	1,000.00
26/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	6531	6	7	6	0.00
26/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1757	2	2	2	1,000.00
26/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	269	0	0	0	0.00
26/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	105	0	0	0	1,000.00
26/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	870	1	1	1	0.00
26/01/2026	R035 On 07-May-26	8.55	Put	Bond Future	472	1	0	1	16,000.00
26/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	2	0	0	0	200.00
26/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	13	0	0	0	250.00
26/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	39	0	0	0	0.00
26/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	2	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
26/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	12	0	0	0	350.00
26/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	33	0	0	0	0.00
26/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	2	0	0	0	350.00
26/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	13	0	0	0	200.00
26/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	37	0	0	0	0.00
26/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	1	0	0	0	0.00
26/01/2026	R035 On 06-August-26			Bond Future	8.19	107.8202	108.1290	107.8202	56.00
26/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	16062	16	16	16	0.00
26/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	9181	9	9	9	0.00
26/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	11807	12	12	12	0.00
26/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	6555	6	7	6	250.00
26/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	6087	6	6	6	200.00
26/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	11337	11	11	11	0.00
26/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	8706	8	9	8	0.00
26/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	2123	2	2	2	1,000.00
26/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	4369	4	4	4	1,000.00
26/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	7443	7	7	7	0.00
26/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	9129	9	9	9	0.00
26/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	6503	6	7	6	0.00
26/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3980	4	4	4	350.00
26/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	391	0	0	0	350.00
26/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	802	1	1	1	0.00
26/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	192	0	0	0	350.00
26/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	302	0	0	0	1,000.00
26/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	714	1	1	1	0.00
26/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1499	2	1	2	0.00
26/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	215	0	0	0	200.00
26/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	437	0	0	0	0.00
26/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	110	0	0	0	200.00
26/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	98	0	0	0	250.00
26/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	190	0	0	0	250.00
26/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	386	0	0	0	0.00
26/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	13	0	0	0	0.00
26/01/2026	R035 On 05-November-26			Bond Future	8.24	105.1736	105.4880	105.1736	0.00
26/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	10410	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
26/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	9247	9	9	9	0.00
26/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	6732	6	7	6	0.00
26/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	4317	4	4	4	200.00
26/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	539	1	1	1	200.00
26/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	982	1	1	1	0.00
26/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	300	0	0	0	200.00
26/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	231	0	0	0	0.00
26/01/2026	R035 On 04-February-27			Bond Future	8.30	106.9601	107.2801	106.9601	0.00
26/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	5221	5	5	5	0.00
26/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1086	1	1	1	0.00
26/01/2026	R038 On 05-February-26			Bond Future	8.60	120.4833	120.8632	120.4833	3,471.00
26/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	20578	20	21	20	0.00
26/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R038 On 07-May-26			Bond Future	8.66	117.1154	117.5020	117.1154	3,115.00
26/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	19654	19	20	19	0.00
26/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	2	0	0	0	0.00
26/01/2026	R038 On 06-August-26			Bond Future	8.71	119.2083	119.6018	119.2083	0.00
26/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	21262	21	21	21	0.00
26/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	17	0	0	0	0.00
26/01/2026	R038 On 05-November-26			Bond Future	8.77	115.7750	116.1756	115.7750	0.00
26/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	14208	14	14	14	0.00
26/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	238	0	0	0	0.00
26/01/2026	R038 On 04-February-27			Bond Future	8.84	117.7401	118.1480	117.7401	0.00
26/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	7071	7	7	7	0.00
26/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1449	2	1	2	0.00
26/01/2026	R053 On 05-February-26			Bond Future	8.88	131.8093	132.2572	131.8093	9,707.00
26/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	26923	26	27	26	0.00
26/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R053 On 07-May-26			Bond Future	8.92	128.2632	128.7191	128.2632	73,936.00
26/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	27948	27	28	27	0.00
26/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	4	0	0	0	0.00
26/01/2026	R053 On 06-August-26			Bond Future	8.97	130.5552	131.0193	130.5552	0.00
26/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	31928	31	32	31	0.00
26/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	19	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
26/01/2026	R053 On 05-November-26			Bond Future	9.02	126.9390	127.4113	126.9390	0.00
26/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	23059	23	23	23	0.00
26/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	424	0	0	0	0.00
26/01/2026	R053 On 04-February-27			Bond Future	9.07	129.0937	129.5745	129.0937	0.00
26/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	12287	12	12	12	0.00
26/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	1985	2	2	2	0.00
26/01/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
26/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	26	0	0	0	0.00
26/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	26	0	0	0	0.00
26/01/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
26/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	83	0	0	0	0.00
26/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	83	0	0	0	0.00
26/01/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
26/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	78	0	0	0	0.00
26/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	78	0	0	0	0.00
26/01/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
26/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	47	0	0	0	0.00
26/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	47	0	0	0	0.00
26/01/2026	R202 On 05-February-26			Bond Future	293.06	293.0718	293.0586	293.0718	378.00
26/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	15239	15	15	15	0.00
26/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R202 On 07-May-26			Bond Future	298.28	298.2888	298.2751	298.2888	772.00
26/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	20725	21	21	21	0.00
26/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R202 On 06-August-26			Bond Future	298.28	298.2960	298.2827	298.2960	253.00
26/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	19423	19	19	19	0.00
26/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R202 On 05-November-26			Bond Future	303.48	303.4893	303.4764	303.4893	0.00
26/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	23016	23	23	23	0.00
26/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R202 On 04-February-27			Bond Future	303.23	303.2444	303.2326	303.2444	0.00
26/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	8503	9	9	9	0.00
26/01/2026	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
26/01/2026	R209 On 05-February-26			Bond Future	8.32	88.0578	88.3072	88.0578	30,492.00
26/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	14295	14	14	14	0.00
26/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R209 On 07-May-26			Bond Future	8.36	86.4531	86.7068	86.4531	15,463.00
26/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	14538	14	15	14	0.00
26/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	1	0	0	0	0.00
26/01/2026	R209 On 06-August-26			Bond Future	8.40	87.9979	88.2564	87.9979	3,673.00
26/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	15601	15	16	15	0.00
26/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	11	0	0	0	0.00
26/01/2026	R209 On 05-November-26			Bond Future	8.45	86.3597	86.6229	86.3597	0.00
26/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	10294	10	10	10	0.00
26/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	258	0	0	0	0.00
26/01/2026	R209 On 04-February-27			Bond Future	8.51	87.8265	88.0943	87.8265	0.00
26/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	5244	5	5	5	0.00
26/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1005	1	1	1	0.00
26/01/2026	R210 On 05-February-26			Bond Future	258.19	258.2058	258.1939	258.2058	424.00
26/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	5094	5	5	5	0.00
26/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R210 On 07-May-26			Bond Future	259.33	259.3370	259.3250	259.3370	918.00
26/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3925	4	4	4	0.00
26/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R210 On 06-August-26			Bond Future	264.02	264.0344	264.0225	264.0344	0.00
26/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4182	4	4	4	0.00
26/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R210 On 05-November-26			Bond Future	265.11	265.1165	265.1051	265.1165	0.00
26/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11775	12	12	12	0.00
26/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R210 On 04-February-27			Bond Future	269.67	269.6840	269.6732	269.6840	0.00
26/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3643	4	4	4	0.00
26/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R213 On 05-February-26			Bond Future	7.46	101.0164	101.2447	101.0164	13,597.00
26/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	9375	9	9	9	0.00
26/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R213 On 07-May-26			Bond Future	7.48	99.2402	99.4725	99.2402	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
26/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8630	8	9	8	0.00
26/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	2	0	0	0	0.00
26/01/2026	R213 On 06-August-26			Bond Future	7.50	101.0137	101.2503	101.0137	0.00
26/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7867	8	8	8	0.00
26/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	33	0	0	0	0.00
26/01/2026	R213 On 05-November-26			Bond Future	7.53	99.2008	99.4417	99.2008	0.00
26/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4510	4	5	4	0.00
26/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	257	0	0	0	0.00
26/01/2026	R213 On 04-February-27			Bond Future	7.58	100.8864	101.1316	100.8864	0.00
26/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2599	2	3	2	0.00
26/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	724	1	1	1	0.00
26/01/2026	R214 On 05-February-26			Bond Future	8.86	83.1713	83.4943	83.1713	9,749.00
26/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	14719	14	15	14	0.00
26/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R214 On 07-May-26			Bond Future	8.91	81.3354	81.6641	81.3354	35,148.00
26/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	15723	15	16	15	0.00
26/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	3	0	0	0	0.00
26/01/2026	R214 On 06-August-26			Bond Future	8.96	82.7889	83.1236	82.7889	0.00
26/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	17515	17	18	17	0.00
26/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	17	0	0	0	0.00
26/01/2026	R214 On 05-November-26			Bond Future	9.02	80.9163	81.2569	80.9163	0.00
26/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	12185	12	12	12	0.00
26/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	279	0	0	0	0.00
26/01/2026	R214 On 04-February-27			Bond Future	9.08	82.2909	82.6375	82.2909	0.00
26/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	6484	6	6	6	0.00
26/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1238	1	1	1	0.00
26/01/2026	R248 On 05-February-26			Bond Future	9.02	101.1077	101.3464	101.1077	45,840.00
26/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	19039	19	19	19	0.00
26/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	8462	8	8	8	0.00
26/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	12188	12	12	12	0.00
26/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	4292	4	4	4	0.00
26/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	5575	5	6	5	12,500.00
26/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	131	0	0	0	1,940.00
26/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	3424	3	3	3	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
26/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	7653	7	8	7	0.00
26/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	0	0	0	0	1,940.00
26/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	6	0	0	0	0.00
26/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	1278	2	1	2	0.00
26/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	1	0	0	0	0.00
26/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R248 On 07-May-26			Bond Future	9.07	98.4457	98.6887	98.4457	264,007.00
26/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	20213	20	20	20	0.00
26/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	4	0	0	0	0.00
26/01/2026	R248 On 06-August-26			Bond Future	9.12	100.2050	100.4524	100.2050	0.00
26/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	23620	23	24	23	0.00
26/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	17	0	0	0	0.00
26/01/2026	R248 On 05-November-26			Bond Future	9.18	97.4910	97.7428	97.4910	0.00
26/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	16880	17	17	17	0.00
26/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	362	0	0	0	0.00
26/01/2026	R248 On 04-February-27			Bond Future	9.24	99.1468	99.4031	99.1468	0.00
26/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	8945	9	9	9	0.00
26/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1683	2	2	2	0.00
26/01/2026	R2R9 On 05-February-26			Bond Future	8.73	112.0385	112.4136	112.0385	0.00
26/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	99423	99	99	99	0.00
26/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R2R9 On 07-May-26			Bond Future	8.79	109.0275	109.4092	109.0275	0.00
26/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	98560	98	99	98	0.00
26/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R2R9 On 06-August-26			Bond Future	8.84	110.9757	111.3644	110.9757	0.00
26/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98245	98	98	98	0.00
26/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R2R9 On 05-November-26			Bond Future	8.90	107.9051	108.3007	107.9051	0.00
26/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97331	97	97	97	0.00
26/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R2R9 On 04-February-27			Bond Future	8.97	109.7368	110.1395	109.7368	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
26/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7570	7	8	7	0.00
26/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	883	1	1	1	0.00
26/01/2026	R4R2 On 05-February-26			Bond Future	8.96	113.1254	113.4942	113.1254	1,932.00
26/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	100219	100	100	100	0.00
26/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R4R2 On 07-May-26			Bond Future	9.02	110.0075	110.3828	110.0075	1,994.00
26/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	99294	99	99	99	0.00
26/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R4R2 On 06-August-26			Bond Future	9.08	111.9732	112.3554	111.9732	0.00
26/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	98938	99	99	99	0.00
26/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R4R2 On 05-November-26			Bond Future	9.14	108.7937	109.1827	108.7937	0.00
26/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97960	98	98	98	0.00
26/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
26/01/2026	R4R2 On 04-February-27			Bond Future	9.21	110.6403	111.0363	110.6403	0.00
26/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8422	8	8	8	0.00
26/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	995	1	1	1	0.00
26/01/2026	RR87 On 05-February-26			Bond Future	6.86	105.3120	105.3230	105.3120	0.00
26/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	48	0	0	0	0.00
26/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	10	0	0	0	0.00
26/01/2026	RR87 On 07-May-26			Bond Future	6.75	103.0489	103.0611	103.0489	0.00
26/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	93	0	0	0	0.00
26/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	57	0	0	0	0.00
26/01/2026	RR87 On 06-August-26			Bond Future	6.45	101.1467	101.1598	101.1467	0.00
26/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	89	0	0	0	0.00
26/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	59	0	0	0	0.00
26/01/2026	RR87 On 05-November-26			Bond Future	5.22	102.8833	102.8968	102.8833	0.00
26/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	28	0	0	0	0.00
26/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	22	0	0	0	0.00
26/01/2026	RR88 On 05-February-26			Bond Future	6.87	108.6016	108.6098	108.6016	0.00
26/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	89	0	0	0	0.00
26/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	59	0	0	0	0.00
26/01/2026	RR88 On 07-May-26			Bond Future	6.84	106.3703	106.3790	106.3703	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
26/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	219	0	0	0	0.00
26/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	214	0	0	0	0.00
26/01/2026	RR88 On 06-August-26			Bond Future	6.77	105.3586	105.3670	105.3586	0.00
26/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	312	0	0	0	0.00
26/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	292	0	0	0	0.00
26/01/2026	RR88 On 05-November-26			Bond Future	6.71	106.5887	106.5980	106.5887	0.00
26/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	311	0	0	0	0.00
26/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	310	0	0	0	0.00
26/01/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/01/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00