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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/01/2026 TO: 27/01/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	2029 On 05-February-26			Bond Future	145.35	144.9668	145.3519	144.9668	1,419.00
27/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	5242	5	5	5	0.00
27/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2029 On 07-May-26			Bond Future	146.48	146.0926	146.4847	146.0926	3,466.00
27/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4665	4	5	4	0.00
27/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2029 On 06-August-26			Bond Future	149.14	148.7390	149.1384	148.7390	0.00
27/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	5038	5	5	5	0.00
27/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2029 On 05-November-26			Bond Future	150.26	149.8536	150.2602	149.8536	0.00
27/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2700	2	3	2	0.00
27/01/2026	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
27/01/2026	2029 On 04-February-27			Bond Future	152.85	152.4363	152.8503	152.4363	0.00
27/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	3130	3	3	3	0.00
27/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2030 On 05-February-26			Bond Future	7.22	102.8799	102.8803	102.8799	51,063.00
27/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7501	8	8	8	0.00
27/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2030 On 07-May-26			Bond Future	7.23	104.6858	104.6861	104.6858	148,408.00
27/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6761	7	7	7	0.00
27/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1726	2	2	2	1,000.00
27/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	2323	2	2	2	0.00
27/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	542	1	1	1	1,000.00
27/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	176	0	0	0	0.00
27/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	104	0	0	0	1,000.00
27/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	609	1	1	1	0.00
27/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	2	0	0	0	0.00
27/01/2026	2030 On 06-August-26			Bond Future	7.24	102.5474	102.5479	102.5474	48,380.00
27/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5887	6	6	6	0.00
27/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	759	1	1	1	1,000.00
27/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1821	2	2	2	1,000.00
27/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2705	3	3	3	0.00
27/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	235	0	0	0	1,000.00
27/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	398	0	0	0	0.00
27/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	854	1	1	1	0.00
27/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	42	0	0	0	0.00
27/01/2026	2030 On 05-November-26			Bond Future	7.25	104.3083	104.3091	104.3083	0.00
27/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3414	3	3	3	0.00
27/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	220	0	0	0	0.00
27/01/2026	2030 On 04-February-27			Bond Future	7.29	102.0744	102.0755	102.0744	0.00
27/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1981	2	2	2	0.00
27/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	571	1	1	1	0.00
27/01/2026	2031 On 05-February-26			Bond Future	112.58	112.7316	112.5752	112.7316	0.00
27/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	817	1	1	1	0.00
27/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	1	0	0	0	0.00
27/01/2026	2031 On 07-May-26			Bond Future	114.58	114.7383	114.5791	114.7383	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
27/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	910	1	1	1	0.00
27/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	170	0	0	0	0.00
27/01/2026	2031 On 06-August-26			Bond Future	114.24	114.4042	114.2420	114.4042	1,893.00
27/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	852	1	1	1	0.00
27/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	420	0	0	0	0.00
27/01/2026	2031 On 05-November-26			Bond Future	116.23	116.3958	116.2310	116.3958	0.00
27/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4743	5	5	5	0.00
27/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
27/01/2026	2031 On 04-February-27			Bond Future	115.79	115.9550	115.7876	115.9550	0.00
27/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	614	1	1	1	0.00
27/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	1007	1	1	1	0.00
27/01/2026	2032 On 05-February-26			Bond Future	7.68	105.7735	105.7506	105.7735	22,935.00
27/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	11320	11	11	11	0.00
27/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2032 On 07-May-26			Bond Future	7.71	103.4716	103.4484	103.4716	151,558.00
27/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10747	11	11	11	0.00
27/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	2	0	0	0	0.00
27/01/2026	2032 On 06-August-26			Bond Future	7.74	105.3207	105.2972	105.3207	0.00
27/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	10208	10	10	10	0.00
27/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	28	0	0	0	0.00
27/01/2026	2032 On 05-November-26			Bond Future	7.78	102.9723	102.9486	102.9723	0.00
27/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	6102	6	6	6	0.00
27/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	264	0	0	0	0.00
27/01/2026	2032 On 04-February-27			Bond Future	7.84	104.7211	104.6973	104.7211	0.00
27/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3494	4	3	4	0.00
27/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	830	1	1	1	0.00
27/01/2026	2033 On 05-February-26			Bond Future	142.67	142.5353	142.6662	142.5353	304.00
27/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9786	10	10	10	0.00
27/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2033 On 07-May-26			Bond Future	143.65	143.5155	143.6488	143.5155	11,491.00
27/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8489	8	8	8	0.00
27/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2033 On 06-August-26			Bond Future	146.25	146.1153	146.2511	146.1153	0.00
27/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	12001	12	12	12	0.00

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27/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2033 On 05-November-26			Bond Future	147.22	147.0817	147.2201	147.0817	0.00
27/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	9960	10	10	10	0.00
27/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2033 On 04-February-27			Bond Future	149.76	149.6168	149.7580	149.6168	0.00
27/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	7048	7	7	7	0.00
27/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2037 On 05-February-26			Bond Future	8.49	100.3947	100.3274	100.3947	45,885.00
27/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	16914	17	17	17	0.00
27/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	22506	23	23	23	0.00
27/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	15246	15	15	15	1,970.00
27/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	20427	20	20	20	0.00
27/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	17785	18	18	18	0.00
27/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	13820	14	14	14	0.00
27/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	24749	25	25	25	0.00
27/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	18001	18	18	18	1,030.00
27/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	10566	11	11	11	0.00
27/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	7778	8	8	8	0.00
27/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0	0	0	0	11,500.00
27/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
27/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
27/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
27/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2037 On 07-May-26			Bond Future	8.54	102.1569	102.0884	102.1569	158,211.00
27/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	17008	17	17	17	0.00
27/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	22541	23	23	23	0.00
27/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	14989	15	15	15	142.00
27/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	3552	4	4	4	1,500.00
27/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	6448	7	6	7	1,500.00

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27/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	9874	10	10	10	0.00
27/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	38	0	0	0	1,500.00
27/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	135	0	0	0	0.00
27/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	419	0	0	0	0.00
27/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
27/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	5	0	0	0	0.00
27/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	1	0	0	0	0.00
27/01/2026	2037 On 06-August-26			Bond Future	8.59	99.7228	99.6532	99.7228	2,539.00
27/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	18477	19	18	19	0.00
27/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	16350	16	16	16	0.00
27/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	13143	13	13	13	0.00
27/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	9348	9	9	9	2,541.00
27/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	105	0	0	0	2,541.00
27/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	248	0	0	0	0.00
27/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	29	0	0	0	2,541.00
27/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	10	0	0	0	0.00
27/01/2026	2037 On 05-November-26			Bond Future	8.64	101.4350	101.3645	101.4350	0.00
27/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	12346	12	12	12	0.00
27/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	13448	14	13	14	0.00
27/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	10257	10	10	10	0.00
27/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	6160	6	6	6	4,490.00
27/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	409	0	0	0	4,490.00
27/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	924	1	1	1	0.00
27/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	217	0	0	0	4,490.00
27/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	279	0	0	0	0.00
27/01/2026	2037 On 04-February-27			Bond Future	8.71	98.9016	98.8302	98.9016	0.00
27/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	6317	6	6	6	0.00
27/01/2026	2037 On 04-February-27	9.81	Call	Bond Future	7814	8	8	8	0.00
27/01/2026	2037 On 04-February-27	9.31	Call	Bond Future	5350	5	5	5	0.00
27/01/2026	2037 On 04-February-27	8.44	Call	Bond Future	1824	2	2	2	4,490.00
27/01/2026	2037 On 04-February-27	9.31	Put	Bond Future	1537	2	2	2	4,490.00
27/01/2026	2037 On 04-February-27	8.44	Put	Bond Future	3600	4	4	4	0.00
27/01/2026	2037 On 04-February-27	9.81	Put	Bond Future	974	1	1	1	4,490.00
27/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1277	1	1	1	0.00

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27/01/2026	2038 On 05-February-26			Bond Future	156.07	156.0750	156.0679	156.0750	1,625.00
27/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	12868	13	13	13	0.00
27/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2038 On 07-May-26			Bond Future	158.85	158.8531	158.8461	158.8531	2,587.00
27/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	14316	14	14	14	0.00
27/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2038 On 06-August-26			Bond Future	159.53	159.5404	159.5330	159.5404	0.00
27/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	14813	15	15	15	0.00
27/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2038 On 05-November-26			Bond Future	162.31	162.3183	162.3112	162.3183	0.00
27/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	16001	16	16	16	0.00
27/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2038 On 04-February-27			Bond Future	162.89	162.8949	162.8880	162.8949	0.00
27/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	9058	9	9	9	0.00
27/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2040 On 05-February-26			Bond Future	8.86	101.4936	101.3378	101.4936	70,559.00
27/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	18217	18	18	18	0.00
27/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	20159	20	20	20	475.00
27/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	27731	28	28	28	0.00
27/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	16144	16	16	16	0.00
27/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	10954	11	11	11	680.00
27/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	13605	14	14	14	0.00
27/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	2658	3	3	3	14,000.00
27/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	1547	2	2	2	13,500.00
27/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	4171	4	4	4	0.00
27/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	7114	7	7	7	14,000.00
27/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	10204	10	10	10	0.00
27/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0	0	0	0	14,000.00
27/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	0	0	0	0	13,500.00
27/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	61	0	0	0	0.00
27/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	8	0	0	0	0.00
27/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
27/01/2026	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
27/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
27/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2040 On 07-May-26			Bond Future	8.92	103.2751	103.1165	103.2751	19,681.00
27/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	18692	19	19	19	0.00
27/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	23495	24	23	24	0.00
27/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	20755	21	21	21	0.00
27/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	15395	16	15	16	0.00
27/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	21813	22	22	22	0.00
27/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	18983	19	19	19	0.00
27/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	12756	13	13	13	1,460.00
27/01/2026	2040 On 07-May-26	8.65	Call	Bond Future	605	1	1	1	27,500.00
27/01/2026	2040 On 07-May-26	8.65	Put	Bond Future	2757	3	3	3	0.00
27/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	2	0	0	0	1,460.00
27/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	35	0	0	0	0.00
27/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
27/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	13	0	0	0	0.00
27/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	2	0	0	0	0.00
27/01/2026	2040 On 06-August-26			Bond Future	8.98	100.6104	100.4490	100.6104	41,362.00
27/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	21027	21	21	21	0.00
27/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	12	0	0	0	0.00
27/01/2026	2040 On 05-November-26			Bond Future	9.04	102.3378	102.1739	102.3378	0.00
27/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	14155	14	14	14	0.00
27/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	15377	16	15	16	0.00
27/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	11843	12	12	12	0.00
27/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	7298	7	7	7	2,300.00
27/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	443	0	0	0	2,300.00
27/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	965	1	1	1	0.00
27/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	251	0	0	0	2,300.00
27/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	307	0	0	0	0.00
27/01/2026	2040 On 04-February-27			Bond Future	9.11	99.5692	99.4028	99.5692	0.00
27/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	7298	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
27/01/2026	2040 On 04-February-27	10.17	Call	Bond Future	8652	9	9	9	0.00
27/01/2026	2040 On 04-February-27	9.67	Call	Bond Future	5875	6	6	6	0.00
27/01/2026	2040 On 04-February-27	8.78	Call	Bond Future	1871	2	2	2	2,300.00
27/01/2026	2040 On 04-February-27	9.67	Put	Bond Future	1797	2	2	2	2,300.00
27/01/2026	2040 On 04-February-27	8.78	Put	Bond Future	4372	4	4	4	0.00
27/01/2026	2040 On 04-February-27	10.17	Put	Bond Future	1140	1	1	1	2,300.00
27/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1412	1	1	1	0.00
27/01/2026	2043 On 05-February-26			Bond Future	121.83	121.5499	121.8267	121.5499	0.00
27/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12167	12	12	12	0.00
27/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2043 On 07-May-26			Bond Future	124.00	123.7136	123.9953	123.7136	0.00
27/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	12295	12	12	12	0.00
27/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2043 On 06-August-26			Bond Future	123.40	123.1128	123.3994	123.1128	0.00
27/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	12521	12	13	12	0.00
27/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
27/01/2026	2043 On 05-November-26			Bond Future	125.55	125.2558	125.5477	125.2558	0.00
27/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	12717	12	13	12	0.00
27/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	9	0	0	0	0.00
27/01/2026	2043 On 04-February-27			Bond Future	124.83	124.5321	124.8294	124.5321	0.00
27/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	7522	7	8	7	0.00
27/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	323	0	0	0	0.00
27/01/2026	2044 On 05-February-26			Bond Future	9.10	97.4039	97.1936	97.4039	48,214.00
27/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	18041	18	18	18	0.00
27/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	17666	18	18	18	0.00
27/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	17351	18	17	18	0.00
27/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	16072	16	16	16	0.00
27/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	13754	14	14	14	9,000.00
27/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	7823	8	8	8	9,000.00
27/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	7293	8	7	8	0.00
27/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
27/01/2026	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
27/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
27/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2044 On 07-May-26			Bond Future	9.15	99.1136	98.8995	99.1136	104,142.00
27/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	18952	19	19	19	0.00
27/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	7028	7	7	7	0.00
27/01/2026	2044 On 07-May-26		Call	Bond Future	1629.29	1.7333	1.6293	1.7333	0.00
27/01/2026	2044 On 07-May-26		Put	Bond Future	2729.76	2.6198	2.7298	2.6198	0.00
27/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	261	0	0	0	15,000.00
27/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	4	0	0	0	0.00
27/01/2026	2044 On 06-August-26			Bond Future	9.21	96.4997	96.2820	96.4997	7,681.00
27/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	21968	22	22	22	0.00
27/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	16	0	0	0	0.00
27/01/2026	2044 On 05-November-26			Bond Future	9.27	98.1566	97.9353	98.1566	0.00
27/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	15338	16	15	16	0.00
27/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	375	0	0	0	0.00
27/01/2026	2044 On 04-February-27			Bond Future	9.34	95.4421	95.2174	95.4421	0.00
27/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	7972	8	8	8	0.00
27/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1524	1	2	1	0.00
27/01/2026	2046 On 05-February-26			Bond Future	139.72	139.7306	139.7245	139.7306	4,439.00
27/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	18074	18	18	18	0.00
27/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2046 On 07-May-26			Bond Future	139.93	139.9322	139.9259	139.9322	18,062.00
27/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	14976	15	15	15	0.00
27/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2046 On 06-August-26			Bond Future	142.46	142.4671	142.4607	142.4671	0.00
27/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	20081	20	20	20	0.00
27/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2046 On 05-November-26			Bond Future	142.62	142.6290	142.6228	142.6290	0.00
27/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	17143	17	17	17	0.00
27/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2046 On 04-February-27			Bond Future	145.08	145.0863	145.0804	145.0863	0.00
27/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	13990	14	14	14	0.00
27/01/2026	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
27/01/2026	2050 On 05-February-26			Bond Future	140.93	139.5026	140.9258	139.5026	2,608.00
27/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	18106	17	18	17	0.00
27/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2050 On 07-May-26			Bond Future	143.43	141.9858	143.4342	141.9858	15,887.00
27/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	19364	18	19	18	0.00
27/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2050 On 06-August-26			Bond Future	143.59	142.1177	143.5923	142.1177	0.00
27/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	20322	19	20	19	0.00
27/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2050 On 05-November-26			Bond Future	146.09	144.5920	146.0927	144.5920	0.00
27/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	22253	21	22	21	0.00
27/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
27/01/2026	2050 On 04-February-27			Bond Future	146.14	144.6088	146.1357	144.6088	0.00
27/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	13746	12	14	12	0.00
27/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
27/01/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	AL37 On 05-February-26			Index Future	1273.17	1273.2660	1273.1660	1273.2660	0.00
27/01/2026	AL37 On 07-May-26			Index Future	1295.51	1295.6150	1295.5140	1295.6150	0.00
27/01/2026	AL37 On 06-August-26			Index Future	1318.42	1318.5260	1318.4240	1318.5260	0.00
27/01/2026	AL37 On 05-November-26			Index Future	1341.35	1341.4490	1341.3480	1341.4490	0.00
27/01/2026	AL37 On 04-February-27			Index Future	1364.19	1364.2890	1364.1910	1364.2890	0.00
27/01/2026	AL7T On 05-February-26			Index Future	1647.41	1648.5030	1647.4090	1648.5030	0.00
27/01/2026	AL7T On 07-May-26			Index Future	1676.33	1677.4390	1676.3250	1677.4390	0.00
27/01/2026	AL7T On 06-August-26			Index Future	1705.97	1707.1010	1705.9690	1707.1010	0.00
27/01/2026	AL7T On 05-November-26			Index Future	1735.63	1736.7800	1735.6330	1736.7800	0.00
27/01/2026	AL7T On 04-February-27			Index Future	1765.19	1766.3510	1765.1890	1766.3510	0.00
27/01/2026	ALBI On 05-February-26			Index Future	1387.58	1389.1500	1387.5820	1389.1500	66.00
27/01/2026	ALBI On 07-May-26			Index Future	1411.94	1413.5330	1411.9380	1413.5330	13.00
27/01/2026	ALBI On 06-August-26			Index Future	1436.91	1438.5290	1436.9070	1438.5290	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
27/01/2026	ALBI On 05-November-26			Index Future	1461.89	1463.5390	1461.8910	1463.5390	0.00
27/01/2026	ALBI On 04-February-27			Index Future	1486.79	1488.4570	1486.7860	1488.4570	0.00
27/01/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/01/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
27/01/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/01/2026	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
27/01/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	ES33 On 05-February-26			Bond Future	8.62	96.9134	96.8909	96.9134	0.00
27/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	13695	14	14	14	0.00
27/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
27/01/2026	ES33 On 07-May-26			Bond Future	8.69	94.8460	94.8231	94.8460	0.00
27/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13943	14	14	14	0.00
27/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
27/01/2026	ES33 On 06-August-26			Bond Future	8.75	96.5640	96.5407	96.5640	0.00
27/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14672	15	15	15	0.00
27/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
27/01/2026	ES33 On 05-November-26			Bond Future	8.83	94.4537	94.4303	94.4537	0.00
27/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9102	9	9	9	0.00
27/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
27/01/2026	ES33 On 04-February-27			Bond Future	8.92	96.0792	96.0557	96.0792	0.00
27/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3559	4	4	4	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
27/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
27/01/2026	ES42 On 05-February-26			Bond Future	9.28	96.1592	96.0455	96.1592	0.00
27/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	17446	18	17	18	0.00
27/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
27/01/2026	ES42 On 07-May-26			Bond Future	9.34	93.6067	93.4910	93.6067	0.00
27/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	18850	19	19	19	0.00
27/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
27/01/2026	ES42 On 06-August-26			Bond Future	9.40	95.3020	95.1843	95.3020	0.00
27/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	20710	21	21	21	0.00
27/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
27/01/2026	ES42 On 05-November-26			Bond Future	9.47	92.6975	92.5780	92.6975	0.00
27/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14613	15	15	15	0.00
27/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
27/01/2026	ES42 On 04-February-27			Bond Future	9.55	94.2913	94.1700	94.2913	0.00
27/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5310	5	5	5	0.00
27/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
27/01/2026	GOVI On 05-February-26			GOVI	1361.66	1363.2680	1361.6550	1363.2680	7.00
27/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2116550	213	212	213	0.00
27/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
27/01/2026	GOVI On 07-May-26			GOVI	1385.56	1387.1970	1385.5560	1387.1970	642.00
27/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2085560	210	209	210	0.00
27/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
27/01/2026	GOVI On 06-August-26			GOVI	1410.06	1411.7270	1410.0580	1411.7270	0.00
27/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2210580	223	221	223	0.00
27/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
27/01/2026	GOVI On 05-November-26			GOVI	1434.58	1436.2710	1434.5760	1436.2710	0.00
27/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1575760	159	158	159	0.00
27/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
27/01/2026	GOVI On 04-February-27			GOVI	1459.01	1460.7250	1459.0060	1460.7250	0.00
27/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	900060	92	90	92	0.00
27/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
27/01/2026	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
27/01/2026	I258 On 05-February-26			Bond Future	125.48	125.4904	125.4847	125.4904	0.00
27/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	13835	14	14	14	0.00
27/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
27/01/2026	I258 On 07-May-26			Bond Future	127.72	127.7242	127.7185	127.7242	0.00
27/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	13989	14	14	14	0.00
27/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	1	0	0	0	0.00
27/01/2026	I258 On 06-August-26			Bond Future	127.19	127.1960	127.1900	127.1960	0.00
27/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	14266	14	14	14	0.00
27/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	26	0	0	0	0.00
27/01/2026	I258 On 05-November-26			Bond Future	129.40	129.4102	129.4043	129.4102	0.00
27/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	14545	15	15	15	0.00
27/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	91	0	0	0	0.00
27/01/2026	I258 On 04-February-27			Bond Future	128.75	128.7582	128.7526	128.7582	0.00
27/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	10514	11	11	11	0.00
27/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	661	1	1	1	0.00
27/01/2026	IGOV On 05-February-26			Index Future	431.76	430.5690	431.7600	430.5690	227.00
27/01/2026	IGOV On 07-May-26			Index Future	439.45	438.2340	439.4460	438.2340	23.00
27/01/2026	IGOV On 06-August-26			Index Future	447.32	446.0880	447.3230	446.0880	0.00
27/01/2026	IGOV On 05-November-26			Index Future	455.20	453.9470	455.2040	453.9470	0.00
27/01/2026	IGOV On 04-February-27			Index Future	463.06	461.7780	463.0580	461.7780	0.00
27/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/01/2026	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
27/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
27/01/2026	R033 On 05-February-26			Bond Future	7.81	115.4718	115.4451	115.4718	4,359.00
27/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	14235	14	14	14	0.00
27/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R033 On 07-May-26			Bond Future	7.84	112.4571	112.4300	112.4571	9,452.00
27/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	13170	13	13	13	0.00
27/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	28	0	0	0	0.00
27/01/2026	R033 On 06-August-26			Bond Future	7.88	114.4668	114.4392	114.4668	0.00
27/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	12243	12	12	12	0.00
27/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	258	0	0	0	0.00
27/01/2026	R033 On 05-November-26			Bond Future	7.92	111.3934	111.3657	111.3934	0.00
27/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7989	8	8	8	0.00
27/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	901	1	1	1	0.00
27/01/2026	R033 On 04-February-27			Bond Future	7.98	113.2848	113.2569	113.2848	0.00
27/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	5351	5	5	5	0.00
27/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2025	2	2	2	0.00
27/01/2026	R035 On 05-February-26			Bond Future	8.13	108.8204	108.7254	108.8204	19,520.00
27/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	15631	16	16	16	0.00
27/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	7004	7	7	7	0.00
27/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	13762	14	14	14	2,000.00
27/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	16416	17	16	17	2,000.00
27/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	23784	24	24	24	0.00
27/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	12284	12	12	12	250.00
27/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	14996	15	15	15	0.00
27/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	16728	17	17	17	0.00
27/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	17603	18	18	18	0.00
27/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	2093	2	2	2	0.00
27/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	4584	5	5	5	0.00
27/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	3283	3	3	3	350.00
27/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	9289	9	9	9	0.00
27/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	6346	6	6	6	0.00
27/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	0	0	0	0	350.00
27/01/2026	R035 On 05-February-26	8.64	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
27/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
27/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	7	0	0	0	0.00
27/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
27/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
27/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
27/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0	0	0	0	16,000.00
27/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R035 On 07-May-26			Bond Future	8.17	106.2304	106.1338	106.2304	95,619.00
27/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	15475	16	15	16	0.00
27/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	11774	12	12	12	0.00
27/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	9020	9	9	9	200.00
27/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	14697	15	15	15	0.00
27/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	12044	12	12	12	0.00
27/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	8909	9	9	9	250.00
27/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	9299	9	9	9	350.00
27/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	14331	14	14	14	0.00
27/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	11665	12	12	12	0.00
27/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	14435	15	14	15	0.00
27/01/2026	R035 On 07-May-26	8.55	Call	Bond Future	2903	3	3	3	0.00
27/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	4161	4	4	4	1,000.00
27/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	6438	7	6	7	0.00
27/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1692	2	2	2	1,000.00
27/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	279	0	0	0	0.00
27/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	109	0	0	0	1,000.00
27/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	902	1	1	1	0.00
27/01/2026	R035 On 07-May-26	8.55	Put	Bond Future	489	0	0	0	16,000.00
27/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	2	0	0	0	200.00
27/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	14	0	0	0	250.00
27/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	40	0	0	0	0.00
27/01/2026	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
27/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	12	0	0	0	350.00
27/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	34	0	0	0	0.00
27/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	2	0	0	0	350.00
27/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	13	0	0	0	200.00
27/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	38	0	0	0	0.00
27/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	1	0	0	0	0.00
27/01/2026	R035 On 06-August-26			Bond Future	8.21	108.1290	108.0307	108.1290	56.00
27/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	15964	16	16	16	0.00
27/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	9088	9	9	9	0.00
27/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	11711	12	12	12	0.00
27/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	6467	7	6	7	250.00
27/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	6000	6	6	6	200.00
27/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	11241	11	11	11	0.00
27/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	8613	9	9	9	0.00
27/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	2064	2	2	2	1,000.00
27/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	4289	4	4	4	1,000.00
27/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	7352	7	7	7	0.00
27/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	9035	9	9	9	0.00
27/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	6415	7	6	7	0.00
27/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3903	4	4	4	350.00
27/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	401	0	0	0	350.00
27/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	823	1	1	1	0.00
27/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	197	0	0	0	350.00
27/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	309	0	0	0	1,000.00
27/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	732	1	1	1	0.00
27/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1537	1	2	1	0.00
27/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	220	0	0	0	200.00
27/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	448	0	0	0	0.00
27/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	112	0	0	0	200.00
27/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	100	0	0	0	250.00
27/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	194	0	0	0	250.00
27/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	395	0	0	0	0.00
27/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	14	0	0	0	0.00
27/01/2026	R035 On 05-November-26			Bond Future	8.26	105.4880	105.3883	105.4880	0.00
27/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	10316	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
27/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	9154	9	9	9	0.00
27/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	6645	7	7	7	0.00
27/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	4241	4	4	4	200.00
27/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	552	1	1	1	200.00
27/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1006	1	1	1	0.00
27/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	307	0	0	0	200.00
27/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	236	0	0	0	0.00
27/01/2026	R035 On 04-February-27			Bond Future	8.32	107.2801	107.1791	107.2801	0.00
27/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	5143	5	5	5	0.00
27/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1109	1	1	1	0.00
27/01/2026	R038 On 05-February-26			Bond Future	8.62	120.8632	120.7016	120.8632	3,471.00
27/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	20416	21	20	21	0.00
27/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R038 On 07-May-26			Bond Future	8.68	117.5020	117.3376	117.5020	3,115.00
27/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	19490	20	19	20	0.00
27/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	2	0	0	0	0.00
27/01/2026	R038 On 06-August-26			Bond Future	8.73	119.6018	119.4345	119.6018	0.00
27/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	21095	21	21	21	0.00
27/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	17	0	0	0	0.00
27/01/2026	R038 On 05-November-26			Bond Future	8.79	116.1756	116.0058	116.1756	0.00
27/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	14046	14	14	14	0.00
27/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	246	0	0	0	0.00
27/01/2026	R038 On 04-February-27			Bond Future	8.86	118.1480	117.9756	118.1480	0.00
27/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	6939	7	7	7	0.00
27/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1489	1	1	1	0.00
27/01/2026	R053 On 05-February-26			Bond Future	8.93	132.2572	131.6343	132.2572	9,707.00
27/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	26301	27	26	27	0.00
27/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R053 On 07-May-26			Bond Future	8.97	128.7191	128.0852	128.7191	73,936.00
27/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	27314	28	27	28	0.00
27/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	4	0	0	0	0.00
27/01/2026	R053 On 06-August-26			Bond Future	9.02	131.0193	130.3742	131.0193	0.00
27/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	31285	32	31	32	0.00
27/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	22	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
27/01/2026	R053 On 05-November-26			Bond Future	9.07	127.4113	126.7554	127.4113	0.00
27/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	22439	23	22	23	0.00
27/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	459	0	0	0	0.00
27/01/2026	R053 On 04-February-27			Bond Future	9.13	129.5745	128.9078	129.5745	0.00
27/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	11764	12	12	12	0.00
27/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2130	2	2	2	0.00
27/01/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
27/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	25	0	0	0	0.00
27/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	25	0	0	0	0.00
27/01/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
27/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	83	0	0	0	0.00
27/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	83	0	0	0	0.00
27/01/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
27/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	78	0	0	0	0.00
27/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	78	0	0	0	0.00
27/01/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
27/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	47	0	0	0	0.00
27/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	47	0	0	0	0.00
27/01/2026	R202 On 05-February-26			Bond Future	294.03	293.0586	294.0341	293.0586	378.00
27/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	16214	15	16	15	0.00
27/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R202 On 07-May-26			Bond Future	299.27	298.2751	299.2681	298.2751	772.00
27/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	21718	21	22	21	0.00
27/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R202 On 06-August-26			Bond Future	299.29	298.2827	299.2936	298.2827	253.00
27/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	20434	19	20	19	0.00
27/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R202 On 05-November-26			Bond Future	304.51	303.4764	304.5056	303.4764	0.00
27/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	24046	23	24	23	0.00
27/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R202 On 04-February-27			Bond Future	304.28	303.2326	304.2799	303.2326	0.00
27/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	9550	9	10	9	0.00
27/01/2026	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
27/01/2026	R209 On 05-February-26			Bond Future	8.32	88.3072	88.2794	88.3072	30,492.00
27/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	14268	14	14	14	0.00
27/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R209 On 07-May-26			Bond Future	8.36	86.7068	86.6786	86.7068	15,552.00
27/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	14510	15	15	15	0.00
27/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	1	0	0	0	0.00
27/01/2026	R209 On 06-August-26			Bond Future	8.41	88.2564	88.2277	88.2564	3,673.00
27/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	15572	16	16	16	0.00
27/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	11	0	0	0	0.00
27/01/2026	R209 On 05-November-26			Bond Future	8.46	86.6229	86.5939	86.6229	0.00
27/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	10265	10	10	10	0.00
27/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	258	0	0	0	0.00
27/01/2026	R209 On 04-February-27			Bond Future	8.52	88.0943	88.0651	88.0943	0.00
27/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	5219	5	5	5	0.00
27/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1009	1	1	1	0.00
27/01/2026	R210 On 05-February-26			Bond Future	258.66	258.1939	258.6605	258.1939	424.00
27/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	5560	5	6	5	0.00
27/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R210 On 07-May-26			Bond Future	259.80	259.3250	259.7999	259.3250	918.00
27/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	4400	4	4	4	0.00
27/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R210 On 06-August-26			Bond Future	264.51	264.0225	264.5062	264.0225	0.00
27/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4666	4	5	4	0.00
27/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R210 On 05-November-26			Bond Future	265.60	265.1051	265.5976	265.1051	0.00
27/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	12268	12	12	12	0.00
27/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R210 On 04-February-27			Bond Future	270.18	269.6732	270.1751	269.6732	0.00
27/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	4145	4	4	4	0.00
27/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R213 On 05-February-26			Bond Future	7.46	101.2447	101.2460	101.2447	13,480.00
27/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	9376	9	9	9	0.00
27/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R213 On 07-May-26			Bond Future	7.48	99.4725	99.4739	99.4725	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
27/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8631	9	9	9	0.00
27/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	2	0	0	0	0.00
27/01/2026	R213 On 06-August-26			Bond Future	7.50	101.2503	101.2517	101.2503	0.00
27/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7868	8	8	8	0.00
27/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	32	0	0	0	0.00
27/01/2026	R213 On 05-November-26			Bond Future	7.53	99.4417	99.4434	99.4417	0.00
27/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4510	5	5	5	0.00
27/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	256	0	0	0	0.00
27/01/2026	R213 On 04-February-27			Bond Future	7.58	101.1316	101.1337	101.1316	0.00
27/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2599	3	3	3	0.00
27/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	722	1	1	1	0.00
27/01/2026	R214 On 05-February-26			Bond Future	8.88	83.4943	83.3921	83.4943	7,014.00
27/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	14617	15	15	15	0.00
27/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R214 On 07-May-26			Bond Future	8.93	81.6641	81.5601	81.6641	39,157.00
27/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	15619	16	16	16	0.00
27/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	3	0	0	0	0.00
27/01/2026	R214 On 06-August-26			Bond Future	8.97	83.1236	83.0178	83.1236	0.00
27/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	17409	18	17	18	0.00
27/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	17	0	0	0	0.00
27/01/2026	R214 On 05-November-26			Bond Future	9.03	81.2569	81.1495	81.2569	0.00
27/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	12083	12	12	12	0.00
27/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	285	0	0	0	0.00
27/01/2026	R214 On 04-February-27			Bond Future	9.10	82.6375	82.5285	82.6375	0.00
27/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	6398	6	6	6	0.00
27/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1261	1	1	1	0.00
27/01/2026	R248 On 05-February-26			Bond Future	9.05	101.3464	101.0723	101.3464	43,140.00
27/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	18765	19	19	19	0.00
27/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	8188	8	8	8	0.00
27/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	11914	12	12	12	0.00
27/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	4018	4	4	4	0.00
27/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	5301	6	5	6	12,500.00
27/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	73	0	0	0	1,940.00
27/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	3151	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
27/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	7378	8	7	8	0.00
27/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	0	0	0	0	1,940.00
27/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	7	0	0	0	0.00
27/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	1494	1	1	1	0.00
27/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	1	0	0	0	0.00
27/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R248 On 07-May-26			Bond Future	9.10	98.6887	98.4098	98.6887	266,719.00
27/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	19934	20	20	20	0.00
27/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	5	0	0	0	0.00
27/01/2026	R248 On 06-August-26			Bond Future	9.15	100.4524	100.1686	100.4524	0.00
27/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	23337	24	23	24	0.00
27/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	18	0	0	0	0.00
27/01/2026	R248 On 05-November-26			Bond Future	9.21	97.7428	97.4544	97.7428	0.00
27/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	16608	17	17	17	0.00
27/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	378	0	0	0	0.00
27/01/2026	R248 On 04-February-27			Bond Future	9.27	99.4031	99.1102	99.4031	0.00
27/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	8718	9	9	9	0.00
27/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1748	2	2	2	0.00
27/01/2026	R2R9 On 05-February-26			Bond Future	8.75	112.4136	112.2542	112.4136	0.00
27/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	99264	99	99	99	0.00
27/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R2R9 On 07-May-26			Bond Future	8.81	109.4092	109.2470	109.4092	0.00
27/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	98397	99	98	99	0.00
27/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R2R9 On 06-August-26			Bond Future	8.86	111.3644	111.1993	111.3644	0.00
27/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98080	98	98	98	0.00
27/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R2R9 On 05-November-26			Bond Future	8.92	108.3007	108.1331	108.3007	0.00
27/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97163	97	97	97	0.00
27/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R2R9 On 04-February-27			Bond Future	9.00	110.1395	109.9694	110.1395	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
27/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7429	8	7	8	0.00
27/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	913	1	1	1	0.00
27/01/2026	R4R2 On 05-February-26			Bond Future	8.98	113.4942	113.3184	113.4942	1,932.00
27/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	100043	100	100	100	0.00
27/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R4R2 On 07-May-26			Bond Future	9.04	110.3828	110.2039	110.3828	1,994.00
27/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	99115	99	99	99	0.00
27/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R4R2 On 06-August-26			Bond Future	9.10	112.3554	112.1734	112.3554	0.00
27/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	98756	99	99	99	0.00
27/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R4R2 On 05-November-26			Bond Future	9.16	109.1827	108.9979	109.1827	0.00
27/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97775	98	98	98	0.00
27/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
27/01/2026	R4R2 On 04-February-27			Bond Future	9.23	111.0363	110.8487	111.0363	0.00
27/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8268	8	8	8	0.00
27/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1027	1	1	1	0.00
27/01/2026	RR87 On 05-February-26			Bond Future	6.86	105.3230	105.3188	105.3230	0.00
27/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	44	0	0	0	0.00
27/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	10	0	0	0	0.00
27/01/2026	RR87 On 07-May-26			Bond Future	6.75	103.0611	103.0564	103.0611	0.00
27/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	90	0	0	0	0.00
27/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	58	0	0	0	0.00
27/01/2026	RR87 On 06-August-26			Bond Future	6.46	101.1598	101.1549	101.1598	0.00
27/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	86	0	0	0	0.00
27/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	61	0	0	0	0.00
27/01/2026	RR87 On 05-November-26			Bond Future	5.26	102.8968	102.8921	102.8968	0.00
27/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	26	0	0	0	0.00
27/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	25	0	0	0	0.00
27/01/2026	RR88 On 05-February-26			Bond Future	6.87	108.6098	108.6180	108.6098	0.00
27/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	90	0	0	0	0.00
27/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	52	0	0	0	0.00
27/01/2026	RR88 On 07-May-26			Bond Future	6.83	106.3790	106.3877	106.3790	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
27/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	222	0	0	0	0.00
27/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	209	0	0	0	0.00
27/01/2026	RR88 On 06-August-26			Bond Future	6.77	105.3670	105.3754	105.3670	0.00
27/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	316	0	0	0	0.00
27/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	287	0	0	0	0.00
27/01/2026	RR88 On 05-November-26			Bond Future	6.70	106.5980	106.6073	106.5980	0.00
27/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	315	0	0	0	0.00
27/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	305	0	0	0	0.00
27/01/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/01/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00