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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/01/2026 TO: 28/01/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	2029 On 05-February-26			Bond Future	145.67	145.3519	145.6687	145.3519	1,419.00
28/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	5559	5	6	5	0.00
28/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2029 On 07-May-26			Bond Future	146.81	146.4847	146.8071	146.4847	3,466.00
28/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4987	5	5	5	0.00
28/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2029 On 06-August-26			Bond Future	149.47	149.1384	149.4671	149.1384	0.00
28/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	5367	5	5	5	0.00
28/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2029 On 05-November-26			Bond Future	150.60	150.2602	150.5957	150.2602	0.00
28/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	3036	3	3	3	0.00
28/01/2026	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
28/01/2026	2029 On 04-February-27			Bond Future	153.19	152.8503	153.1930	152.8503	0.00
28/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	3473	3	3	3	0.00
28/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2030 On 05-February-26			Bond Future	7.16	102.8803	103.0736	102.8803	51,063.00
28/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7695	8	8	8	0.00
28/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2030 On 07-May-26			Bond Future	7.17	104.6861	104.8827	104.6861	148,408.00
28/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6957	7	7	7	0.00
28/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1887	2	2	2	1,000.00
28/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	2498	2	2	2	0.00
28/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	640	1	1	1	1,000.00
28/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	140	0	0	0	0.00
28/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	82	0	0	0	1,000.00
28/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	510	1	1	1	0.00
28/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	2	0	0	0	0.00
28/01/2026	2030 On 06-August-26			Bond Future	7.18	102.5479	102.7483	102.5479	47,851.00
28/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	6080	6	6	6	0.00
28/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	859	1	1	1	1,000.00
28/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1969	2	2	2	1,000.00
28/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2872	3	3	3	0.00
28/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	201	0	0	0	1,000.00
28/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	344	0	0	0	0.00
28/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	753	1	1	1	0.00
28/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	36	0	0	0	0.00
28/01/2026	2030 On 05-November-26			Bond Future	7.18	104.3091	104.5137	104.3091	0.00
28/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3590	3	4	3	0.00
28/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	192	0	0	0	0.00
28/01/2026	2030 On 04-February-27			Bond Future	7.21	102.0755	102.2845	102.0755	0.00
28/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	2128	2	2	2	0.00
28/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	508	1	1	1	0.00
28/01/2026	2031 On 05-February-26			Bond Future	113.41	112.5752	113.4089	112.5752	0.00
28/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	1649	1	2	1	0.00
28/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2031 On 07-May-26			Bond Future	115.43	114.5791	115.4277	114.5791	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
28/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	1627	1	2	1	0.00
28/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	39	0	0	0	0.00
28/01/2026	2031 On 06-August-26			Bond Future	115.11	114.2420	115.1063	114.2420	1,893.00
28/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	1467	1	1	1	0.00
28/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	171	0	0	0	0.00
28/01/2026	2031 On 05-November-26			Bond Future	117.11	116.2310	117.1113	116.2310	0.00
28/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	5622	5	6	5	0.00
28/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2031 On 04-February-27			Bond Future	116.68	115.7876	116.6841	115.7876	0.00
28/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	1074	1	1	1	0.00
28/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	570	1	1	1	0.00
28/01/2026	2032 On 05-February-26			Bond Future	7.63	105.7506	105.9782	105.7506	22,935.00
28/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	11548	11	12	11	0.00
28/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2032 On 07-May-26			Bond Future	7.66	103.4484	103.6800	103.4484	151,778.00
28/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10978	11	11	11	0.00
28/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	2	0	0	0	0.00
28/01/2026	2032 On 06-August-26			Bond Future	7.69	105.2972	105.5333	105.2972	0.00
28/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	10440	10	10	10	0.00
28/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	24	0	0	0	0.00
28/01/2026	2032 On 05-November-26			Bond Future	7.73	102.9486	103.1895	102.9486	0.00
28/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	6317	6	6	6	0.00
28/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	238	0	0	0	0.00
28/01/2026	2032 On 04-February-27			Bond Future	7.78	104.6973	104.9433	104.6973	0.00
28/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3672	3	4	3	0.00
28/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	762	1	1	1	0.00
28/01/2026	2033 On 05-February-26			Bond Future	142.64	142.6662	142.6367	142.6662	304.00
28/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9757	10	10	10	0.00
28/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2033 On 07-May-26			Bond Future	143.62	143.6488	143.6189	143.6488	11,491.00
28/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8459	8	8	8	0.00
28/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2033 On 06-August-26			Bond Future	146.22	146.2511	146.2211	146.2511	0.00
28/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	11971	12	12	12	0.00

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28/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2033 On 05-November-26			Bond Future	147.19	147.2201	147.1907	147.2201	0.00
28/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	9931	10	10	10	0.00
28/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2033 On 04-February-27			Bond Future	149.73	149.7580	149.7294	149.7580	0.00
28/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	7019	7	7	7	0.00
28/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2037 On 05-February-26			Bond Future	8.42	100.3274	100.7651	100.3274	43,007.00
28/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	17351	17	17	17	0.00
28/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	22944	23	23	23	0.00
28/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	15683	15	16	15	1,970.00
28/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	20865	20	21	20	0.00
28/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	18223	18	18	18	0.00
28/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	14258	14	14	14	0.00
28/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	25187	25	25	25	0.00
28/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	18438	18	18	18	1,030.00
28/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	11004	11	11	11	0.00
28/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	8215	8	8	8	0.00
28/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0	0	0	0	11,500.00
28/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
28/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
28/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
28/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2037 On 07-May-26			Bond Future	8.47	102.0884	102.5337	102.0884	158,211.00
28/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	17453	17	17	17	0.00
28/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	22986	23	23	23	0.00
28/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	15433	15	15	15	142.00
28/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	3913	4	4	4	1,500.00
28/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	6863	6	7	6	1,500.00

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28/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	10310	10	10	10	0.00
28/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	29	0	0	0	1,500.00
28/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	105	0	0	0	0.00
28/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	334	0	0	0	0.00
28/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
28/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	3	0	0	0	0.00
28/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	1	0	0	0	0.00
28/01/2026	2037 On 06-August-26			Bond Future	8.52	99.6532	100.1067	99.6532	2,539.00
28/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	18928	18	19	18	0.00
28/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	16798	16	17	16	0.00
28/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	13581	13	14	13	0.00
28/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	9766	9	10	9	2,541.00
28/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	90	0	0	0	2,541.00
28/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	212	0	0	0	0.00
28/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	24	0	0	0	2,541.00
28/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	8	0	0	0	0.00
28/01/2026	2037 On 05-November-26			Bond Future	8.58	101.3645	101.8266	101.3645	0.00
28/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	12776	12	13	12	0.00
28/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	13885	13	14	13	0.00
28/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	10672	10	11	10	0.00
28/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	6522	6	7	6	4,490.00
28/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	363	0	0	0	4,490.00
28/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	824	1	1	1	0.00
28/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	192	0	0	0	4,490.00
28/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	247	0	0	0	0.00
28/01/2026	2037 On 04-February-27			Bond Future	8.64	98.8302	99.3011	98.8302	0.00
28/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	6671	6	7	6	0.00
28/01/2026	2037 On 04-February-27	9.81	Call	Bond Future	8194	8	8	8	0.00
28/01/2026	2037 On 04-February-27	9.31	Call	Bond Future	5683	5	6	5	0.00
28/01/2026	2037 On 04-February-27	8.44	Call	Bond Future	2018	2	2	2	4,490.00
28/01/2026	2037 On 04-February-27	9.31	Put	Bond Future	1398	2	1	2	4,490.00
28/01/2026	2037 On 04-February-27	8.44	Put	Bond Future	3324	4	3	4	0.00
28/01/2026	2037 On 04-February-27	9.81	Put	Bond Future	883	1	1	1	4,490.00
28/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1160	1	1	1	0.00

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28/01/2026	2038 On 05-February-26			Bond Future	157.47	156.0679	157.4713	156.0679	1,625.00
28/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	14271	13	14	13	0.00
28/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2038 On 07-May-26			Bond Future	160.27	158.8461	160.2744	158.8461	2,587.00
28/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	15744	14	16	14	0.00
28/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2038 On 06-August-26			Bond Future	160.99	159.5330	160.9879	159.5330	0.00
28/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	16268	15	16	15	0.00
28/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2038 On 05-November-26			Bond Future	163.79	162.3112	163.7925	162.3112	0.00
28/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	17483	16	17	16	0.00
28/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2038 On 04-February-27			Bond Future	164.40	162.8880	164.3963	162.8880	0.00
28/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	10566	9	11	9	0.00
28/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2040 On 05-February-26			Bond Future	8.77	101.3378	102.0772	101.3378	70,001.00
28/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	18957	18	19	18	0.00
28/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	20898	20	21	20	475.00
28/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	28471	28	28	28	0.00
28/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	16883	16	17	16	0.00
28/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	11693	11	12	11	680.00
28/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	14345	14	14	14	0.00
28/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	3390	3	3	3	14,000.00
28/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	2236	2	2	2	13,500.00
28/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	4910	4	5	4	0.00
28/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	7853	7	8	7	14,000.00
28/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	10944	10	11	10	0.00
28/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0	0	0	0	14,000.00
28/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	0	0	0	0	13,500.00
28/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	10	0	0	0	0.00
28/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	1	0	0	0	0.00
28/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
28/01/2026	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
28/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
28/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2040 On 07-May-26			Bond Future	8.82	103.1165	103.8690	103.1165	19,722.00
28/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	19444	19	19	19	0.00
28/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	24248	23	24	23	0.00
28/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	21507	21	22	21	0.00
28/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	16143	15	16	15	0.00
28/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	22565	22	23	22	0.00
28/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	19735	19	20	19	0.00
28/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	13497	13	13	13	1,460.00
28/01/2026	2040 On 07-May-26	8.65	Call	Bond Future	837	1	1	1	27,500.00
28/01/2026	2040 On 07-May-26	8.65	Put	Bond Future	2236	3	2	3	0.00
28/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	1	0	0	0	1,460.00
28/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	24	0	0	0	0.00
28/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
28/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	9	0	0	0	0.00
28/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	1	0	0	0	0.00
28/01/2026	2040 On 06-August-26			Bond Future	8.88	100.4490	101.2152	100.4490	41,362.00
28/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	21790	21	22	21	0.00
28/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	9	0	0	0	0.00
28/01/2026	2040 On 05-November-26			Bond Future	8.94	102.1739	102.9541	102.1739	0.00
28/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	14886	14	15	14	0.00
28/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	16116	15	16	15	0.00
28/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	12552	12	13	12	0.00
28/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	7927	7	8	7	2,300.00
28/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	371	0	0	0	2,300.00
28/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	814	1	1	1	0.00
28/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	210	0	0	0	2,300.00
28/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	257	0	0	0	0.00
28/01/2026	2040 On 04-February-27			Bond Future	9.00	99.4028	100.1972	99.4028	0.00
28/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	7906	7	8	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
28/01/2026	2040 On 04-February-27	10.17	Call	Bond Future	9294	9	9	9	0.00
28/01/2026	2040 On 04-February-27	9.67	Call	Bond Future	6436	6	6	6	0.00
28/01/2026	2040 On 04-February-27	8.78	Call	Bond Future	2187	2	2	2	2,300.00
28/01/2026	2040 On 04-February-27	9.67	Put	Bond Future	1564	2	2	2	2,300.00
28/01/2026	2040 On 04-February-27	8.78	Put	Bond Future	3893	4	4	4	0.00
28/01/2026	2040 On 04-February-27	10.17	Put	Bond Future	987	1	1	1	2,300.00
28/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1225	1	1	1	0.00
28/01/2026	2043 On 05-February-26			Bond Future	121.80	121.8267	121.8019	121.8267	0.00
28/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12142	12	12	12	0.00
28/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2043 On 07-May-26			Bond Future	123.97	123.9953	123.9700	123.9953	0.00
28/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	12270	12	12	12	0.00
28/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2043 On 06-August-26			Bond Future	123.37	123.3994	123.3740	123.3994	0.00
28/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	12495	13	12	13	0.00
28/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
28/01/2026	2043 On 05-November-26			Bond Future	125.52	125.5477	125.5229	125.5477	0.00
28/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	12692	13	13	13	0.00
28/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	9	0	0	0	0.00
28/01/2026	2043 On 04-February-27			Bond Future	124.81	124.8294	124.8053	124.8294	0.00
28/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	7499	8	7	8	0.00
28/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	324	0	0	0	0.00
28/01/2026	2044 On 05-February-26			Bond Future	9.00	97.1936	98.0312	97.1936	47,948.00
28/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	18879	18	19	18	0.00
28/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	18503	18	19	18	0.00
28/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	18189	17	18	17	0.00
28/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	16910	16	17	16	0.00
28/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	14592	14	15	14	9,000.00
28/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	8661	8	9	8	9,000.00
28/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	8131	7	8	7	0.00
28/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
28/01/2026	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
28/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
28/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2044 On 07-May-26			Bond Future	9.05	98.8995	99.7519	98.8995	104,726.00
28/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	19803	19	20	19	0.00
28/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	7803	7	8	7	0.00
28/01/2026	2044 On 07-May-26		Call	Bond Future	2011.22	1.6293	2.0112	1.6293	0.00
28/01/2026	2044 On 07-May-26		Put	Bond Future	2259.31	2.7298	2.2593	2.7298	0.00
28/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	184	0	0	0	15,000.00
28/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	2	0	0	0	0.00
28/01/2026	2044 On 06-August-26			Bond Future	9.11	96.2820	97.1499	96.2820	7,681.00
28/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	22832	22	23	22	0.00
28/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	12	0	0	0	0.00
28/01/2026	2044 On 05-November-26			Bond Future	9.17	97.9353	98.8189	97.9353	0.00
28/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	16161	15	16	15	0.00
28/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	315	0	0	0	0.00
28/01/2026	2044 On 04-February-27			Bond Future	9.23	95.2174	96.1168	95.2174	0.00
28/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	8664	8	9	8	0.00
28/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1316	2	1	2	0.00
28/01/2026	2046 On 05-February-26			Bond Future	141.25	139.7245	141.2496	139.7245	4,439.00
28/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	19600	18	20	18	0.00
28/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2046 On 07-May-26			Bond Future	141.48	139.9259	141.4782	139.9259	18,062.00
28/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	16528	15	17	15	0.00
28/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2046 On 06-August-26			Bond Future	144.04	142.4607	144.0416	142.4607	0.00
28/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	21662	20	22	20	0.00
28/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2046 On 05-November-26			Bond Future	144.23	142.6228	144.2323	142.6228	0.00
28/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	18752	17	19	17	0.00
28/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2046 On 04-February-27			Bond Future	146.72	145.0804	146.7189	145.0804	0.00
28/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	15629	14	16	14	0.00
28/01/2026	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
28/01/2026	2050 On 05-February-26			Bond Future	143.08	140.9258	143.0753	140.9258	2,608.00
28/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	20255	18	20	18	0.00
28/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2050 On 07-May-26			Bond Future	145.62	143.4342	145.6222	143.4342	15,887.00
28/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	21552	19	22	19	0.00
28/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2050 On 06-August-26			Bond Future	145.82	143.5923	145.8204	143.5923	0.00
28/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	22550	20	23	20	0.00
28/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2050 On 05-November-26			Bond Future	148.36	146.0927	148.3608	146.0927	0.00
28/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	24521	22	25	22	0.00
28/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
28/01/2026	2050 On 04-February-27			Bond Future	148.44	146.1357	148.4442	146.1357	0.00
28/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	16054	14	16	14	0.00
28/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
28/01/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	AL37 On 05-February-26			Index Future	1275.07	1273.1660	1275.0710	1273.1660	0.00
28/01/2026	AL37 On 07-May-26			Index Future	1297.45	1295.5140	1297.4520	1295.5140	0.00
28/01/2026	AL37 On 06-August-26			Index Future	1320.40	1318.4240	1320.3970	1318.4240	0.00
28/01/2026	AL37 On 05-November-26			Index Future	1343.36	1341.3480	1343.3590	1341.3480	0.00
28/01/2026	AL37 On 04-February-27			Index Future	1366.24	1364.1910	1366.2390	1364.1910	0.00
28/01/2026	AL7T On 05-February-26			Index Future	1652.88	1647.4090	1652.8830	1647.4090	0.00
28/01/2026	AL7T On 07-May-26			Index Future	1681.90	1676.3250	1681.8950	1676.3250	0.00
28/01/2026	AL7T On 06-August-26			Index Future	1711.64	1705.9690	1711.6390	1705.9690	0.00
28/01/2026	AL7T On 05-November-26			Index Future	1741.41	1735.6330	1741.4050	1735.6330	0.00
28/01/2026	AL7T On 04-February-27			Index Future	1771.07	1765.1890	1771.0650	1765.1890	0.00
28/01/2026	ALBI On 05-February-26			Index Future	1393.36	1387.5820	1393.3560	1387.5820	62.00
28/01/2026	ALBI On 07-May-26			Index Future	1417.81	1411.9380	1417.8130	1411.9380	13.00
28/01/2026	ALBI On 06-August-26			Index Future	1442.89	1436.9070	1442.8870	1436.9070	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
28/01/2026	ALBI On 05-November-26			Index Future	1467.98	1461.8910	1467.9800	1461.8910	0.00
28/01/2026	ALBI On 04-February-27			Index Future	1492.98	1486.7860	1492.9820	1486.7860	0.00
28/01/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/01/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
28/01/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/01/2026	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
28/01/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	ES33 On 05-February-26			Bond Future	8.56	96.8909	97.2478	96.8909	0.00
28/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	14052	14	14	14	0.00
28/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
28/01/2026	ES33 On 07-May-26			Bond Future	8.62	94.8231	95.1864	94.8231	0.00
28/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14306	14	14	14	0.00
28/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
28/01/2026	ES33 On 06-August-26			Bond Future	8.68	96.5407	96.9109	96.5407	0.00
28/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15042	15	15	15	0.00
28/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
28/01/2026	ES33 On 05-November-26			Bond Future	8.75	94.4303	94.8077	94.4303	0.00
28/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9479	9	9	9	0.00
28/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
28/01/2026	ES33 On 04-February-27			Bond Future	8.84	96.0557	96.4405	96.0557	0.00
28/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3944	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
28/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
28/01/2026	ES42 On 05-February-26			Bond Future	9.19	96.0455	96.7794	96.0455	0.00
28/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	18180	17	18	17	0.00
28/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
28/01/2026	ES42 On 07-May-26			Bond Future	9.24	93.4910	94.2381	93.4910	0.00
28/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	19597	19	20	19	0.00
28/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
28/01/2026	ES42 On 06-August-26			Bond Future	9.30	95.1843	95.9452	95.1843	0.00
28/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	21471	21	21	21	0.00
28/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
28/01/2026	ES42 On 05-November-26			Bond Future	9.37	92.5780	93.3529	92.5780	0.00
28/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	15388	15	15	15	0.00
28/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
28/01/2026	ES42 On 04-February-27			Bond Future	9.44	94.1700	94.9592	94.1700	0.00
28/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6099	5	6	5	0.00
28/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
28/01/2026	GOVI On 05-February-26			GOVI	1367.23	1361.6550	1367.2270	1361.6550	7.00
28/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2172270	212	217	212	0.00
28/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
28/01/2026	GOVI On 07-May-26			GOVI	1391.23	1385.5560	1391.2250	1385.5560	642.00
28/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2142250	209	214	209	0.00
28/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
28/01/2026	GOVI On 06-August-26			GOVI	1415.83	1410.0580	1415.8290	1410.0580	0.00
28/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2268290	221	227	221	0.00
28/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
28/01/2026	GOVI On 05-November-26			GOVI	1440.45	1434.5760	1440.4510	1434.5760	0.00
28/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1634510	158	163	158	0.00
28/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
28/01/2026	GOVI On 04-February-27			GOVI	1464.99	1459.0060	1464.9850	1459.0060	0.00
28/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	959850	90	96	90	0.00
28/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
28/01/2026	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
28/01/2026	I258 On 05-February-26			Bond Future	125.46	125.4847	125.4598	125.4847	0.00
28/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	13810	14	14	14	0.00
28/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
28/01/2026	I258 On 07-May-26			Bond Future	127.69	127.7185	127.6933	127.7185	0.00
28/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	13964	14	14	14	0.00
28/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	1	0	0	0	0.00
28/01/2026	I258 On 06-August-26			Bond Future	127.16	127.1900	127.1647	127.1900	0.00
28/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	14240	14	14	14	0.00
28/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	26	0	0	0	0.00
28/01/2026	I258 On 05-November-26			Bond Future	129.38	129.4043	129.3796	129.4043	0.00
28/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	14520	15	15	15	0.00
28/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	91	0	0	0	0.00
28/01/2026	I258 On 04-February-27			Bond Future	128.73	128.7526	128.7284	128.7526	0.00
28/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	10490	11	10	11	0.00
28/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	662	1	1	1	0.00
28/01/2026	IGOV On 05-February-26			Index Future	435.43	431.7600	435.4340	431.7600	227.00
28/01/2026	IGOV On 07-May-26			Index Future	443.19	439.4460	443.1850	439.4460	23.00
28/01/2026	IGOV On 06-August-26			Index Future	451.13	447.3230	451.1290	447.3230	0.00
28/01/2026	IGOV On 05-November-26			Index Future	459.08	455.2040	459.0790	455.2040	0.00
28/01/2026	IGOV On 04-February-27			Index Future	467.00	463.0580	467.0010	463.0580	0.00
28/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/01/2026	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
28/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
28/01/2026	R033 On 05-February-26			Bond Future	7.76	115.4451	115.7437	115.4451	4,359.00
28/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	14534	14	15	14	0.00
28/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R033 On 07-May-26			Bond Future	7.79	112.4300	112.7338	112.4300	9,452.00
28/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	13470	13	13	13	0.00
28/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	24	0	0	0	0.00
28/01/2026	R033 On 06-August-26			Bond Future	7.82	114.4392	114.7489	114.4392	0.00
28/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	12530	12	13	12	0.00
28/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	236	0	0	0	0.00
28/01/2026	R033 On 05-November-26			Bond Future	7.86	111.3657	111.6815	111.3657	0.00
28/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	8244	8	8	8	0.00
28/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	840	1	1	1	0.00
28/01/2026	R033 On 04-February-27			Bond Future	7.92	113.2569	113.5792	113.2569	0.00
28/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	5563	5	6	5	0.00
28/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	1915	2	2	2	0.00
28/01/2026	R035 On 05-February-26			Bond Future	8.06	108.7254	109.1616	108.7254	19,771.00
28/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	16067	16	16	16	0.00
28/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	7440	7	7	7	0.00
28/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	14198	14	14	14	2,000.00
28/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	16853	16	17	16	2,000.00
28/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	24221	24	24	24	0.00
28/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	12720	12	13	12	250.00
28/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	15432	15	15	15	0.00
28/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	17164	17	17	17	0.00
28/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	18039	18	18	18	0.00
28/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	2524	2	3	2	0.00
28/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	5021	5	5	5	0.00
28/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	3719	3	4	3	350.00
28/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	9725	9	10	9	0.00
28/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	6782	6	7	6	0.00
28/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	0	0	0	0	350.00
28/01/2026	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
28/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
28/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	1	0	0	0	0.00
28/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
28/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
28/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
28/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0	0	0	0	16,000.00
28/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R035 On 07-May-26			Bond Future	8.10	106.1338	106.5776	106.1338	95,619.00
28/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	15918	15	16	15	0.00
28/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	12214	12	12	12	0.00
28/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	9455	9	9	9	200.00
28/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	15140	15	15	15	0.00
28/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	12485	12	12	12	0.00
28/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	9342	9	9	9	250.00
28/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	9734	9	10	9	350.00
28/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	14774	14	15	14	0.00
28/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	12105	12	12	12	0.00
28/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	14878	14	15	14	0.00
28/01/2026	R035 On 07-May-26	8.55	Call	Bond Future	3245	3	3	3	0.00
28/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	4544	4	5	4	1,000.00
28/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	6856	6	7	6	0.00
28/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1967	2	2	2	1,000.00
28/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	217	0	0	0	0.00
28/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	83	0	0	0	1,000.00
28/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	732	1	1	1	0.00
28/01/2026	R035 On 07-May-26	8.55	Put	Bond Future	388	0	0	0	16,000.00
28/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	2	0	0	0	200.00
28/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	10	0	0	0	250.00
28/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	30	0	0	0	0.00
28/01/2026	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
28/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	9	0	0	0	350.00
28/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	25	0	0	0	0.00
28/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	1	0	0	0	350.00
28/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	10	0	0	0	200.00
28/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	28	0	0	0	0.00
28/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	1	0	0	0	0.00
28/01/2026	R035 On 06-August-26			Bond Future	8.13	108.0307	108.4828	108.0307	56.00
28/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	16413	16	16	16	0.00
28/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	9509	9	10	9	0.00
28/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	12146	12	12	12	0.00
28/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	6859	6	7	6	250.00
28/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	6385	6	6	6	200.00
28/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	11675	11	12	11	0.00
28/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	9031	9	9	9	0.00
28/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	2319	2	2	2	1,000.00
28/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	4637	4	5	4	1,000.00
28/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	7757	7	8	7	0.00
28/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	9456	9	9	9	0.00
28/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	6807	6	7	6	0.00
28/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	4239	4	4	4	350.00
28/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	341	0	0	0	350.00
28/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	707	1	1	1	0.00
28/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	166	0	0	0	350.00
28/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	262	0	0	0	1,000.00
28/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	628	1	1	1	0.00
28/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1340	2	1	2	0.00
28/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	185	0	0	0	200.00
28/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	381	0	0	0	0.00
28/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	94	0	0	0	200.00
28/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	84	0	0	0	250.00
28/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	163	0	0	0	250.00
28/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	336	0	0	0	0.00
28/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	11	0	0	0	0.00
28/01/2026	R035 On 05-November-26			Bond Future	8.18	105.3883	105.8489	105.3883	0.00
28/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	10744	10	11	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	9573	9	10	9	0.00
28/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	7034	7	7	7	0.00
28/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	4578	4	5	4	200.00
28/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	480	1	0	1	200.00
28/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	882	1	1	1	0.00
28/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	266	0	0	0	200.00
28/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	204	0	0	0	0.00
28/01/2026	R035 On 04-February-27			Bond Future	8.24	107.1791	107.6486	107.1791	0.00
28/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	5492	5	5	5	0.00
28/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	988	1	1	1	0.00
28/01/2026	R038 On 05-February-26			Bond Future	8.55	120.7016	121.2592	120.7016	3,472.00
28/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	20974	20	21	20	0.00
28/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R038 On 07-May-26			Bond Future	8.61	117.3376	117.9050	117.3376	3,123.00
28/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	20057	19	20	19	0.00
28/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	1	0	0	0	0.00
28/01/2026	R038 On 06-August-26			Bond Future	8.66	119.4345	120.0125	119.4345	0.00
28/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	21669	21	22	21	0.00
28/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	14	0	0	0	0.00
28/01/2026	R038 On 05-November-26			Bond Future	8.72	116.0058	116.5946	116.0058	0.00
28/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	14601	14	15	14	0.00
28/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	212	0	0	0	0.00
28/01/2026	R038 On 04-February-27			Bond Future	8.79	117.9756	118.5755	117.9756	0.00
28/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	7386	7	7	7	0.00
28/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1336	1	1	1	0.00
28/01/2026	R053 On 05-February-26			Bond Future	8.84	131.6343	132.7266	131.6343	9,707.00
28/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	27393	26	27	26	0.00
28/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R053 On 07-May-26			Bond Future	8.88	128.0852	129.1967	128.0852	73,447.00
28/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	28424	27	28	27	0.00
28/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	3	0	0	0	0.00
28/01/2026	R053 On 06-August-26			Bond Future	8.93	130.3742	131.5061	130.3742	0.00
28/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	32411	31	32	31	0.00
28/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	17	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
28/01/2026	R053 On 05-November-26			Bond Future	8.97	126.7554	127.9077	126.7554	0.00
28/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	23522	22	24	22	0.00
28/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	390	0	0	0	0.00
28/01/2026	R053 On 04-February-27			Bond Future	9.03	128.9078	130.0810	128.9078	0.00
28/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	12673	12	13	12	0.00
28/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	1865	2	2	2	0.00
28/01/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
28/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	23	0	0	0	0.00
28/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	23	0	0	0	0.00
28/01/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
28/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	82	0	0	0	0.00
28/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	82	0	0	0	0.00
28/01/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
28/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	78	0	0	0	0.00
28/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	78	0	0	0	0.00
28/01/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
28/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	47	0	0	0	0.00
28/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	47	0	0	0	0.00
28/01/2026	R202 On 05-February-26			Bond Future	293.97	294.0341	293.9735	294.0341	378.00
28/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	16154	16	16	16	0.00
28/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R202 On 07-May-26			Bond Future	299.21	299.2681	299.2064	299.2681	772.00
28/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	21656	22	22	22	0.00
28/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R202 On 06-August-26			Bond Future	299.23	299.2936	299.2317	299.2936	253.00
28/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	20372	20	20	20	0.00
28/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R202 On 05-November-26			Bond Future	304.44	304.5056	304.4449	304.5056	0.00
28/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	23985	24	24	24	0.00
28/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R202 On 04-February-27			Bond Future	304.22	304.2799	304.2211	304.2799	0.00
28/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	9491	10	9	10	0.00
28/01/2026	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
28/01/2026	R209 On 05-February-26			Bond Future	8.25	88.2794	88.6900	88.2794	30,213.00
28/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	14678	14	15	14	0.00
28/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R209 On 07-May-26			Bond Future	8.29	86.6786	87.0964	86.6786	14,437.00
28/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	14927	15	15	15	0.00
28/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	1	0	0	0	0.00
28/01/2026	R209 On 06-August-26			Bond Future	8.33	88.2277	88.6532	88.2277	3,673.00
28/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	15996	16	16	16	0.00
28/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	9	0	0	0	0.00
28/01/2026	R209 On 05-November-26			Bond Future	8.38	86.5939	87.0273	86.5939	0.00
28/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	10666	10	11	10	0.00
28/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	226	0	0	0	0.00
28/01/2026	R209 On 04-February-27			Bond Future	8.44	88.0651	88.5068	88.0651	0.00
28/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	5554	5	6	5	0.00
28/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	902	1	1	1	0.00
28/01/2026	R210 On 05-February-26			Bond Future	259.08	258.6605	259.0834	258.6605	424.00
28/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	5983	6	6	6	0.00
28/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R210 On 07-May-26			Bond Future	260.23	259.7999	260.2305	259.7999	918.00
28/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	4830	4	5	4	0.00
28/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R210 On 06-August-26			Bond Future	264.95	264.5062	264.9454	264.5062	0.00
28/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	5105	5	5	5	0.00
28/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R210 On 05-November-26			Bond Future	266.05	265.5976	266.0464	265.5976	0.00
28/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	12716	12	13	12	0.00
28/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R210 On 04-February-27			Bond Future	270.63	270.1751	270.6341	270.1751	0.00
28/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	4604	4	5	4	0.00
28/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R213 On 05-February-26			Bond Future	7.41	101.2460	101.4562	101.2460	13,480.00
28/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	9586	9	10	9	0.00
28/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R213 On 07-May-26			Bond Future	7.42	99.4739	99.6877	99.4739	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
28/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8845	9	9	9	0.00
28/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	2	0	0	0	0.00
28/01/2026	R213 On 06-August-26			Bond Future	7.44	101.2517	101.4697	101.2517	0.00
28/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	8081	8	8	8	0.00
28/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	27	0	0	0	0.00
28/01/2026	R213 On 05-November-26			Bond Future	7.47	99.4434	99.6659	99.4434	0.00
28/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4704	5	5	5	0.00
28/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	227	0	0	0	0.00
28/01/2026	R213 On 04-February-27			Bond Future	7.51	101.1337	101.3609	101.1337	0.00
28/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2758	3	3	3	0.00
28/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	654	1	1	1	0.00
28/01/2026	R214 On 05-February-26			Bond Future	8.78	83.3921	84.0457	83.3921	7,014.00
28/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	15271	15	15	15	0.00
28/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R214 On 07-May-26			Bond Future	8.83	81.5601	82.2252	81.5601	39,065.00
28/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	16283	16	16	16	0.00
28/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	2	0	0	0	0.00
28/01/2026	R214 On 06-August-26			Bond Future	8.88	83.0178	83.6950	83.0178	0.00
28/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	18082	17	18	17	0.00
28/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	13	0	0	0	0.00
28/01/2026	R214 On 05-November-26			Bond Future	8.93	81.1495	81.8389	81.1495	0.00
28/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	12726	12	13	12	0.00
28/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	238	0	0	0	0.00
28/01/2026	R214 On 04-February-27			Bond Future	8.99	82.5285	83.2305	82.5285	0.00
28/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	6934	6	7	6	0.00
28/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1095	1	1	1	0.00
28/01/2026	R248 On 05-February-26			Bond Future	8.96	101.0723	101.9309	101.0723	43,001.00
28/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	19623	19	20	19	0.00
28/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	9047	8	9	8	0.00
28/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	12773	12	13	12	0.00
28/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	4875	4	5	4	0.00
28/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	6159	5	6	5	12,500.00
28/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	233	0	0	0	1,940.00
28/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	4003	3	4	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
28/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	8237	7	8	7	0.00
28/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	0	0	0	0	1,940.00
28/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	1	0	0	0	0.00
28/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	795	1	1	1	0.00
28/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R248 On 07-May-26			Bond Future	9.01	98.4098	99.2835	98.4098	266,100.00
28/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	20806	20	21	20	0.00
28/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	3	0	0	0	0.00
28/01/2026	R248 On 06-August-26			Bond Future	9.05	100.1686	101.0583	100.1686	0.00
28/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	24222	23	24	23	0.00
28/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	13	0	0	0	0.00
28/01/2026	R248 On 05-November-26			Bond Future	9.11	97.4544	98.3600	97.4544	0.00
28/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	17455	17	17	17	0.00
28/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	319	0	0	0	0.00
28/01/2026	R248 On 04-February-27			Bond Future	9.17	99.1102	100.0322	99.1102	0.00
28/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	9422	9	9	9	0.00
28/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1530	2	2	2	0.00
28/01/2026	R2R9 On 05-February-26			Bond Future	8.68	112.2542	112.8466	112.2542	0.00
28/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	99856	99	100	99	0.00
28/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R2R9 On 07-May-26			Bond Future	8.73	109.2470	109.8498	109.2470	0.00
28/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	99000	98	99	98	0.00
28/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R2R9 On 06-August-26			Bond Future	8.79	111.1993	111.8133	111.1993	0.00
28/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98694	98	99	98	0.00
28/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R2R9 On 05-November-26			Bond Future	8.84	108.1331	108.7584	108.1331	0.00
28/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97788	97	98	97	0.00
28/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R2R9 On 04-February-27			Bond Future	8.91	109.9694	110.6064	109.9694	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
28/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7946	7	8	7	0.00
28/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	792	1	1	1	0.00
28/01/2026	R4R2 On 05-February-26			Bond Future	8.89	113.3184	114.1105	113.3184	1,932.00
28/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	100835	100	101	100	0.00
28/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R4R2 On 07-May-26			Bond Future	8.95	110.2039	111.0099	110.2039	1,994.00
28/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	99921	99	100	99	0.00
28/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R4R2 On 06-August-26			Bond Future	9.00	112.1734	112.9942	112.1734	0.00
28/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	99577	99	100	99	0.00
28/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R4R2 On 05-November-26			Bond Future	9.06	108.9979	109.8335	108.9979	0.00
28/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	98611	98	99	98	0.00
28/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
28/01/2026	R4R2 On 04-February-27			Bond Future	9.13	110.8487	111.6997	110.8487	0.00
28/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8960	8	9	8	0.00
28/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	869	1	1	1	0.00
28/01/2026	RR87 On 05-February-26			Bond Future	6.83	105.3188	105.3399	105.3188	0.00
28/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	60	0	0	0	0.00
28/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	4	0	0	0	0.00
28/01/2026	RR87 On 07-May-26			Bond Future	6.71	103.0564	103.0798	103.0564	0.00
28/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	104	0	0	0	0.00
28/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	49	0	0	0	0.00
28/01/2026	RR87 On 06-August-26			Bond Future	6.39	101.1549	101.1802	101.1549	0.00
28/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	101	0	0	0	0.00
28/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	50	0	0	0	0.00
28/01/2026	RR87 On 05-November-26			Bond Future	5.03	102.8921	102.9186	102.8921	0.00
28/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	41	0	0	0	0.00
28/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	14	0	0	0	0.00
28/01/2026	RR88 On 05-February-26			Bond Future	6.84	108.6180	108.6680	108.6180	0.00
28/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	119	0	0	0	0.00
28/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	31	0	0	0	0.00
28/01/2026	RR88 On 07-May-26			Bond Future	6.80	106.3877	106.4408	106.3877	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
28/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	250	0	0	0	0.00
28/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	183	0	0	0	0.00
28/01/2026	RR88 On 06-August-26			Bond Future	6.72	105.3754	105.4262	105.3754	0.00
28/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	342	0	0	0	0.00
28/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	262	0	0	0	0.00
28/01/2026	RR88 On 05-November-26			Bond Future	6.65	106.6073	106.6627	106.6073	0.00
28/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	344	0	0	0	0.00
28/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	278	0	0	0	0.00
28/01/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/01/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00