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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/01/2026 TO: 29/01/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	2029 On 05-February-26			Bond Future	145.74	145.6687	145.7385	145.6687	1,419.00
29/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	5629	6	6	6	0.00
29/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2029 On 07-May-26			Bond Future	146.88	146.8071	146.8782	146.8071	3,466.00
29/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	5058	5	5	5	0.00
29/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2029 On 06-August-26			Bond Future	149.54	149.4671	149.5396	149.4671	0.00
29/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	5440	5	5	5	0.00
29/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2029 On 05-November-26			Bond Future	150.67	150.5957	150.6694	150.5957	0.00
29/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	3109	3	3	3	0.00
29/01/2026	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
29/01/2026	2029 On 04-February-27			Bond Future	153.27	153.1930	153.2684	153.1930	0.00
29/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	3548	3	4	3	0.00
29/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2030 On 05-February-26			Bond Future	7.13	103.0736	103.1786	103.0736	51,063.00
29/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7800	8	8	8	0.00
29/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2030 On 07-May-26			Bond Future	7.14	104.8827	104.9897	104.8827	148,661.00
29/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	7064	7	7	7	0.00
29/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1976	2	2	2	1,000.00
29/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	2594	2	3	2	0.00
29/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	696	1	1	1	1,000.00
29/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	123	0	0	0	0.00
29/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	71	0	0	0	1,000.00
29/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	460	1	0	1	0.00
29/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	1	0	0	0	0.00
29/01/2026	2030 On 06-August-26			Bond Future	7.14	102.7483	102.8573	102.7483	47,851.00
29/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	6186	6	6	6	0.00
29/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	915	1	1	1	1,000.00
29/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	2050	2	2	2	1,000.00
29/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2964	3	3	3	0.00
29/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	184	0	0	0	1,000.00
29/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	317	0	0	0	0.00
29/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	700	1	1	1	0.00
29/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	32	0	0	0	0.00
29/01/2026	2030 On 05-November-26			Bond Future	7.14	104.5137	104.6248	104.5137	0.00
29/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3686	4	4	4	0.00
29/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	177	0	0	0	0.00
29/01/2026	2030 On 04-February-27			Bond Future	7.16	102.2845	102.3979	102.2845	0.00
29/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	2209	2	2	2	0.00
29/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	476	1	0	1	0.00
29/01/2026	2031 On 05-February-26			Bond Future	113.50	113.4089	113.4969	113.4089	0.00
29/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	1737	2	2	2	0.00
29/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2031 On 07-May-26			Bond Future	115.52	115.4277	115.5173	115.4277	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
29/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	1709	2	2	2	0.00
29/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	32	0	0	0	0.00
29/01/2026	2031 On 06-August-26			Bond Future	115.20	115.1063	115.1971	115.1063	1,893.00
29/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	1540	1	2	1	0.00
29/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	152	0	0	0	0.00
29/01/2026	2031 On 05-November-26			Bond Future	117.20	117.1113	117.2039	117.1113	0.00
29/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	5714	6	6	6	0.00
29/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2031 On 04-February-27			Bond Future	116.78	116.6841	116.7771	116.6841	0.00
29/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	1130	1	1	1	0.00
29/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	533	1	1	1	0.00
29/01/2026	2032 On 05-February-26			Bond Future	7.59	105.9782	106.2025	105.9782	22,582.00
29/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	11772	12	12	12	0.00
29/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2032 On 07-May-26			Bond Future	7.61	103.6800	103.9082	103.6800	152,872.00
29/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	11206	11	11	11	0.00
29/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	1	0	0	0	0.00
29/01/2026	2032 On 06-August-26			Bond Future	7.64	105.5333	105.7656	105.5333	0.00
29/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	10669	10	11	10	0.00
29/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	21	0	0	0	0.00
29/01/2026	2032 On 05-November-26			Bond Future	7.67	103.1895	103.4261	103.1895	0.00
29/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	6529	6	7	6	0.00
29/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	214	0	0	0	0.00
29/01/2026	2032 On 04-February-27			Bond Future	7.72	104.9433	105.1843	104.9433	0.00
29/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3851	4	4	4	0.00
29/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	699	1	1	1	0.00
29/01/2026	2033 On 05-February-26			Bond Future	143.59	142.6367	143.5854	142.6367	304.00
29/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	10705	10	11	10	0.00
29/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2033 On 07-May-26			Bond Future	144.58	143.6189	144.5844	143.6189	11,491.00
29/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	9424	8	9	8	0.00
29/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2033 On 06-August-26			Bond Future	147.20	146.2211	147.2043	146.2211	0.00
29/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	12954	12	13	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2033 On 05-November-26			Bond Future	148.19	147.1907	148.1909	147.1907	0.00
29/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	10931	10	11	10	0.00
29/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2033 On 04-February-27			Bond Future	150.75	149.7294	150.7473	149.7294	0.00
29/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	8037	7	8	7	0.00
29/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2037 On 05-February-26			Bond Future	8.30	100.7651	101.6277	100.7651	42,739.00
29/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	18214	17	18	17	0.00
29/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	23806	23	24	23	0.00
29/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	16546	16	17	16	1,970.00
29/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	21727	21	22	21	0.00
29/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	19085	18	19	18	0.00
29/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	15120	14	15	14	0.00
29/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	26050	25	26	25	0.00
29/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	19301	18	19	18	1,030.00
29/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	11866	11	12	11	0.00
29/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	9078	8	9	8	0.00
29/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0	0	0	0	11,500.00
29/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
29/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
29/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
29/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2037 On 07-May-26			Bond Future	8.35	102.5337	103.4115	102.5337	158,379.00
29/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	18330	17	18	17	0.00
29/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	23864	23	24	23	0.00
29/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	16309	15	16	15	142.00
29/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	4666	4	5	4	1,500.00
29/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	7699	7	8	7	1,500.00

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29/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	11176	10	11	10	0.00
29/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	17	0	0	0	1,500.00
29/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	64	0	0	0	0.00
29/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	210	0	0	0	0.00
29/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
29/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	2	0	0	0	0.00
29/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2037 On 06-August-26			Bond Future	8.39	100.1067	101.0003	100.1067	2,539.00
29/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	19819	19	20	19	0.00
29/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	17685	17	18	17	0.00
29/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	14451	14	14	14	0.00
29/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	10604	10	11	10	2,541.00
29/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	66	0	0	0	2,541.00
29/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	157	0	0	0	0.00
29/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	17	0	0	0	2,541.00
29/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	6	0	0	0	0.00
29/01/2026	2037 On 05-November-26			Bond Future	8.44	101.8266	102.7358	101.8266	0.00
29/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	13633	13	14	13	0.00
29/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	14753	14	15	14	0.00
29/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	11505	11	12	11	0.00
29/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	7263	7	7	7	4,490.00
29/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	286	0	0	0	4,490.00
29/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	656	1	1	1	0.00
29/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	150	0	0	0	4,490.00
29/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	195	0	0	0	0.00
29/01/2026	2037 On 04-February-27			Bond Future	8.50	99.3011	100.2261	99.3011	0.00
29/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	7393	7	7	7	0.00
29/01/2026	2037 On 04-February-27	9.81	Call	Bond Future	8962	8	9	8	0.00
29/01/2026	2037 On 04-February-27	9.31	Call	Bond Future	6367	6	6	6	0.00
29/01/2026	2037 On 04-February-27	8.44	Call	Bond Future	2442	2	2	2	4,490.00
29/01/2026	2037 On 04-February-27	9.31	Put	Bond Future	1157	1	1	1	4,490.00
29/01/2026	2037 On 04-February-27	8.44	Put	Bond Future	2823	3	3	3	0.00
29/01/2026	2037 On 04-February-27	9.81	Put	Bond Future	726	1	1	1	4,490.00
29/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	957	1	1	1	0.00

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29/01/2026	2038 On 05-February-26			Bond Future	158.58	157.4713	158.5793	157.4713	1,625.00
29/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	15379	14	15	14	0.00
29/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2038 On 07-May-26			Bond Future	161.40	160.2744	161.4022	160.2744	2,587.00
29/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	16872	16	17	16	0.00
29/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2038 On 06-August-26			Bond Future	162.14	160.9879	162.1358	160.9879	0.00
29/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	17416	16	17	16	0.00
29/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2038 On 05-November-26			Bond Future	164.96	163.7925	164.9608	163.7925	0.00
29/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	18651	17	19	17	0.00
29/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2038 On 04-February-27			Bond Future	165.58	164.3963	165.5838	164.3963	0.00
29/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	11754	11	12	11	0.00
29/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2040 On 05-February-26			Bond Future	8.62	102.0772	103.3059	102.0772	69,947.00
29/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	20185	19	20	19	0.00
29/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	22127	21	22	21	475.00
29/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	29699	28	30	28	0.00
29/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	18112	17	18	17	0.00
29/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	12922	12	13	12	0.00
29/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	15573	14	16	14	0.00
29/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	4618	3	5	3	14,000.00
29/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	3455	2	3	2	13,500.00
29/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	6139	5	6	5	0.00
29/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	9082	8	9	8	14,000.00
29/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	12172	11	12	11	0.00
29/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0	0	0	0	14,000.00
29/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	0	0	0	0	13,500.00
29/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	7,500.00
29/01/2026	2040 On 05-February-26	11.15	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
29/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
29/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2040 On 07-May-26			Bond Future	8.67	103.8690	105.1192	103.8690	19,776.00
29/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	20694	19	21	19	0.00
29/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	25498	24	25	24	0.00
29/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	22757	22	23	22	0.00
29/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	17389	16	17	16	0.00
29/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	23816	23	24	23	0.00
29/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	20985	20	21	20	0.00
29/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	14737	13	15	13	1,460.00
29/01/2026	2040 On 07-May-26	8.65	Call	Bond Future	1357	1	1	1	27,500.00
29/01/2026	2040 On 07-May-26	8.65	Put	Bond Future	1506	2	2	2	0.00
29/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
29/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	13	0	0	0	0.00
29/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
29/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	5	0	0	0	0.00
29/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	1	0	0	0	0.00
29/01/2026	2040 On 06-August-26			Bond Future	8.72	101.2152	102.4879	101.2152	41,362.00
29/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	23059	22	23	22	0.00
29/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	5	0	0	0	0.00
29/01/2026	2040 On 05-November-26			Bond Future	8.77	102.9541	104.2489	102.9541	0.00
29/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	16114	15	16	15	0.00
29/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	17357	16	17	16	0.00
29/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	13751	13	14	13	0.00
29/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	9016	8	9	8	2,300.00
29/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	276	0	0	0	2,300.00
29/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	608	1	1	1	0.00
29/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	156	0	0	0	2,300.00
29/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	191	0	0	0	0.00
29/01/2026	2040 On 04-February-27			Bond Future	8.83	100.1972	101.5144	100.1972	0.00
29/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	8959	8	9	8	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
29/01/2026	2040 On 04-February-27	10.17	Call	Bond Future	10397	9	10	9	0.00
29/01/2026	2040 On 04-February-27	9.67	Call	Bond Future	7422	6	7	6	0.00
29/01/2026	2040 On 04-February-27	8.78	Call	Bond Future	2787	2	3	2	2,300.00
29/01/2026	2040 On 04-February-27	9.67	Put	Bond Future	1232	2	1	2	2,300.00
29/01/2026	2040 On 04-February-27	8.78	Put	Bond Future	3176	4	3	4	0.00
29/01/2026	2040 On 04-February-27	10.17	Put	Bond Future	773	1	1	1	2,300.00
29/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	961	1	1	1	0.00
29/01/2026	2043 On 05-February-26			Bond Future	123.07	121.8019	123.0687	121.8019	0.00
29/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	13409	12	13	12	0.00
29/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2043 On 07-May-26			Bond Future	125.26	123.9700	125.2595	123.9700	0.00
29/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	13560	12	14	12	0.00
29/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2043 On 06-August-26			Bond Future	124.69	123.3740	124.6862	123.3740	0.00
29/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	13807	12	14	12	0.00
29/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2043 On 05-November-26			Bond Future	126.86	125.5229	126.8584	125.5229	0.00
29/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	14022	13	14	13	0.00
29/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	4	0	0	0	0.00
29/01/2026	2043 On 04-February-27			Bond Future	126.16	124.8053	126.1623	124.8053	0.00
29/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	8734	7	9	7	0.00
29/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	202	0	0	0	0.00
29/01/2026	2044 On 05-February-26			Bond Future	8.83	98.0312	99.4883	98.0312	47,948.00
29/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	20336	19	20	19	0.00
29/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	19961	19	20	19	0.00
29/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	19646	18	20	18	0.00
29/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	18367	17	18	17	0.00
29/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	16049	15	16	15	9,000.00
29/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	10118	9	10	9	9,000.00
29/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	9588	8	10	8	0.00
29/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
29/01/2026	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
29/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
29/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2044 On 07-May-26			Bond Future	8.88	99.7519	101.2345	99.7519	104,726.00
29/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	21284	20	21	20	0.00
29/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	9199	8	9	8	0.00
29/01/2026	2044 On 07-May-26		Call	Bond Future	2811.61	2.0112	2.8116	2.0112	0.00
29/01/2026	2044 On 07-May-26		Put	Bond Future	1577.12	2.2593	1.5771	2.2593	0.00
29/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	98	0	0	0	15,000.00
29/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	1	0	0	0	0.00
29/01/2026	2044 On 06-August-26			Bond Future	8.93	97.1499	98.6591	97.1499	7,681.00
29/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	24337	23	24	23	0.00
29/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	7	0	0	0	0.00
29/01/2026	2044 On 05-November-26			Bond Future	8.99	98.8189	100.3542	98.8189	0.00
29/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	17613	16	18	16	0.00
29/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	232	0	0	0	0.00
29/01/2026	2044 On 04-February-27			Bond Future	9.04	96.1168	97.6787	96.1168	0.00
29/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	9922	9	10	9	0.00
29/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1012	1	1	1	0.00
29/01/2026	2046 On 05-February-26			Bond Future	141.55	141.2496	141.5466	141.2496	4,439.00
29/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	19897	20	20	20	0.00
29/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2046 On 07-May-26			Bond Future	141.78	141.4782	141.7808	141.4782	18,062.00
29/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	16831	17	17	17	0.00
29/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2046 On 06-August-26			Bond Future	144.35	144.0416	144.3497	144.0416	0.00
29/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	21970	22	22	22	0.00
29/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2046 On 05-November-26			Bond Future	144.55	144.2323	144.5452	144.2323	0.00
29/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	19065	19	19	19	0.00
29/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2046 On 04-February-27			Bond Future	147.04	146.7189	147.0378	146.7189	0.00
29/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	15948	16	16	16	0.00
29/01/2026	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
29/01/2026	2050 On 05-February-26			Bond Future	144.16	143.0753	144.1639	143.0753	2,558.00
29/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	21344	20	21	20	0.00
29/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2050 On 07-May-26			Bond Future	146.73	145.6222	146.7304	145.6222	15,887.00
29/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	22660	22	23	22	0.00
29/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2050 On 06-August-26			Bond Future	146.95	145.8204	146.9482	145.8204	0.00
29/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	23678	23	24	23	0.00
29/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2050 On 05-November-26			Bond Future	149.51	148.3608	149.5087	148.3608	0.00
29/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	25669	25	26	25	0.00
29/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
29/01/2026	2050 On 04-February-27			Bond Future	149.61	148.4442	149.6108	148.4442	0.00
29/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	17221	16	17	16	0.00
29/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
29/01/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	AL37 On 05-February-26			Index Future	1277.72	1275.0710	1277.7230	1275.0710	0.00
29/01/2026	AL37 On 07-May-26			Index Future	1300.15	1297.4520	1300.1510	1297.4520	0.00
29/01/2026	AL37 On 06-August-26			Index Future	1323.15	1320.3970	1323.1450	1320.3970	0.00
29/01/2026	AL37 On 05-November-26			Index Future	1346.16	1343.3590	1346.1580	1343.3590	0.00
29/01/2026	AL37 On 04-February-27			Index Future	1369.09	1366.2390	1369.0900	1366.2390	0.00
29/01/2026	AL7T On 05-February-26			Index Future	1665.67	1652.8830	1665.6670	1652.8830	0.00
29/01/2026	AL7T On 07-May-26			Index Future	1694.90	1681.8950	1694.9030	1681.8950	0.00
29/01/2026	AL7T On 06-August-26			Index Future	1724.88	1711.6390	1724.8800	1711.6390	0.00
29/01/2026	AL7T On 05-November-26			Index Future	1754.88	1741.4050	1754.8800	1741.4050	0.00
29/01/2026	AL7T On 04-February-27			Index Future	1784.77	1771.0650	1784.7740	1771.0650	0.00
29/01/2026	ALBI On 05-February-26			Index Future	1405.67	1393.3560	1405.6680	1393.3560	62.00
29/01/2026	ALBI On 07-May-26			Index Future	1430.34	1417.8130	1430.3410	1417.8130	13.00
29/01/2026	ALBI On 06-August-26			Index Future	1455.64	1442.8870	1455.6380	1442.8870	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
29/01/2026	ALBI On 05-November-26			Index Future	1480.96	1467.9800	1480.9560	1467.9800	0.00
29/01/2026	ALBI On 04-February-27			Index Future	1506.18	1492.9820	1506.1840	1492.9820	0.00
29/01/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/01/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
29/01/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/01/2026	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
29/01/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	ES33 On 05-February-26			Bond Future	8.44	97.2478	97.8388	97.2478	0.00
29/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	14643	14	15	14	0.00
29/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
29/01/2026	ES33 On 07-May-26			Bond Future	8.50	95.1864	95.7879	95.1864	0.00
29/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14907	14	15	14	0.00
29/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
29/01/2026	ES33 On 06-August-26			Bond Future	8.55	96.9109	97.5234	96.9109	0.00
29/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15655	15	16	15	0.00
29/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
29/01/2026	ES33 On 05-November-26			Bond Future	8.62	94.8077	95.4311	94.8077	0.00
29/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10103	9	10	9	0.00
29/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
29/01/2026	ES33 On 04-February-27			Bond Future	8.71	96.4405	97.0750	96.4405	0.00
29/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4578	4	5	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
29/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
29/01/2026	ES42 On 05-February-26			Bond Future	9.03	96.7794	98.0393	96.7794	0.00
29/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	19440	18	19	18	0.00
29/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
29/01/2026	ES42 On 07-May-26			Bond Future	9.08	94.2381	95.5204	94.2381	0.00
29/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	20879	20	21	20	0.00
29/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
29/01/2026	ES42 On 06-August-26			Bond Future	9.14	95.9452	97.2508	95.9452	0.00
29/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	22777	21	23	21	0.00
29/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
29/01/2026	ES42 On 05-November-26			Bond Future	9.20	93.3529	94.6815	93.3529	0.00
29/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	16717	15	17	15	0.00
29/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
29/01/2026	ES42 On 04-February-27			Bond Future	9.26	94.9592	96.3110	94.9592	0.00
29/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	7451	6	7	6	0.00
29/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
29/01/2026	GOVI On 05-February-26			GOVI	1379.44	1367.2270	1379.4370	1367.2270	7.00
29/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2294370	217	229	217	0.00
29/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
29/01/2026	GOVI On 07-May-26			GOVI	1403.65	1391.2250	1403.6500	1391.2250	642.00
29/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2266500	214	227	214	0.00
29/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
29/01/2026	GOVI On 06-August-26			GOVI	1428.48	1415.8290	1428.4750	1415.8290	0.00
29/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2394750	227	239	227	0.00
29/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
29/01/2026	GOVI On 05-November-26			GOVI	1453.32	1440.4510	1453.3200	1440.4510	0.00
29/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1763200	163	176	163	0.00
29/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
29/01/2026	GOVI On 04-February-27			GOVI	1478.08	1464.9850	1478.0770	1464.9850	0.00
29/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1090770	96	109	96	0.00
29/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
29/01/2026	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
29/01/2026	I258 On 05-February-26			Bond Future	130.29	125.4598	130.2888	125.4598	0.00
29/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	18639	14	19	14	0.00
29/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
29/01/2026	I258 On 07-May-26			Bond Future	132.61	127.6933	132.6082	127.6933	0.00
29/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	18878	14	19	14	0.00
29/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
29/01/2026	I258 On 06-August-26			Bond Future	132.17	127.1647	132.1681	127.1647	0.00
29/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	19220	14	19	14	0.00
29/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	2	0	0	0	0.00
29/01/2026	I258 On 05-November-26			Bond Future	134.47	129.3796	134.4706	129.3796	0.00
29/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	19537	15	20	15	0.00
29/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	16	0	0	0	0.00
29/01/2026	I258 On 04-February-27			Bond Future	133.91	128.7284	133.9060	128.7284	0.00
29/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	15218	10	15	10	0.00
29/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	212	1	0	1	0.00
29/01/2026	IGOV On 05-February-26			Index Future	436.73	435.4340	436.7320	435.4340	227.00
29/01/2026	IGOV On 07-May-26			Index Future	444.51	443.1850	444.5060	443.1850	23.00
29/01/2026	IGOV On 06-August-26			Index Future	452.47	451.1290	452.4740	451.1290	0.00
29/01/2026	IGOV On 05-November-26			Index Future	460.45	459.0790	460.4490	459.0790	0.00
29/01/2026	IGOV On 04-February-27			Index Future	468.40	467.0010	468.3960	467.0010	0.00
29/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/01/2026	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
29/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
29/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
29/01/2026	R033 On 05-February-26			Bond Future	7.71	115.7437	116.0089	115.7437	4,347.00
29/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	14799	15	15	15	0.00
29/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R033 On 07-May-26			Bond Future	7.74	112.7338	113.0037	112.7338	9,464.00
29/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	13736	13	14	13	0.00
29/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	20	0	0	0	0.00
29/01/2026	R033 On 06-August-26			Bond Future	7.77	114.7489	115.0237	114.7489	223.00
29/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	12786	13	13	13	0.00
29/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	217	0	0	0	0.00
29/01/2026	R033 On 05-November-26			Bond Future	7.81	111.6815	111.9613	111.6815	0.00
29/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	8472	8	8	8	0.00
29/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	788	1	1	1	0.00
29/01/2026	R033 On 04-February-27			Bond Future	7.86	113.5792	113.8640	113.5792	0.00
29/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	5754	6	6	6	0.00
29/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	1821	2	2	2	0.00
29/01/2026	R035 On 05-February-26			Bond Future	7.95	109.1616	109.8576	109.1616	19,551.00
29/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	16763	16	17	16	0.00
29/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	8136	7	8	7	0.00
29/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	14894	14	15	14	2,000.00
29/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	17549	17	18	17	2,000.00
29/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	24917	24	25	24	0.00
29/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	13416	13	13	13	250.00
29/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	16128	15	16	15	0.00
29/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	17860	17	18	17	0.00
29/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	18735	18	19	18	0.00
29/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	3218	3	3	3	0.00
29/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	5717	5	6	5	0.00
29/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	4415	4	4	4	350.00
29/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	10422	10	10	10	0.00
29/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	7478	7	7	7	0.00
29/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	0	0	0	0	350.00
29/01/2026	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
29/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
29/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
29/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
29/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
29/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0	0	0	0	16,000.00
29/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R035 On 07-May-26			Bond Future	7.99	106.5776	107.2860	106.5776	95,799.00
29/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	16626	16	17	16	0.00
29/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	12919	12	13	12	0.00
29/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	10152	9	10	9	200.00
29/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	15848	15	16	15	0.00
29/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	13190	12	13	12	0.00
29/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	10040	9	10	9	250.00
29/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	10433	10	10	10	350.00
29/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	15481	15	15	15	0.00
29/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	12810	12	13	12	0.00
29/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	15586	15	16	15	0.00
29/01/2026	R035 On 07-May-26	8.55	Call	Bond Future	3828	3	4	3	0.00
29/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	5179	5	5	5	1,000.00
29/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	7535	7	8	7	0.00
29/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	2456	2	2	2	1,000.00
29/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	144	0	0	0	0.00
29/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	53	0	0	0	1,000.00
29/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	513	1	1	1	0.00
29/01/2026	R035 On 07-May-26	8.55	Put	Bond Future	263	0	0	0	16,000.00
29/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	1	0	0	0	200.00
29/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	6	0	0	0	250.00
29/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	19	0	0	0	0.00
29/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	1	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
29/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	5	0	0	0	350.00
29/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	16	0	0	0	0.00
29/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	1	0	0	0	350.00
29/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	6	0	0	0	200.00
29/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	18	0	0	0	0.00
29/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R035 On 06-August-26			Bond Future	8.02	108.4828	109.2039	108.4828	56.00
29/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	17131	16	17	16	0.00
29/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	10191	10	10	10	0.00
29/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	12847	12	13	12	0.00
29/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	7502	7	8	7	250.00
29/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	7018	6	7	6	200.00
29/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	12373	12	12	12	0.00
29/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	9708	9	10	9	0.00
29/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	2765	2	3	2	1,000.00
29/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	5217	5	5	5	1,000.00
29/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	8416	8	8	8	0.00
29/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	10137	9	10	9	0.00
29/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	7449	7	7	7	0.00
29/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	4804	4	5	4	350.00
29/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	261	0	0	0	350.00
29/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	551	1	1	1	0.00
29/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	126	0	0	0	350.00
29/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	200	0	0	0	1,000.00
29/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	487	1	0	1	0.00
29/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1066	1	1	1	0.00
29/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	141	0	0	0	200.00
29/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	293	0	0	0	0.00
29/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	71	0	0	0	200.00
29/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	63	0	0	0	250.00
29/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	124	0	0	0	250.00
29/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	258	0	0	0	0.00
29/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	8	0	0	0	0.00
29/01/2026	R035 On 05-November-26			Bond Future	8.06	105.8489	106.5827	105.8489	0.00
29/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	11435	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	10252	10	10	10	0.00
29/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	7671	7	8	7	0.00
29/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	5140	5	5	5	200.00
29/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	383	0	0	0	200.00
29/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	711	1	1	1	0.00
29/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	211	0	0	0	200.00
29/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	161	0	0	0	0.00
29/01/2026	R035 On 04-February-27			Bond Future	8.11	107.6486	108.3952	107.6486	0.00
29/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	6070	5	6	5	0.00
29/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	819	1	1	1	0.00
29/01/2026	R038 On 05-February-26			Bond Future	8.43	121.2592	122.3165	121.2592	3,472.00
29/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	22031	21	22	21	0.00
29/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R038 On 07-May-26			Bond Future	8.48	117.9050	118.9810	117.9050	3,140.00
29/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	21132	20	21	20	0.00
29/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	1	0	0	0	0.00
29/01/2026	R038 On 06-August-26			Bond Future	8.52	120.0125	121.1078	120.0125	0.00
29/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	22760	22	23	22	0.00
29/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	9	0	0	0	0.00
29/01/2026	R038 On 05-November-26			Bond Future	8.58	116.5946	117.7089	116.5946	0.00
29/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	15663	15	16	15	0.00
29/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	160	0	0	0	0.00
29/01/2026	R038 On 04-February-27			Bond Future	8.64	118.5755	119.7093	118.5755	0.00
29/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	8268	7	8	7	0.00
29/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1084	1	1	1	0.00
29/01/2026	R053 On 05-February-26			Bond Future	8.67	132.7266	134.8581	132.7266	9,707.00
29/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	29524	27	30	27	0.00
29/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R053 On 07-May-26			Bond Future	8.71	129.1967	131.3656	129.1967	73,447.00
29/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	30592	28	31	28	0.00
29/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	1	0	0	0	0.00
29/01/2026	R053 On 06-August-26			Bond Future	8.75	131.5061	133.7139	131.5061	0.00
29/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	34613	32	35	32	0.00
29/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	10	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
29/01/2026	R053 On 05-November-26			Bond Future	8.79	127.9077	130.1538	127.9077	0.00
29/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	25661	24	26	24	0.00
29/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	283	0	0	0	0.00
29/01/2026	R053 On 04-February-27			Bond Future	8.84	130.0810	132.3657	130.0810	0.00
29/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	14524	13	15	13	0.00
29/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	1431	2	1	2	0.00
29/01/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
29/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	22	0	0	0	0.00
29/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	22	0	0	0	0.00
29/01/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
29/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	82	0	0	0	0.00
29/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	82	0	0	0	0.00
29/01/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
29/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	77	0	0	0	0.00
29/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	77	0	0	0	0.00
29/01/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
29/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	47	0	0	0	0.00
29/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	47	0	0	0	0.00
29/01/2026	R202 On 05-February-26			Bond Future	295.13	293.9735	295.1298	293.9735	378.00
29/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	17310	16	17	16	0.00
29/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R202 On 07-May-26			Bond Future	300.38	299.2064	300.3834	299.2064	772.00
29/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	22833	22	23	22	0.00
29/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R202 On 06-August-26			Bond Future	300.43	299.2317	300.4297	299.2317	253.00
29/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	21570	20	22	20	0.00
29/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R202 On 05-November-26			Bond Future	305.66	304.4449	305.6645	304.4449	0.00
29/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	25204	24	25	24	0.00
29/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R202 On 04-February-27			Bond Future	305.46	304.2211	305.4596	304.2211	0.00
29/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	10730	9	11	9	0.00
29/01/2026	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
29/01/2026	R209 On 05-February-26			Bond Future	8.14	88.6900	89.3775	88.6900	30,140.00
29/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	15366	15	15	15	0.00
29/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R209 On 07-May-26			Bond Future	8.18	87.0964	87.7959	87.0964	14,510.00
29/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	15626	15	16	15	0.00
29/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R209 On 06-August-26			Bond Future	8.22	88.6532	89.3653	88.6532	3,673.00
29/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	16705	16	17	16	0.00
29/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	6	0	0	0	0.00
29/01/2026	R209 On 05-November-26			Bond Future	8.26	87.0273	87.7519	87.0273	0.00
29/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	11346	11	11	11	0.00
29/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	181	0	0	0	0.00
29/01/2026	R209 On 04-February-27			Bond Future	8.31	88.5068	89.2440	88.5068	0.00
29/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	6134	6	6	6	0.00
29/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	745	1	1	1	0.00
29/01/2026	R210 On 05-February-26			Bond Future	258.95	259.0834	258.9471	259.0834	424.00
29/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	5847	6	6	6	0.00
29/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R210 On 07-May-26			Bond Future	260.09	260.2305	260.0917	260.2305	918.00
29/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	4692	5	5	5	0.00
29/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R210 On 06-August-26			Bond Future	264.80	264.9454	264.8045	264.9454	0.00
29/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4964	5	5	5	0.00
29/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R210 On 05-November-26			Bond Future	265.90	266.0464	265.9024	266.0464	0.00
29/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	12572	13	13	13	0.00
29/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R210 On 04-February-27			Bond Future	270.49	270.6341	270.4883	270.6341	0.00
29/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	4458	5	4	5	0.00
29/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R213 On 05-February-26			Bond Future	7.37	101.4562	101.6226	101.4562	13,480.00
29/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	9752	10	10	10	0.00
29/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R213 On 07-May-26			Bond Future	7.38	99.6877	99.8570	99.6877	68,975.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	9014	9	9	9	0.00
29/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	1	0	0	0	0.00
29/01/2026	R213 On 06-August-26			Bond Future	7.39	101.4697	101.6422	101.4697	0.00
29/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	8250	8	8	8	0.00
29/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	24	0	0	0	0.00
29/01/2026	R213 On 05-November-26			Bond Future	7.42	99.6659	99.8415	99.6659	0.00
29/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4858	5	5	5	0.00
29/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	206	0	0	0	0.00
29/01/2026	R213 On 04-February-27			Bond Future	7.46	101.3609	101.5399	101.3609	0.00
29/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2887	3	3	3	0.00
29/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	604	1	1	1	0.00
29/01/2026	R214 On 05-February-26			Bond Future	8.63	84.0457	85.1701	84.0457	7,014.00
29/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	16395	15	16	15	0.00
29/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R214 On 07-May-26			Bond Future	8.67	82.2252	83.3693	82.2252	39,065.00
29/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	17427	16	17	16	0.00
29/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	1	0	0	0	0.00
29/01/2026	R214 On 06-August-26			Bond Future	8.71	83.6950	84.8597	83.6950	0.00
29/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	19242	18	19	18	0.00
29/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	8	0	0	0	0.00
29/01/2026	R214 On 05-November-26			Bond Future	8.76	81.8389	83.0239	81.8389	0.00
29/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	13848	13	14	13	0.00
29/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	175	0	0	0	0.00
29/01/2026	R214 On 04-February-27			Bond Future	8.82	83.2305	84.4359	83.2305	0.00
29/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	7898	7	8	7	0.00
29/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	854	1	1	1	0.00
29/01/2026	R248 On 05-February-26			Bond Future	8.79	101.9309	103.5098	101.9309	43,001.00
29/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	21202	20	21	20	0.00
29/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	10626	9	11	9	0.00
29/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	14352	13	14	13	0.00
29/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	6454	5	6	5	0.00
29/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	7738	6	8	6	12,500.00
29/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	1119	0	1	0	1,362.00
29/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	5581	4	6	4	1,362.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	9816	8	10	8	0.00
29/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	0	0	0	0	1,362.00
29/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	102	1	0	1	0.00
29/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R248 On 07-May-26			Bond Future	8.84	99.2835	100.8900	99.2835	266,100.00
29/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	22411	21	22	21	0.00
29/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	1	0	0	0	0.00
29/01/2026	R248 On 06-August-26			Bond Future	8.88	101.0583	102.6936	101.0583	0.00
29/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	25852	24	26	24	0.00
29/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	8	0	0	0	0.00
29/01/2026	R248 On 05-November-26			Bond Future	8.93	98.3600	100.0238	98.3600	0.00
29/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	19033	17	19	17	0.00
29/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	234	0	0	0	0.00
29/01/2026	R248 On 04-February-27			Bond Future	8.98	100.0322	101.7246	100.0322	0.00
29/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	10774	9	11	9	0.00
29/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1189	2	1	2	0.00
29/01/2026	R2R9 On 05-February-26			Bond Future	8.55	112.8466	113.8923	112.8466	0.00
29/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	100902	100	101	100	0.00
29/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R2R9 On 07-May-26			Bond Future	8.60	109.8498	110.9139	109.8498	0.00
29/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	100064	99	100	99	0.00
29/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R2R9 On 06-August-26			Bond Future	8.65	111.8133	112.8965	111.8133	0.00
29/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	99777	99	100	99	0.00
29/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R2R9 On 05-November-26			Bond Future	8.70	108.7584	109.8606	108.7584	0.00
29/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	98891	98	99	98	0.00
29/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R2R9 On 04-February-27			Bond Future	8.77	110.6064	111.7276	110.6064	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
29/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8889	8	9	8	0.00
29/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	614	1	1	1	0.00
29/01/2026	R4R2 On 05-February-26			Bond Future	8.72	114.1105	115.7357	114.1105	1,932.00
29/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	102460	101	102	101	0.00
29/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R4R2 On 07-May-26			Bond Future	8.77	111.0099	112.6637	111.0099	1,994.00
29/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	101575	100	102	100	0.00
29/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R4R2 On 06-August-26			Bond Future	8.82	112.9942	114.6776	112.9942	0.00
29/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	101260	100	101	100	0.00
29/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R4R2 On 05-November-26			Bond Future	8.87	109.8335	111.5462	109.8335	0.00
29/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	100324	99	100	99	0.00
29/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
29/01/2026	R4R2 On 04-February-27			Bond Future	8.93	111.6997	113.4418	111.6997	0.00
29/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	10442	9	10	9	0.00
29/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	609	1	1	1	0.00
29/01/2026	RR87 On 05-February-26			Bond Future	6.84	105.3399	105.3394	105.3399	0.00
29/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	58	0	0	0	0.00
29/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	4	0	0	0	0.00
29/01/2026	RR87 On 07-May-26			Bond Future	6.71	103.0798	103.0793	103.0798	0.00
29/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	103	0	0	0	0.00
29/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	48	0	0	0	0.00
29/01/2026	RR87 On 06-August-26			Bond Future	6.39	101.1802	101.1797	101.1802	0.00
29/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	100	0	0	0	0.00
29/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	50	0	0	0	0.00
29/01/2026	RR87 On 05-November-26			Bond Future	5.03	102.9186	102.9183	102.9186	0.00
29/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	41	0	0	0	0.00
29/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	14	0	0	0	0.00
29/01/2026	RR88 On 05-February-26			Bond Future	6.84	108.6680	108.6676	108.6680	0.00
29/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	115	0	0	0	0.00
29/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	27	0	0	0	0.00
29/01/2026	RR88 On 07-May-26			Bond Future	6.80	106.4408	106.4403	106.4408	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
29/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	248	0	0	0	0.00
29/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	182	0	0	0	0.00
29/01/2026	RR88 On 06-August-26			Bond Future	6.72	105.4262	105.4258	105.4262	0.00
29/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	341	0	0	0	0.00
29/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	262	0	0	0	0.00
29/01/2026	RR88 On 05-November-26			Bond Future	6.65	106.6627	106.6625	106.6627	0.00
29/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	343	0	0	0	0.00
29/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	278	0	0	0	0.00
29/01/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/01/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00