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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/01/2026 TO: 30/01/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	2029 On 05-February-26			Bond Future	145.68	145.7385	145.6776	145.7385	1,419.00
30/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	5568	6	6	6	0.00
30/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2029 On 07-May-26			Bond Future	146.82	146.8782	146.8220	146.8782	3,466.00
30/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	5002	5	5	5	0.00
30/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2029 On 06-August-26			Bond Future	149.47	149.5396	149.4744	149.5396	0.00
30/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	5374	5	5	5	0.00
30/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2029 On 05-November-26			Bond Future	150.61	150.6694	150.6054	150.6694	0.00
30/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	3045	3	3	3	0.00
30/01/2026	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
30/01/2026	2029 On 04-February-27			Bond Future	153.24	153.2684	153.2395	153.2684	0.00
30/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	3519	4	4	4	0.00
30/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2030 On 05-February-26			Bond Future	7.19	103.1786	102.9703	103.1786	51,063.00
30/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7591	8	8	8	0.00
30/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2030 On 07-May-26			Bond Future	7.20	104.9897	104.7818	104.9897	154,661.00
30/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6855	7	7	7	0.00
30/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1762	2	2	2	1,000.00
30/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	2379	3	2	3	0.00
30/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	521	1	1	1	1,000.00
30/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	116	0	0	0	0.00
30/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	63	0	0	0	1,000.00
30/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	493	0	0	0	0.00
30/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	1	0	0	0	0.00
30/01/2026	2030 On 06-August-26			Bond Future	7.21	102.8573	102.6400	102.8573	47,851.00
30/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5961	6	6	6	0.00
30/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	719	1	1	1	1,000.00
30/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1821	2	2	2	1,000.00
30/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2730	3	3	3	0.00
30/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	168	0	0	0	1,000.00
30/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	305	0	0	0	0.00
30/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	722	1	1	1	0.00
30/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	25	0	0	0	0.00
30/01/2026	2030 On 05-November-26			Bond Future	7.22	104.6248	104.4061	104.6248	0.00
30/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3478	4	3	4	0.00
30/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	187	0	0	0	0.00
30/01/2026	2030 On 04-February-27			Bond Future	7.24	102.3979	102.2007	102.3979	0.00
30/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	2053	2	2	2	0.00
30/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	517	0	1	0	0.00
30/01/2026	2031 On 05-February-26			Bond Future	113.48	113.4969	113.4838	113.4969	0.00
30/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	1724	2	2	2	0.00
30/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2031 On 07-May-26			Bond Future	115.51	115.5173	115.5085	115.5173	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
30/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	1685	2	2	2	0.00
30/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	17	0	0	0	0.00
30/01/2026	2031 On 06-August-26			Bond Future	115.18	115.1971	115.1810	115.1971	1,893.00
30/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	1478	2	1	2	0.00
30/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	107	0	0	0	0.00
30/01/2026	2031 On 05-November-26			Bond Future	117.19	117.2039	117.1901	117.2039	0.00
30/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	5700	6	6	6	0.00
30/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2031 On 04-February-27			Bond Future	116.79	116.7771	116.7890	116.7771	0.00
30/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	1057	1	1	1	0.00
30/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	448	1	0	1	0.00
30/01/2026	2032 On 05-February-26			Bond Future	7.66	106.2025	105.8585	106.2025	21,722.00
30/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	11428	12	11	12	0.00
30/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2032 On 07-May-26			Bond Future	7.69	103.9082	103.5624	103.9082	160,667.00
30/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10860	11	11	11	0.00
30/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	1	0	0	0	0.00
30/01/2026	2032 On 06-August-26			Bond Future	7.72	105.7656	105.4079	105.7656	0.00
30/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	10305	11	10	11	0.00
30/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	15	0	0	0	0.00
30/01/2026	2032 On 05-November-26			Bond Future	7.75	103.4261	103.0646	103.4261	0.00
30/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	6176	7	6	7	0.00
30/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	222	0	0	0	0.00
30/01/2026	2032 On 04-February-27			Bond Future	7.80	105.1843	104.8419	105.1843	0.00
30/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3561	4	4	4	0.00
30/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	752	1	1	1	0.00
30/01/2026	2033 On 05-February-26			Bond Future	143.48	143.5854	143.4768	143.5854	304.00
30/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	10597	11	11	11	0.00
30/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2033 On 07-May-26			Bond Future	144.48	144.5844	144.4796	144.5844	11,491.00
30/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	9320	9	9	9	0.00
30/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2033 On 06-August-26			Bond Future	147.09	147.2043	147.0897	147.2043	0.00
30/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	12840	13	13	13	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
30/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2033 On 05-November-26			Bond Future	148.08	148.1909	148.0768	148.1909	0.00
30/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	10817	11	11	11	0.00
30/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2033 On 04-February-27			Bond Future	150.67	150.7473	150.6668	150.7473	0.00
30/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	7957	8	8	8	0.00
30/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2037 On 05-February-26			Bond Future	8.39	101.6277	101.0223	101.6277	52,283.00
30/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	17609	18	18	18	0.00
30/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	23201	24	23	24	0.00
30/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	15940	17	16	17	1,970.00
30/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	21122	22	21	22	0.00
30/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	18480	19	18	19	0.00
30/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	14515	15	15	15	0.00
30/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	25444	26	25	26	0.00
30/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	18696	19	19	19	1,030.00
30/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	11261	12	11	12	0.00
30/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	8473	9	8	9	0.00
30/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	0	0	0	0	11,500.00
30/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
30/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
30/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
30/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2037 On 07-May-26			Bond Future	8.44	103.4115	102.7995	103.4115	161,335.00
30/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	17718	18	18	18	0.00
30/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	23252	24	23	24	0.00
30/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	15697	16	16	16	142.00
30/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	4192	5	4	5	1,500.00
30/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	7131	8	7	8	1,500.00

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30/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	10575	11	11	11	0.00
30/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	28	0	0	0	1,500.00
30/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	107	0	0	0	0.00
30/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	347	0	0	0	0.00
30/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
30/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	1	0	0	0	0.00
30/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2037 On 06-August-26			Bond Future	8.49	101.0003	100.3718	101.0003	2,539.00
30/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	19188	20	19	20	0.00
30/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	17050	18	17	18	0.00
30/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	13810	14	14	14	0.00
30/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	9984	11	10	11	2,541.00
30/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	53	0	0	0	2,541.00
30/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	165	0	0	0	0.00
30/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	11	0	0	0	2,541.00
30/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	3	0	0	0	0.00
30/01/2026	2037 On 05-November-26			Bond Future	8.53	102.7358	102.0987	102.7358	0.00
30/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	12983	14	13	14	0.00
30/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	14089	15	14	15	0.00
30/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	10881	12	11	12	0.00
30/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	6690	7	7	7	4,490.00
30/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	299	0	0	0	4,490.00
30/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	720	1	1	1	0.00
30/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	124	0	0	0	4,490.00
30/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	182	0	0	0	0.00
30/01/2026	2037 On 04-February-27			Bond Future	8.59	100.2261	99.6029	100.2261	0.00
30/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	6832	7	7	7	0.00
30/01/2026	2037 On 04-February-27	9.81	Call	Bond Future	8369	9	8	9	0.00
30/01/2026	2037 On 04-February-27	9.31	Call	Bond Future	5827	6	6	6	0.00
30/01/2026	2037 On 04-February-27	8.44	Call	Bond Future	2047	2	2	2	4,490.00
30/01/2026	2037 On 04-February-27	9.31	Put	Bond Future	1241	1	1	1	4,490.00
30/01/2026	2037 On 04-February-27	8.44	Put	Bond Future	3051	3	3	3	0.00
30/01/2026	2037 On 04-February-27	9.81	Put	Bond Future	755	1	1	1	4,490.00
30/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1019	1	1	1	0.00

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30/01/2026	2038 On 05-February-26			Bond Future	158.88	158.5793	158.8846	158.5793	1,625.00
30/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	15685	15	16	15	0.00
30/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2038 On 07-May-26			Bond Future	161.72	161.4022	161.7193	161.4022	2,587.00
30/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	17189	17	17	17	0.00
30/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2038 On 06-August-26			Bond Future	162.45	162.1358	162.4491	162.1358	0.00
30/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	17729	17	18	17	0.00
30/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2038 On 05-November-26			Bond Future	165.28	164.9608	165.2831	164.9608	0.00
30/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	18973	19	19	19	0.00
30/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2038 On 04-February-27			Bond Future	165.95	165.5838	165.9494	165.5838	0.00
30/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	12119	12	12	12	0.00
30/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2040 On 05-February-26			Bond Future	8.70	103.3059	102.6147	103.3059	65,872.00
30/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	19494	20	19	20	0.00
30/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	21436	22	21	22	475.00
30/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	29008	30	29	30	0.00
30/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	17421	18	17	18	0.00
30/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	12231	13	12	13	0.00
30/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	14882	16	15	16	0.00
30/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	3927	5	4	5	14,000.00
30/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	2765	3	3	3	13,500.00
30/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	5448	6	5	6	0.00
30/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	8391	9	8	9	14,000.00
30/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	11481	12	11	12	0.00
30/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0	0	0	0	14,000.00
30/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	0	0	0	0	13,500.00
30/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	2	0	0	0	0.00
30/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	7,500.00
30/01/2026	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
30/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
30/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2040 On 07-May-26			Bond Future	8.76	105.1192	104.4199	105.1192	56,354.00
30/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	19994	21	20	21	0.00
30/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	24799	25	25	25	0.00
30/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	22058	23	22	23	0.00
30/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	16688	17	17	17	0.00
30/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	23116	24	23	24	0.00
30/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	20285	21	20	21	0.00
30/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	14038	15	14	15	1,460.00
30/01/2026	2040 On 07-May-26	8.65	Call	Bond Future	978	1	1	1	27,500.00
30/01/2026	2040 On 07-May-26	8.65	Put	Bond Future	1826	2	2	2	0.00
30/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
30/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	14	0	0	0	0.00
30/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
30/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	3	0	0	0	0.00
30/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2040 On 06-August-26			Bond Future	8.81	102.4879	101.7706	102.4879	41,362.00
30/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	22340	23	22	23	0.00
30/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	3	0	0	0	0.00
30/01/2026	2040 On 05-November-26			Bond Future	8.86	104.2489	103.5214	104.2489	0.00
30/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	15383	16	15	16	0.00
30/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	16601	17	17	17	0.00
30/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	13093	14	13	14	0.00
30/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	8456	9	8	9	2,300.00
30/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	345	0	0	0	2,300.00
30/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	775	1	1	1	0.00
30/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	128	0	0	0	2,300.00
30/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	187	0	0	0	0.00
30/01/2026	2040 On 04-February-27			Bond Future	8.92	101.5144	100.7997	101.5144	0.00
30/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	8433	9	8	9	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
30/01/2026	2040 On 04-February-27	10.17	Call	Bond Future	9825	10	10	10	0.00
30/01/2026	2040 On 04-February-27	9.67	Call	Bond Future	6953	7	7	7	0.00
30/01/2026	2040 On 04-February-27	8.78	Call	Bond Future	2486	3	2	3	2,300.00
30/01/2026	2040 On 04-February-27	9.67	Put	Bond Future	1478	1	1	1	2,300.00
30/01/2026	2040 On 04-February-27	8.78	Put	Bond Future	3590	3	4	3	0.00
30/01/2026	2040 On 04-February-27	10.17	Put	Bond Future	915	1	1	1	2,300.00
30/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1150	1	1	1	0.00
30/01/2026	2043 On 05-February-26			Bond Future	123.05	123.0687	123.0548	123.0687	0.00
30/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	13395	13	13	13	0.00
30/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2043 On 07-May-26			Bond Future	125.25	125.2595	125.2502	125.2595	0.00
30/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	13550	14	14	14	0.00
30/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2043 On 06-August-26			Bond Future	124.67	124.6862	124.6692	124.6862	0.00
30/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	13789	14	14	14	0.00
30/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2043 On 05-November-26			Bond Future	126.84	126.8584	126.8437	126.8584	0.00
30/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	14005	14	14	14	0.00
30/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	1	0	0	0	0.00
30/01/2026	2043 On 04-February-27			Bond Future	126.18	126.1623	126.1752	126.1623	0.00
30/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	8677	9	9	9	0.00
30/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	132	0	0	0	0.00
30/01/2026	2044 On 05-February-26			Bond Future	8.92	99.4883	98.6976	99.4883	47,601.00
30/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	19545	20	20	20	0.00
30/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	19170	20	19	20	0.00
30/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	18855	20	19	20	0.00
30/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	17576	18	18	18	0.00
30/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	15258	16	15	16	9,000.00
30/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	9327	10	9	10	9,000.00
30/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	8797	10	9	10	0.00
30/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
30/01/2026	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
30/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
30/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2044 On 07-May-26			Bond Future	8.98	101.2345	100.4339	101.2345	104,726.00
30/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	20483	21	20	21	0.00
30/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	8431	9	8	9	0.00
30/01/2026	2044 On 07-May-26		Call	Bond Future	2174.21	2.8116	2.1742	2.8116	0.00
30/01/2026	2044 On 07-May-26		Put	Bond Future	1740.28	1.5771	1.7403	1.5771	0.00
30/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	130	0	0	0	15,000.00
30/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	1	0	0	0	0.00
30/01/2026	2044 On 06-August-26			Bond Future	9.03	98.6591	97.8388	98.6591	7,681.00
30/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	23514	24	24	24	0.00
30/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	5	0	0	0	0.00
30/01/2026	2044 On 05-November-26			Bond Future	9.08	100.3542	99.5220	100.3542	0.00
30/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	16753	18	17	18	0.00
30/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	204	0	0	0	0.00
30/01/2026	2044 On 04-February-27			Bond Future	9.14	97.6787	96.8564	97.6787	0.00
30/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	9334	10	9	10	0.00
30/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1246	1	1	1	0.00
30/01/2026	2046 On 05-February-26			Bond Future	141.53	141.5466	141.5308	141.5466	4,439.00
30/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	19881	20	20	20	0.00
30/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2046 On 07-May-26			Bond Future	141.77	141.7808	141.7703	141.7808	18,062.00
30/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	16820	17	17	17	0.00
30/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2046 On 06-August-26			Bond Future	144.33	144.3497	144.3314	144.3497	0.00
30/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	21951	22	22	22	0.00
30/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2046 On 05-November-26			Bond Future	144.53	144.5452	144.5284	144.5452	0.00
30/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	19048	19	19	19	0.00
30/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2046 On 04-February-27			Bond Future	147.06	147.0378	147.0555	147.0378	0.00
30/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	15965	16	16	16	0.00
30/01/2026	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
30/01/2026	2050 On 05-February-26			Bond Future	144.27	144.1639	144.2712	144.1639	2,558.00
30/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	21451	21	21	21	0.00
30/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2050 On 07-May-26			Bond Future	146.85	146.7304	146.8451	146.7304	15,887.00
30/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	22775	23	23	23	0.00
30/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2050 On 06-August-26			Bond Future	147.06	146.9482	147.0565	146.9482	0.00
30/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	23786	24	24	24	0.00
30/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2050 On 05-November-26			Bond Future	149.62	149.5087	149.6221	149.5087	0.00
30/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	25782	26	26	26	0.00
30/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
30/01/2026	2050 On 04-February-27			Bond Future	149.76	149.6108	149.7600	149.6108	0.00
30/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	17370	17	17	17	0.00
30/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
30/01/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	AL37 On 05-February-26			Index Future	1274.40	1277.7230	1274.4020	1277.7230	0.00
30/01/2026	AL37 On 07-May-26			Index Future	1296.82	1300.1510	1296.8220	1300.1510	0.00
30/01/2026	AL37 On 06-August-26			Index Future	1319.69	1323.1450	1319.6880	1323.1450	0.00
30/01/2026	AL37 On 05-November-26			Index Future	1342.67	1346.1580	1342.6700	1346.1580	0.00
30/01/2026	AL37 On 04-February-27			Index Future	1365.86	1369.0900	1365.8610	1369.0900	0.00
30/01/2026	AL7T On 05-February-26			Index Future	1656.41	1665.6670	1656.4080	1665.6670	0.00
30/01/2026	AL7T On 07-May-26			Index Future	1685.55	1694.9030	1685.5490	1694.9030	0.00
30/01/2026	AL7T On 06-August-26			Index Future	1715.27	1724.8800	1715.2680	1724.8800	0.00
30/01/2026	AL7T On 05-November-26			Index Future	1745.14	1754.8800	1745.1390	1754.8800	0.00
30/01/2026	AL7T On 04-February-27			Index Future	1775.28	1784.7740	1775.2820	1784.7740	0.00
30/01/2026	ALBI On 05-February-26			Index Future	1397.94	1405.6680	1397.9400	1405.6680	40.00
30/01/2026	ALBI On 07-May-26			Index Future	1422.53	1430.3410	1422.5330	1430.3410	35.00
30/01/2026	ALBI On 06-August-26			Index Future	1447.62	1455.6380	1447.6150	1455.6380	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
30/01/2026	ALBI On 05-November-26			Index Future	1472.83	1480.9560	1472.8250	1480.9560	0.00
30/01/2026	ALBI On 04-February-27			Index Future	1498.27	1506.1840	1498.2650	1506.1840	0.00
30/01/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/01/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
30/01/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/01/2026	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
30/01/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	ES33 On 05-February-26			Bond Future	8.53	97.8388	97.3619	97.8388	0.00
30/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	14166	15	14	15	0.00
30/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
30/01/2026	ES33 On 07-May-26			Bond Future	8.59	95.7879	95.3063	95.7879	0.00
30/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14426	15	14	15	0.00
30/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
30/01/2026	ES33 On 06-August-26			Bond Future	8.65	97.5234	97.0279	97.5234	0.00
30/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15159	16	15	16	0.00
30/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
30/01/2026	ES33 On 05-November-26			Bond Future	8.72	95.4311	94.9291	95.4311	0.00
30/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9601	10	10	10	0.00
30/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
30/01/2026	ES33 On 04-February-27			Bond Future	8.81	97.0750	96.5876	97.0750	0.00
30/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4091	5	4	5	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
30/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
30/01/2026	ES42 On 05-February-26			Bond Future	9.11	98.0393	97.3535	98.0393	0.00
30/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	18754	19	19	19	0.00
30/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
30/01/2026	ES42 On 07-May-26			Bond Future	9.17	95.5204	94.8262	95.5204	0.00
30/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	20185	21	20	21	0.00
30/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
30/01/2026	ES42 On 06-August-26			Bond Future	9.23	97.2508	96.5389	97.2508	0.00
30/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	22065	23	22	23	0.00
30/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
30/01/2026	ES42 On 05-November-26			Bond Future	9.29	94.6815	93.9593	94.6815	0.00
30/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	15995	17	16	17	0.00
30/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
30/01/2026	ES42 On 04-February-27			Bond Future	9.36	96.3110	95.5996	96.3110	0.00
30/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6740	7	7	7	0.00
30/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
30/01/2026	GOVI On 05-February-26			GOVI	1371.87	1379.4370	1371.8720	1379.4370	7.00
30/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2218720	229	222	229	0.00
30/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
30/01/2026	GOVI On 07-May-26			GOVI	1396.01	1403.6500	1396.0070	1403.6500	642.00
30/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2190070	227	219	227	0.00
30/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
30/01/2026	GOVI On 06-August-26			GOVI	1420.62	1428.4750	1420.6210	1428.4750	0.00
30/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2316210	239	232	239	0.00
30/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
30/01/2026	GOVI On 05-November-26			GOVI	1445.36	1453.3200	1445.3600	1453.3200	0.00
30/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1683600	176	168	176	0.00
30/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
30/01/2026	GOVI On 04-February-27			GOVI	1470.33	1478.0770	1470.3260	1478.0770	0.00
30/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1013260	109	101	109	0.00
30/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
30/01/2026	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
30/01/2026	I258 On 05-February-26			Bond Future	129.50	130.2888	129.5031	130.2888	0.00
30/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	17853	19	18	19	0.00
30/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
30/01/2026	I258 On 07-May-26			Bond Future	131.81	132.6082	131.8137	132.6082	0.00
30/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	18084	19	18	19	0.00
30/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
30/01/2026	I258 On 06-August-26			Bond Future	131.35	132.1681	131.3512	132.1681	0.00
30/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	18402	19	18	19	0.00
30/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	1	0	0	0	0.00
30/01/2026	I258 On 05-November-26			Bond Future	133.64	134.4706	133.6422	134.4706	0.00
30/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	18701	20	19	20	0.00
30/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	9	0	0	0	0.00
30/01/2026	I258 On 04-February-27			Bond Future	133.09	133.9060	133.0927	133.9060	0.00
30/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	14358	15	14	15	0.00
30/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	165	0	0	0	0.00
30/01/2026	IGOV On 05-February-26			Index Future	436.91	436.7320	436.9070	436.7320	18.00
30/01/2026	IGOV On 07-May-26			Index Future	444.70	444.5060	444.7020	444.5060	232.00
30/01/2026	IGOV On 06-August-26			Index Future	452.65	452.4740	452.6500	452.4740	0.00
30/01/2026	IGOV On 05-November-26			Index Future	460.64	460.4490	460.6370	460.4490	0.00
30/01/2026	IGOV On 04-February-27			Index Future	468.70	468.3960	468.6970	468.3960	0.00
30/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/01/2026	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
30/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
30/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
30/01/2026	R033 On 05-February-26			Bond Future	7.78	116.0089	115.6027	116.0089	4,347.00
30/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	14393	15	14	15	0.00
30/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R033 On 07-May-26			Bond Future	7.82	113.0037	112.5949	113.0037	9,464.00
30/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	13321	14	13	14	0.00
30/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	14	0	0	0	0.00
30/01/2026	R033 On 06-August-26			Bond Future	7.85	115.0237	114.6014	115.0237	223.00
30/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	12318	13	12	13	0.00
30/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	171	0	0	0	0.00
30/01/2026	R033 On 05-November-26			Bond Future	7.89	111.9613	111.5343	111.9613	0.00
30/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	8053	8	8	8	0.00
30/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	795	1	1	1	0.00
30/01/2026	R033 On 04-February-27			Bond Future	7.94	113.8640	113.4573	113.8640	0.00
30/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	5418	6	5	6	0.00
30/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	1891	2	2	2	0.00
30/01/2026	R035 On 05-February-26			Bond Future	8.04	109.8576	109.2666	109.8576	19,251.00
30/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	16172	17	16	17	0.00
30/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	7545	8	8	8	0.00
30/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	14303	15	14	15	2,000.00
30/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	16958	18	17	18	2,000.00
30/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	24326	25	24	25	0.00
30/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	12825	13	13	13	250.00
30/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	15537	16	16	16	0.00
30/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	17269	18	17	18	0.00
30/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	18144	19	18	19	0.00
30/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	2627	3	3	3	0.00
30/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	5126	6	5	6	0.00
30/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	3824	4	4	4	350.00
30/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	9830	10	10	10	0.00
30/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	6887	7	7	7	0.00
30/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	0	0	0	0	350.00
30/01/2026	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
30/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
30/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
30/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
30/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
30/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0	0	0	0	16,000.00
30/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R035 On 07-May-26			Bond Future	8.08	107.2860	106.6887	107.2860	96,255.00
30/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	16029	17	16	17	0.00
30/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	12321	13	12	13	0.00
30/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	9559	10	10	10	200.00
30/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	15250	16	15	16	0.00
30/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	12591	13	13	13	0.00
30/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	9446	10	9	10	250.00
30/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	9839	10	10	10	350.00
30/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	14884	15	15	15	0.00
30/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	12212	13	12	13	0.00
30/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	14988	16	15	16	0.00
30/01/2026	R035 On 07-May-26	8.55	Call	Bond Future	3318	4	3	4	0.00
30/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	4627	5	5	5	1,000.00
30/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	6951	8	7	8	0.00
30/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	2021	2	2	2	1,000.00
30/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	190	0	0	0	0.00
30/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	67	0	0	0	1,000.00
30/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	676	1	1	1	0.00
30/01/2026	R035 On 07-May-26	8.55	Put	Bond Future	350	0	0	0	16,000.00
30/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	1	0	0	0	200.00
30/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	6	0	0	0	250.00
30/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	23	0	0	0	0.00
30/01/2026	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
30/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	4	0	0	0	350.00
30/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	19	0	0	0	0.00
30/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
30/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	5	0	0	0	200.00
30/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	22	0	0	0	0.00
30/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R035 On 06-August-26			Bond Future	8.12	109.2039	108.5901	109.2039	56.00
30/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	16514	17	17	17	0.00
30/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	9584	10	10	10	0.00
30/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	12221	13	12	13	0.00
30/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	6914	8	7	8	250.00
30/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	6438	7	6	7	200.00
30/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	11752	12	12	12	0.00
30/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	9103	10	9	10	0.00
30/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	2329	3	2	3	1,000.00
30/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	4675	5	5	5	1,000.00
30/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	7819	8	8	8	0.00
30/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	9531	10	10	10	0.00
30/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	6861	7	7	7	0.00
30/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	4273	5	4	5	350.00
30/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	288	0	0	0	350.00
30/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	634	1	1	1	0.00
30/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	133	0	0	0	350.00
30/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	216	0	0	0	1,000.00
30/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	559	0	1	0	0.00
30/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1244	1	1	1	0.00
30/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	150	0	0	0	200.00
30/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	327	0	0	0	0.00
30/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	64	0	0	0	200.00
30/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	51	0	0	0	250.00
30/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	131	0	0	0	250.00
30/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	283	0	0	0	0.00
30/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	5	0	0	0	0.00
30/01/2026	R035 On 05-November-26			Bond Future	8.16	106.5827	105.9608	106.5827	0.00
30/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	10846	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
30/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	9678	10	10	10	0.00
30/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	7144	8	7	8	0.00
30/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	4706	5	5	5	200.00
30/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	478	0	0	0	200.00
30/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	899	1	1	1	0.00
30/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	259	0	0	0	200.00
30/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	194	0	0	0	0.00
30/01/2026	R035 On 04-February-27			Bond Future	8.22	108.3952	107.7885	108.3952	0.00
30/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	5632	6	6	6	0.00
30/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	988	1	1	1	0.00
30/01/2026	R038 On 05-February-26			Bond Future	8.51	122.3165	121.6044	122.3165	3,472.00
30/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	21319	22	21	22	0.00
30/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R038 On 07-May-26			Bond Future	8.56	118.9810	118.2611	118.9810	3,814.00
30/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	20412	21	20	21	0.00
30/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R038 On 06-August-26			Bond Future	8.61	121.1078	120.3685	121.1078	0.00
30/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	22017	23	22	23	0.00
30/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	6	0	0	0	0.00
30/01/2026	R038 On 05-November-26			Bond Future	8.67	117.7089	116.9596	117.7089	0.00
30/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	14960	16	15	16	0.00
30/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	206	0	0	0	0.00
30/01/2026	R038 On 04-February-27			Bond Future	8.73	119.7093	118.9760	119.7093	0.00
30/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	7622	8	8	8	0.00
30/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1171	1	1	1	0.00
30/01/2026	R053 On 05-February-26			Bond Future	8.76	134.8581	133.6981	134.8581	9,697.00
30/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	28364	30	28	30	0.00
30/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R053 On 07-May-26			Bond Future	8.80	131.3656	130.1905	131.3656	73,457.00
30/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	29416	31	29	31	0.00
30/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	1	0	0	0	0.00
30/01/2026	R053 On 06-August-26			Bond Future	8.85	133.7139	132.5104	133.7139	0.00
30/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	33406	35	33	35	0.00
30/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	7	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
30/01/2026	R053 On 05-November-26			Bond Future	8.89	130.1538	128.9326	130.1538	0.00
30/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	24428	26	24	26	0.00
30/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	271	0	0	0	0.00
30/01/2026	R053 On 04-February-27			Bond Future	8.94	132.3657	131.1556	132.3657	0.00
30/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	13696	15	14	15	0.00
30/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	1814	1	2	1	0.00
30/01/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
30/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	20	0	0	0	0.00
30/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	20	0	0	0	0.00
30/01/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
30/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	81	0	0	0	0.00
30/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	81	0	0	0	0.00
30/01/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
30/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	77	0	0	0	0.00
30/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	77	0	0	0	0.00
30/01/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
30/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	47	0	0	0	0.00
30/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	47	0	0	0	0.00
30/01/2026	R202 On 05-February-26			Bond Future	295.10	295.1298	295.0963	295.1298	378.00
30/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	17276	17	17	17	0.00
30/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R202 On 07-May-26			Bond Future	300.36	300.3834	300.3611	300.3834	772.00
30/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	22811	23	23	23	0.00
30/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R202 On 06-August-26			Bond Future	300.39	300.4297	300.3897	300.4297	253.00
30/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	21530	22	22	22	0.00
30/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R202 On 05-November-26			Bond Future	305.63	305.6645	305.6305	305.6645	0.00
30/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	25170	25	25	25	0.00
30/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R202 On 04-February-27			Bond Future	305.49	305.4596	305.4939	305.4596	0.00
30/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	10764	11	11	11	0.00
30/01/2026	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
30/01/2026	R209 On 05-February-26			Bond Future	8.23	89.3775	88.8198	89.3775	29,940.00
30/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	14808	15	15	15	0.00
30/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R209 On 07-May-26			Bond Future	8.27	87.7959	87.2320	87.7959	14,710.00
30/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	15062	16	15	16	0.00
30/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R209 On 06-August-26			Bond Future	8.31	89.3653	88.7865	89.3653	3,673.00
30/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	16124	17	16	17	0.00
30/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	4	0	0	0	0.00
30/01/2026	R209 On 05-November-26			Bond Future	8.36	87.7519	87.1651	87.7519	0.00
30/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	10753	11	11	11	0.00
30/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	175	0	0	0	0.00
30/01/2026	R209 On 04-February-27			Bond Future	8.41	89.2440	88.6685	89.2440	0.00
30/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	5734	6	6	6	0.00
30/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	920	1	1	1	0.00
30/01/2026	R210 On 05-February-26			Bond Future	259.47	258.9471	259.4739	258.9471	424.00
30/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	6374	6	6	6	0.00
30/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R210 On 07-May-26			Bond Future	260.64	260.0917	260.6384	260.0917	1,163.00
30/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	5238	5	5	5	0.00
30/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R210 On 06-August-26			Bond Future	265.35	264.8045	265.3468	264.8045	0.00
30/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	5507	5	6	5	0.00
30/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R210 On 05-November-26			Bond Future	266.46	265.9024	266.4581	265.9024	0.00
30/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	13128	13	13	13	0.00
30/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R210 On 04-February-27			Bond Future	271.12	270.4883	271.1177	270.4883	0.00
30/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	5088	4	5	4	0.00
30/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R213 On 05-February-26			Bond Future	7.43	101.6226	101.3761	101.6226	13,480.00
30/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	9506	10	10	10	0.00
30/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R213 On 07-May-26			Bond Future	7.44	99.8570	99.6102	99.8570	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
30/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8766	9	9	9	0.00
30/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	1	0	0	0	0.00
30/01/2026	R213 On 06-August-26			Bond Future	7.46	101.6422	101.3855	101.6422	0.00
30/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7988	8	8	8	0.00
30/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	18	0	0	0	0.00
30/01/2026	R213 On 05-November-26			Bond Future	7.49	99.8415	99.5827	99.8415	0.00
30/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4605	5	5	5	0.00
30/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	212	0	0	0	0.00
30/01/2026	R213 On 04-February-27			Bond Future	7.53	101.5399	101.3008	101.5399	0.00
30/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2688	3	3	3	0.00
30/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	644	1	1	1	0.00
30/01/2026	R214 On 05-February-26			Bond Future	8.71	85.1701	84.5571	85.1701	7,014.00
30/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	15782	16	16	16	0.00
30/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R214 On 07-May-26			Bond Future	8.76	83.3693	82.7488	83.3693	39,065.00
30/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	16806	17	17	17	0.00
30/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R214 On 06-August-26			Bond Future	8.80	84.8597	84.2236	84.8597	0.00
30/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	18603	19	19	19	0.00
30/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	5	0	0	0	0.00
30/01/2026	R214 On 05-November-26			Bond Future	8.85	83.0239	82.3786	83.0239	0.00
30/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	13212	14	13	14	0.00
30/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	185	0	0	0	0.00
30/01/2026	R214 On 04-February-27			Bond Future	8.91	84.4359	83.7997	84.4359	0.00
30/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	7434	8	7	8	0.00
30/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1026	1	1	1	0.00
30/01/2026	R248 On 05-February-26			Bond Future	8.89	103.5098	102.6043	103.5098	42,607.00
30/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	20297	21	20	21	0.00
30/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	9720	11	10	11	0.00
30/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	13446	14	13	14	0.00
30/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	5548	6	6	6	0.00
30/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	6833	8	7	8	12,500.00
30/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	500	1	1	1	1,362.00
30/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	4676	6	5	6	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
30/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	8911	10	9	10	0.00
30/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	0	0	0	0	1,362.00
30/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	389	0	0	0	0.00
30/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R248 On 07-May-26			Bond Future	8.93	100.8900	99.9727	100.8900	266,494.00
30/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	21493	22	21	22	0.00
30/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	1	0	0	0	0.00
30/01/2026	R248 On 06-August-26			Bond Future	8.98	102.6936	101.7544	102.6936	0.00
30/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	24911	26	25	26	0.00
30/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	6	0	0	0	0.00
30/01/2026	R248 On 05-November-26			Bond Future	9.03	100.0238	99.0706	100.0238	0.00
30/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	18061	19	18	19	0.00
30/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	216	0	0	0	0.00
30/01/2026	R248 On 04-February-27			Bond Future	9.09	101.7246	100.7794	101.7246	0.00
30/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	9973	11	10	11	0.00
30/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1334	1	1	1	0.00
30/01/2026	R2R9 On 05-February-26			Bond Future	8.64	113.8923	113.1465	113.8923	0.00
30/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	100156	101	100	101	0.00
30/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R2R9 On 07-May-26			Bond Future	8.69	110.9139	110.1595	110.9139	0.00
30/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	99310	100	99	100	0.00
30/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R2R9 On 06-August-26			Bond Future	8.75	112.8965	112.1225	112.8965	0.00
30/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	99003	100	99	100	0.00
30/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R2R9 On 05-November-26			Bond Future	8.80	109.8606	109.0757	109.8606	0.00
30/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	98106	99	98	99	0.00
30/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R2R9 On 04-February-27			Bond Future	8.87	111.7276	110.9562	111.7276	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
30/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8071	9	8	9	0.00
30/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	567	1	1	1	0.00
30/01/2026	R4R2 On 05-February-26			Bond Future	8.80	115.7357	114.9965	115.7357	1,932.00
30/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	101721	102	102	102	0.00
30/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R4R2 On 07-May-26			Bond Future	8.85	112.6637	111.9161	112.6637	1,994.00
30/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	100827	102	101	102	0.00
30/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R4R2 On 06-August-26			Bond Future	8.90	114.6776	113.9103	114.6776	0.00
30/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	100493	101	100	101	0.00
30/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R4R2 On 05-November-26			Bond Future	8.96	111.5462	110.7684	111.5462	0.00
30/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	99546	100	100	100	0.00
30/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
30/01/2026	R4R2 On 04-February-27			Bond Future	9.02	113.4418	112.6781	113.4418	0.00
30/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9615	10	10	10	0.00
30/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	545	1	1	1	0.00
30/01/2026	RR87 On 05-February-26			Bond Future	6.87	105.3394	105.3167	105.3394	0.00
30/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	37	0	0	0	0.00
30/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	5	0	0	0	0.00
30/01/2026	RR87 On 07-May-26			Bond Future	6.75	103.0793	103.0581	103.0793	0.00
30/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	82	0	0	0	0.00
30/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	48	0	0	0	0.00
30/01/2026	RR87 On 06-August-26			Bond Future	6.47	101.1797	101.1514	101.1797	0.00
30/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	75	0	0	0	0.00
30/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	54	0	0	0	0.00
30/01/2026	RR87 On 05-November-26			Bond Future	5.26	102.9183	102.8919	102.9183	0.00
30/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	22	0	0	0	0.00
30/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	21	0	0	0	0.00
30/01/2026	RR88 On 05-February-26			Bond Future	6.87	108.6676	108.6162	108.6676	0.00
30/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	72	0	0	0	0.00
30/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	36	0	0	0	0.00
30/01/2026	RR88 On 07-May-26			Bond Future	6.83	106.4403	106.3901	106.4403	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
30/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	201	0	0	0	0.00
30/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	185	0	0	0	0.00
30/01/2026	RR88 On 06-August-26			Bond Future	6.77	105.4258	105.3726	105.4258	0.00
30/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	285	0	0	0	0.00
30/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	259	0	0	0	0.00
30/01/2026	RR88 On 05-November-26			Bond Future	6.70	106.6625	106.6076	106.6625	0.00
30/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	292	0	0	0	0.00
30/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	281	0	0	0	0.00
30/01/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/01/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00