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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	2029 On 05-February-26			Bond Future	144.8294	144.8386	144.8294	144.8386	1,850
02/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4719.3500	4728.5700	4.7194	4.7286	0
02/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2029 On 07-May-26			Bond Future	145.9899	146.0188	145.9899	146.0188	2,542
02/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4169.8700	4198.7700	4.1699	4.1988	0
02/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2029 On 06-August-26			Bond Future	148.6704	148.7151	148.6704	148.7151	0
02/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4570.4300	4615.0800	4.5704	4.6151	0
02/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2029 On 05-November-26			Bond Future	149.8242	149.8669	149.8242	149.8669	0
02/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2264.1800	2306.8600	2.2642	2.3069	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2029 On 04-February-27			Bond Future	152.4551	152.5007	152.4551	152.5007	0
02/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2735.1100	2780.7200	2.7351	2.7807	0
02/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2030 On 05-February-26			Bond Future	7.3598	7.3390	102.3882	102.4598	166,379
02/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7009.2900	7080.9700	7.0093	7.0810	0
02/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2030 On 07-May-26			Bond Future	7.3763	7.3495	104.2120	104.2989	5,487
02/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	375.4500	412.6400	0.3755	0.4126	1,000
02/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	916.6300	866.9600	0.9166	0.8670	0
02/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1388.3000	1456.7200	1.3883	1.4567	1,000
02/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	312.5000	294.0600	0.3125	0.2941	0
02/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1944.6900	2020.1400	1.9447	2.0201	0
02/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	199.0900	187.6800	0.1991	0.1877	1,000
02/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6294.2300	6380.8200	6.2942	6.3808	0
02/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	9.7200	9.4500	0.0097	0.0095	0
02/01/2026	2030 On 06-August-26			Bond Future	7.3906	7.3580	102.0909	102.1902	19,282
02/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	548.6500	592.3400	0.5487	0.5923	1,000
02/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1100.3200	1044.7600	1.1003	1.0448	0
02/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1497.8500	1568.4100	1.4979	1.5684	1,000
02/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	531.0400	502.3500	0.5310	0.5024	0
02/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2337.2700	2419.1800	2.3373	2.4192	0
02/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	324.0000	306.6600	0.3240	0.3067	1,000
02/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5452.4300	5548.6300	5.4524	5.5486	0
02/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	65.1900	62.1400	0.0652	0.0621	0
02/01/2026	2030 On 05-November-26			Bond Future	7.4067	7.3721	103.8731	103.9719	0
02/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3038.5100	3123.1400	3.0385	3.1231	0
02/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	280.8400	266.6600	0.2808	0.2667	0
02/01/2026	2030 On 04-February-27			Bond Future	7.4402	7.4017	101.6654	101.7673	0
02/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1679.6200	1748.6900	1.6796	1.7487	0
02/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	679.2500	646.4000	0.6793	0.6464	0
02/01/2026	2031 On 05-February-26			Bond Future	112.5107	112.5179	112.5107	112.5179	1,156
02/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	796.5200	807.0400	0.7965	0.8070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	45.7800	49.1000	0.0458	0.0491	0
02/01/2026	2031 On 07-May-26			Bond Future	114.5426	114.5652	114.5426	114.5652	736
02/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	917.5200	937.1400	0.9175	0.9371	0
02/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	214.9500	211.9200	0.2150	0.2119	0
02/01/2026	2031 On 06-August-26			Bond Future	114.2304	114.2654	114.2304	114.2654	680
02/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	862.2200	886.4500	0.8622	0.8865	0
02/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	441.8700	431.0700	0.4419	0.4311	0
02/01/2026	2031 On 05-November-26			Bond Future	116.2513	116.2846	116.2513	116.2846	0
02/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4763.1700	4796.4500	4.7632	4.7965	0
02/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	1.8800	1.8300	0.0019	0.0018	0
02/01/2026	2031 On 04-February-27			Bond Future	115.8439	115.8796	115.8439	115.8796	0
02/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	631.0700	648.7100	0.6311	0.6487	0
02/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	967.2100	949.1500	0.9672	0.9492	0
02/01/2026	2032 On 05-February-26			Bond Future	7.7467	7.7212	105.4203	105.5446	126,946
02/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10989.8400	11114.1900	10.9898	11.1142	0
02/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2032 On 07-May-26			Bond Future	7.7757	7.7459	103.1393	103.2799	37,740
02/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10442.4300	10582.8500	10.4424	10.5829	0
02/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	6.6800	6.4800	0.0067	0.0065	0
02/01/2026	2032 On 06-August-26			Bond Future	7.8038	7.7700	105.0080	105.1619	0
02/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9934.6600	10086.5200	9.9347	10.0865	0
02/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	44.0800	41.9900	0.0441	0.0420	0
02/01/2026	2032 On 05-November-26			Bond Future	7.8413	7.8060	102.6836	102.8381	0
02/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5896.5200	6035.4300	5.8965	6.0354	0
02/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	323.4400	307.9000	0.3234	0.3079	0
02/01/2026	2032 On 04-February-27			Bond Future	7.8928	7.8550	104.4610	104.6195	0
02/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3274.1900	3391.7800	3.2742	3.3918	0
02/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	845.8100	804.8900	0.8458	0.8049	0
02/01/2026	2033 On 05-February-26			Bond Future	142.6047	142.6136	142.6047	142.6136	2,698
02/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9724.6800	9733.6300	9.7247	9.7336	0
02/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2033 On 07-May-26			Bond Future	143.6227	143.6509	143.6227	143.6509	10,592
02/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8462.7200	8490.9400	8.4627	8.4909	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2033 On 06-August-26			Bond Future	146.2599	146.3036	146.2599	146.3036	0
02/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	12009.8500	12053.5600	12.0099	12.0536	0
02/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2033 On 05-November-26			Bond Future	147.2680	147.3097	147.2680	147.3097	0
02/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	10007.9800	10049.7300	10.0080	10.0497	0
02/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2033 On 04-February-27			Bond Future	149.8542	149.8988	149.8542	149.8988	0
02/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	7144.1900	7188.8100	7.1442	7.1888	0
02/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2037 On 05-February-26			Bond Future	8.6237	8.5936	99.3637	99.5734	122,268
02/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	6818.2100	7028.0100	6.8182	7.0280	0
02/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	4.1400	4.2400	0.0041	0.0042	11,500
02/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	9602.7000	9812.4600	9.6027	9.8125	0
02/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.3900	0.4500	0.0004	0.0005	11,500
02/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	12856.3800	13066.0900	12.8564	13.0661	0
02/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	0
02/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	14281.9100	14491.6200	14.2819	14.4916	1,970
02/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
02/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	15950.0600	16159.7600	15.9501	16.1598	0
02/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	16821.2400	17030.9400	16.8212	17.0309	0
02/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	17037.0600	17246.7600	17.0371	17.2468	1,030
02/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	19463.4000	19673.1000	19.4634	19.6731	0
02/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	21542.5000	21752.2000	21.5425	21.7522	0
02/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
02/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	23785.6300	23995.3300	23.7856	23.9953	0
02/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
02/01/2026	2037 On 07-May-26			Bond Future	8.6765	8.6433	101.1337	101.3607	90,411
02/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2869.6600	3045.4300	2.8697	3.0454	1,500
02/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	690.7400	639.5700	0.6907	0.6396	0

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02/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	5610.8800	5820.1700	5.6109	5.8202	1,500
02/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	253.0900	235.4400	0.2531	0.2354	0
02/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	8967.5500	9189.3800	8.9676	9.1894	0
02/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	86.7600	81.6500	0.0868	0.0817	1,500
02/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	14048.5100	14274.7100	14.0485	14.2747	142
02/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	18.7100	17.9700	0.0187	0.0180	0
02/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	16058.2000	16284.9200	16.0582	16.2849	0
02/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	6.3600	6.1400	0.0064	0.0061	0
02/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	21586.2000	21813.1400	21.5862	21.8131	0
02/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.1200	0.1200	0.0001	0.0001	142
02/01/2026	2037 On 06-August-26			Bond Future	8.7312	8.6952	98.7062	98.9479	2,539
02/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	8488.5800	8712.0200	8.4886	8.7120	2,541
02/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	335.0700	316.8800	0.3351	0.3169	0
02/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	12237.4500	12471.8900	12.2375	12.4719	0
02/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	146.3500	139.1600	0.1464	0.1392	2,541
02/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	15430.4900	15669.4300	15.4305	15.6694	0
02/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	56.6900	54.0000	0.0567	0.0540	2,541
02/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	17542.1500	17782.6700	17.5422	17.7827	0
02/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	22.8400	21.7300	0.0228	0.0217	0
02/01/2026	2037 On 05-November-26			Bond Future	8.7861	8.7491	100.4291	100.6727	0
02/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	5397.7100	5588.1200	5.3977	5.5881	4,490
02/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1097.0200	1043.7900	1.0970	1.0438	0
02/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	9406.6000	9627.1300	9.4066	9.6271	0
02/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	494.7100	471.6000	0.4947	0.4716	4,490
02/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	11468.6400	11697.0100	11.4686	11.6970	0
02/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	337.1600	321.8900	0.3372	0.3219	0
02/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	12573.1500	12804.5000	12.5732	12.8045	0
02/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	277.3700	265.0800	0.2774	0.2651	4,490
02/01/2026	2037 On 04-February-27			Bond Future	8.8513	8.8126	97.9110	98.1602	0
02/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	5578.8400	5765.3000	5.5788	5.7653	0
02/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1457.9700	1395.2300	1.4580	1.3952	0
02/01/2026	2038 On 05-February-26			Bond Future	157.2137	157.2237	157.2137	157.2237	2,880
02/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	14013.6700	14023.7200	14.0137	14.0237	0
02/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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02/01/2026	2038 On 07-May-26			Bond Future	160.0528	160.0844	160.0528	160.0844	440
02/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	15522.7700	15554.4000	15.5228	15.5544	0
02/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2038 On 06-August-26			Bond Future	160.7987	160.8476	160.7987	160.8476	0
02/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	16078.6900	16127.6100	16.0787	16.1276	0
02/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2038 On 05-November-26			Bond Future	163.6442	163.6908	163.6442	163.6908	0
02/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	17334.2200	17380.8100	17.3342	17.3808	0
02/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2038 On 04-February-27			Bond Future	164.2951	164.3450	164.2951	164.3450	0
02/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	10465.1300	10514.9600	10.4651	10.5150	0
02/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2040 On 05-February-26			Bond Future	9.0011	8.9661	100.2348	100.5105	79,764
02/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	1038.9800	1228.1500	1.0390	1.2282	13,500
02/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	655.6000	569.0200	0.6556	0.5690	0
02/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1858.4800	2092.1600	1.8585	2.0922	14,000
02/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	311.8200	269.7500	0.3118	0.2698	0
02/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	3175.4000	3437.8800	3.1754	3.4379	0
02/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	107.6200	94.3500	0.1076	0.0944	13,500
02/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	6022.9800	6297.9400	6.0230	6.2979	14,000
02/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	12.3600	11.5700	0.0124	0.0116	0
02/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	9102.5300	9378.3200	9.1025	9.3783	0
02/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	1.2600	1.3000	0.0013	0.0013	14,000
02/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	9851.6100	10127.4100	9.8516	10.1274	680
02/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.7000	0.7500	0.0007	0.0008	0
02/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	12502.3300	12778.1000	12.5023	12.7781	0
02/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0.0900	0.1100	0.0001	0.0001	8,180
02/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	15040.9500	15316.7000	15.0410	15.3167	0
02/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	680
02/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	17114.3700	17390.1200	17.1144	17.3901	0
02/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	19055.8500	19331.6000	19.0559	19.3316	475
02/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	26628.0600	26903.8100	26.6281	26.9038	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
02/01/2026	2040 On 07-May-26			Bond Future	9.0600	9.0221	102.0202	102.3146	11,000
02/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	11703.3000	11992.6800	11.7033	11.9927	1,460
02/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	78.6000	73.6200	0.0786	0.0736	0
02/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	14325.5500	14617.7100	14.3256	14.6177	0
02/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	40.3600	38.1600	0.0404	0.0382	0
02/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	17603.8500	17897.7300	17.6039	17.8977	0
02/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	9.7300	9.2500	0.0097	0.0093	0
02/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	17893.8400	18187.7900	17.8938	18.1878	0
02/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	8.3400	7.9300	0.0083	0.0079	1,460
02/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	19661.2800	19955.4900	19.6613	19.9555	0
02/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	3.0900	2.9400	0.0031	0.0029	0
02/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	20718.1600	21012.4500	20.7182	21.0125	0
02/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	1.6300	1.5600	0.0016	0.0016	1,460
02/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	22399.3900	22693.7300	22.3994	22.6937	0
02/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.5400	0.5200	0.0005	0.0005	0
02/01/2026	2040 On 06-August-26			Bond Future	9.1212	9.0806	99.3582	99.6686	7,265
02/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	19949.5400	20258.4300	19.9495	20.2584	0
02/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	25.1800	23.7300	0.0252	0.0237	0
02/01/2026	2040 On 05-November-26			Bond Future	9.1820	9.1403	101.0924	101.4059	0
02/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	6395.9500	6645.0000	6.3960	6.6450	2,300
02/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1144.3800	1079.9500	1.1444	1.0800	0
02/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	10849.6300	11134.4000	10.8496	11.1344	0
02/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	530.6900	501.9800	0.5307	0.5020	2,300
02/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	13133.4400	13427.6700	13.1334	13.4277	0
02/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	366.6300	347.3800	0.3666	0.3474	0
02/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	14348.6600	14646.4900	14.3487	14.6465	0
02/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	304.3200	288.6700	0.3043	0.2887	2,300
02/01/2026	2040 On 04-February-27			Bond Future	9.2523	9.2090	98.3351	98.6554	0
02/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	6426.3700	6667.5500	6.4264	6.6676	0
02/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1607.6400	1528.5100	1.6076	1.5285	0
02/01/2026	2043 On 05-February-26			Bond Future	122.5488	122.5569	122.5488	122.5569	0
02/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12888.7600	12896.8700	12.8888	12.8969	0
02/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	2043 On 07-May-26			Bond Future	124.7619	124.7868	124.7619	124.7868	0
02/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	13061.9003	13086.8016	13.0619	13.0868	0
02/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0103	0.0116	0.0000	0.0000	0
02/01/2026	2043 On 06-August-26			Bond Future	124.2074	124.2457	124.2074	124.2457	0
02/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	13328.2620	13366.6359	13.3283	13.3666	0
02/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.8820	0.9059	0.0009	0.0009	0
02/01/2026	2043 On 05-November-26			Bond Future	126.4047	126.4412	126.4047	126.4412	0
02/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	13569.7682	13606.3273	13.5698	13.6063	0
02/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	5.0482	5.0973	0.0050	0.0051	0
02/01/2026	2043 On 04-February-27			Bond Future	125.7397	125.7788	125.7397	125.7788	0
02/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	8329.6372	8367.8204	8.3296	8.3678	0
02/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	219.9072	219.0604	0.2199	0.2191	0
02/01/2026	2044 On 05-February-26			Bond Future	9.2364	9.1964	96.0100	96.3473	55,786
02/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	6126.0700	6461.6900	6.1261	6.4617	0
02/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	16.3400	14.6000	0.0163	0.0146	0
02/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	6650.9800	6987.2800	6.6510	6.9873	9,000
02/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	11.2500	10.1900	0.0113	0.0102	0
02/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	12570.9500	12908.3200	12.5710	12.9083	9,000
02/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.1800	0.1900	0.0002	0.0002	0
02/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	14888.5800	15225.9400	14.8886	15.2259	0
02/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	4,500
02/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	16167.5100	16504.8700	16.1675	16.5049	0
02/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	9,000
02/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	16482.2200	16819.5900	16.4822	16.8196	0
02/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	4,500
02/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	16857.2900	17194.6500	16.8573	17.1947	0
02/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
02/01/2026	2044 On 07-May-26		Call	Bond Future	1366.0100	1515.8200	1.3660	1.5158	0
02/01/2026	2044 On 07-May-26			Bond Future	9.2956	9.2528	97.7202	98.0767	65,342
02/01/2026	2044 On 07-May-26		Put	Bond Future	3645.7900	3439.1100	3.6458	3.4391	0
02/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	6035.4600	6351.3700	6.0355	6.3514	0
02/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	447.9700	407.3900	0.4480	0.4074	15,000
02/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	17785.3100	18140.7200	17.7853	18.1407	0
02/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	16.8400	15.7600	0.0168	0.0158	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	2044 On 06-August-26			Bond Future	9.3570	9.3116	95.1056	95.4787	7,681
02/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	20808.0600	21179.0300	20.8081	21.1790	0
02/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	32.0300	29.8800	0.0320	0.0299	0
02/01/2026	2044 On 05-November-26			Bond Future	9.4175	9.3709	96.7654	97.1429	0
02/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	14255.4600	14607.3600	14.2555	14.6074	0
02/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	463.0400	437.4400	0.4630	0.4374	0
02/01/2026	2044 On 04-February-27			Bond Future	9.4866	9.4384	94.0585	94.4438	0
02/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	7008.3600	7299.5500	7.0084	7.2996	0
02/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1718.7700	1624.6400	1.7188	1.6246	0
02/01/2026	2046 On 05-February-26			Bond Future	141.2358	141.2448	141.2358	141.2448	12,410
02/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	19585.8100	19594.7600	19.5858	19.5948	0
02/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2046 On 07-May-26			Bond Future	141.5003	141.5281	141.5003	141.5281	5,789
02/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	16550.2600	16578.0800	16.5503	16.5781	0
02/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2046 On 06-August-26			Bond Future	144.0982	144.1416	144.0982	144.1416	0
02/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	21718.2200	21761.5600	21.7182	21.7616	0
02/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2046 On 05-November-26			Bond Future	144.3266	144.3679	144.3266	144.3679	0
02/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	18846.5800	18887.8700	18.8466	18.8879	0
02/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2046 On 04-February-27			Bond Future	146.8600	146.9041	146.8600	146.9041	0
02/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	15769.9900	15814.0700	15.7700	15.8141	0
02/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2050 On 05-February-26			Bond Future	142.6614	142.6704	142.6614	142.6704	11,546
02/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	19841.3900	19850.3900	19.8414	19.8504	0
02/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2050 On 07-May-26			Bond Future	145.2379	145.2663	145.2379	145.2663	4,988
02/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	21167.9100	21196.2600	21.1679	21.1963	0
02/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2050 On 06-August-26			Bond Future	145.4627	145.5065	145.4627	145.5065	0
02/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	22192.7000	22236.4700	22.1927	22.2365	0
02/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	2050 On 05-November-26			Bond Future	148.0368	148.0786	148.0368	148.0786	0
02/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	24196.8100	24238.5500	24.1968	24.2386	0
02/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	2050 On 04-February-27			Bond Future	148.1589	148.2036	148.1589	148.2036	0
02/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	15768.8900	15813.6300	15.7689	15.8136	0
02/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	AL37 On 05-February-26			Index Future	1268.1820	1269.3800	1268.1820	1,269.3800	0
02/01/2026	AL37 On 07-May-26			Index Future	1290.7730	1292.1640	1290.7730	1,292.1640	0
02/01/2026	AL37 On 06-August-26			Index Future	1313.9150	1315.4630	1313.9150	1,315.4630	0
02/01/2026	AL37 On 05-November-26			Index Future	1337.1320	1338.6820	1337.1320	1,338.6820	0
02/01/2026	AL37 On 04-February-27			Index Future	1360.3300	1361.9240	1360.3300	1,361.9240	0
02/01/2026	AL7T On 05-February-26			Index Future	1634.6800	1637.6800	1634.6800	1,637.6800	0
02/01/2026	AL7T On 07-May-26			Index Future	1663.8000	1667.0750	1663.8000	1,667.0750	0
02/01/2026	AL7T On 06-August-26			Index Future	1693.6290	1697.1340	1693.6290	1,697.1340	0
02/01/2026	AL7T On 05-November-26			Index Future	1723.5560	1727.0900	1723.5560	1,727.0900	0
02/01/2026	AL7T On 04-February-27			Index Future	1753.4580	1757.0750	1753.4580	1,757.0750	0
02/01/2026	ALBI On 05-February-26			Index Future	1376.4770	1379.4280	1376.4770	1,379.4280	79
02/01/2026	ALBI On 07-May-26			Index Future	1400.9980	1404.1880	1400.9980	1,404.1880	0
02/01/2026	ALBI On 06-August-26			Index Future	1426.1160	1429.5060	1426.1160	1,429.5060	0
02/01/2026	ALBI On 05-November-26			Index Future	1451.3160	1454.7390	1451.3160	1,454.7390	0
02/01/2026	ALBI On 04-February-27			Index Future	1476.4950	1479.9950	1476.4950	1,479.9950	0
02/01/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/01/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/01/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/01/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/01/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	ES33 On 05-February-26			Bond Future	8.7402	8.7102	96.2766	96.4338	0
02/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	13081.1700	13238.3400	13.0812	13.2383	0
02/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	ES33 On 07-May-26			Bond Future	8.8038	8.7699	94.2221	94.3949	0
02/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13341.5700	13514.3700	13.3416	13.5144	0
02/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	ES33 On 06-August-26			Bond Future	8.8687	8.8312	95.9519	96.1377	0
02/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14083.3000	14269.0700	14.0833	14.2691	0
02/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	ES33 On 05-November-26			Bond Future	8.9461	8.9073	93.8575	94.0446	0
02/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8529.0800	8716.1700	8.5291	8.7162	0
02/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	ES33 On 04-February-27			Bond Future	9.0408	8.9997	95.5031	95.6947	0
02/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3006.5100	3198.1000	3.0065	3.1981	0
02/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	ES42 On 05-February-26			Bond Future	9.4439	9.4091	94.7441	95.0148	0
02/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	16144.4200	16415.0700	16.1444	16.4151	0
02/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	ES42 On 07-May-26			Bond Future	9.5084	9.4707	92.1908	92.4791	0
02/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17549.3500	17837.7200	17.5494	17.8377	0
02/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	ES42 On 06-August-26			Bond Future	9.5726	9.5325	93.8831	94.1863	0
02/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19408.7500	19711.9900	19.4088	19.7120	0
02/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	ES42 On 05-November-26			Bond Future	9.6426	9.6014	91.2802	91.5869	0
02/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13315.4200	13622.0800	13.3154	13.6221	0
02/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	ES42 On 04-February-27			Bond Future	9.7211	9.6783	92.8791	93.1923	0
02/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4019.1800	4332.3400	4.0192	4.3323	0
02/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	GOVI On 05-February-26			GOVI	1350.8790	1353.7930	1350.8790	1,353.7930	606
02/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2008790.0000	2037930.0000	200.8790	203.7930	0
02/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	GOVI On 07-May-26			GOVI	1374.9430	1378.0930	1374.9430	1,378.0930	42
02/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1979430.0000	2010930.0000	197.9430	201.0930	0
02/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	GOVI On 06-August-26			GOVI	1399.5940	1402.9410	1399.5940	1,402.9410	0
02/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2105940.0000	2139410.0000	210.5940	213.9410	0
02/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	GOVI On 05-November-26			GOVI	1424.3250	1427.7040	1424.3250	1,427.7040	0
02/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1473250.0000	1507040.0000	147.3250	150.7040	0
02/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	GOVI On 04-February-27			GOVI	1449.0360	1452.4920	1449.0360	1,452.4920	0
02/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	800360.0000	834920.0000	80.0360	83.4920	0
02/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/01/2026	I258 On 05-February-26			Bond Future	128.0893	128.0977	128.0893	128.0977	0
02/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	16439.2500	16447.6600	16.4393	16.4477	0
02/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	I258 On 07-May-26			Bond Future	130.4024	130.4284	130.4024	130.4284	0
02/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	16672.6545	16698.7254	16.6727	16.6987	0
02/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.3045	0.3354	0.0003	0.0003	0
02/01/2026	I258 On 06-August-26			Bond Future	129.9514	129.9915	129.9514	129.9915	0
02/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	17010.3675	17050.6831	17.0104	17.0507	0
02/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	8.9375	9.1631	0.0089	0.0092	0
02/01/2026	I258 On 05-November-26			Bond Future	132.2505	132.2886	132.2505	132.2886	0
02/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	17335.8129	17374.2935	17.3358	17.3743	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	35.3129	35.7035	0.0353	0.0357	0
02/01/2026	I258 On 04-February-27			Bond Future	131.6881	131.7291	131.6881	131.7291	0
02/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	13123.1737	13164.4924	13.1232	13.1645	0
02/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	335.1037	335.4424	0.3351	0.3354	0
02/01/2026	IGOV On 05-February-26			Index Future	433.7890	433.8240	433.7890	433.8240	242
02/01/2026	IGOV On 07-May-26			Index Future	441.6230	441.7170	441.6230	441.7170	8
02/01/2026	IGOV On 06-August-26			Index Future	449.6450	449.7860	449.6450	449.7860	0
02/01/2026	IGOV On 05-November-26			Index Future	457.6940	457.8290	457.6940	457.8290	0
02/01/2026	IGOV On 04-February-27			Index Future	465.7360	465.8780	465.7360	465.8780	0
02/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
02/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/01/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
02/01/2026	R033 On 05-February-26			Bond Future	7.8781	7.8579	115.0492	115.1660	13,083
02/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13839.5400	13956.3600	13.8395	13.9564	0
02/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.1300	0.1800	0.0001	0.0002	0
02/01/2026	R033 On 07-May-26			Bond Future	7.9114	7.8875	112.0565	112.1907	0
02/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12829.0800	12963.2000	12.8291	12.9632	0
02/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	60.8500	60.7700	0.0609	0.0608	0
02/01/2026	R033 On 06-August-26			Bond Future	7.9440	7.9167	114.0868	114.2351	0
02/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	11964.1100	12106.8500	11.9641	12.1069	0
02/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	331.6100	326.0300	0.3316	0.3260	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	R033 On 05-November-26			Bond Future	7.9853	7.9569	111.0388	111.1873	0
02/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7686.3300	7814.0000	7.6863	7.8140	0
02/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	924.4100	903.5600	0.9244	0.9036	0
02/01/2026	R033 On 04-February-27			Bond Future	8.0394	8.0092	112.9602	113.1128	0
02/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	5063.0000	5171.2600	5.0630	5.1713	0
02/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2033.7000	1989.4400	2.0337	1.9894	0
02/01/2026	R035 On 05-February-26			Bond Future	8.2421	8.2119	107.9700	108.1650	84,027
02/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1561.8600	1730.6700	1.5619	1.7307	0
02/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	231.1800	204.9700	0.2312	0.2050	16,000
02/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	2607.9800	2795.0900	2.6080	2.7951	350
02/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	80.5900	72.6800	0.0806	0.0727	0
02/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	3853.1900	4046.5900	3.8532	4.0466	0
02/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	24.2200	22.6000	0.0242	0.0226	0
02/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	5595.2900	5790.2700	5.5953	5.7903	0
02/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	4.5700	4.5300	0.0046	0.0045	350
02/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	6250.7800	6445.8500	6.2508	6.4459	0
02/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	2.4400	2.4900	0.0024	0.0025	16,000
02/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	8534.1700	8729.2300	8.5342	8.7292	0
02/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0.2700	0.3100	0.0003	0.0003	350
02/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	11528.3700	11723.4000	11.5284	11.7234	250
02/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
02/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	13006.1400	13201.1700	13.0061	13.2012	2,000
02/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
02/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	14240.3600	14435.3800	14.2404	14.4354	0
02/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
02/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	14875.4700	15070.4900	14.8755	15.0705	0
02/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15660.9700	15855.9900	15.6610	15.8560	2,000
02/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	15972.5900	16167.6100	15.9726	16.1676	0
02/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	16847.5600	17042.5800	16.8476	17.0426	0
02/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
02/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	23029.0800	23224.1000	23.0291	23.2241	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
02/01/2026	R035 On 07-May-26			Bond Future	8.2823	8.2486	105.3923	105.6051	34,632
02/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1333.9800	1456.1300	1.3340	1.4561	1,000
02/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1285.0900	1194.4100	1.2851	1.1944	0
02/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3583.3600	3763.4500	3.5834	3.7635	1,000
02/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	442.2700	409.5300	0.4423	0.4095	0
02/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5779.4400	5978.9600	5.7794	5.9790	0
02/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	191.8000	178.4900	0.1918	0.1785	1,000
02/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	8208.4500	8416.2800	8.2085	8.4163	250
02/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	81.0300	76.0300	0.0810	0.0760	0
02/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	8318.6800	8526.7400	8.3187	8.5267	200
02/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	77.8700	73.1000	0.0779	0.0731	0
02/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	8594.1000	8802.6800	8.5941	8.8027	350
02/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	70.5900	66.3400	0.0706	0.0663	0
02/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	10941.2700	11152.4900	10.9413	11.1525	0
02/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	31.3900	29.7800	0.0314	0.0298	250
02/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	11049.2300	11260.5200	11.0492	11.2605	0
02/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	30.2800	28.7400	0.0303	0.0287	200
02/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	11318.5600	11530.0100	11.3186	11.5300	0
02/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	27.6800	26.3000	0.0277	0.0263	350
02/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	13597.3300	13809.7200	13.5973	13.8097	0
02/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	10.7400	10.3000	0.0107	0.0103	250
02/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13701.5800	13914.0000	13.7016	13.9140	0
02/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	10.0600	9.6500	0.0101	0.0097	200
02/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	13961.6900	14174.1700	13.9617	14.1742	0
02/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	8.5400	8.1900	0.0085	0.0082	350
02/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14737.1600	14949.7900	14.7372	14.9498	0
02/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	5.1500	4.9500	0.0052	0.0050	0
02/01/2026	R035 On 06-August-26			Bond Future	8.3228	8.2859	107.3020	107.5297	56
02/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1654.7300	1776.7100	1.6547	1.7767	1,000
02/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1857.1800	1751.4900	1.8572	1.7515	0
02/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3351.1300	3518.4800	3.3511	3.5185	350
02/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1000.2100	939.8900	1.0002	0.9399	0
02/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3719.4900	3893.2600	3.7195	3.8933	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	891.4800	837.5800	0.8915	0.8376	0
02/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	5376.0300	5570.4800	5.3760	5.5705	200
02/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	552.7400	519.5200	0.5527	0.5195	0
02/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5780.1100	5978.1700	5.7801	5.9782	0
02/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	494.8400	465.2300	0.4948	0.4652	350
02/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5830.8500	6029.3300	5.8309	6.0293	250
02/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	488.0400	458.8500	0.4880	0.4589	0
02/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6702.0600	6906.8400	6.7021	6.9068	0
02/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	387.6000	364.7100	0.3876	0.3647	1,000
02/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	7944.9300	8156.4000	7.9449	8.1564	0
02/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	280.0100	263.8100	0.2800	0.2638	200
02/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	8360.7600	8574.0100	8.3608	8.5740	0
02/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	251.1500	236.7300	0.2512	0.2367	350
02/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	8412.7500	8626.2100	8.4128	8.6262	0
02/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	247.7400	233.5300	0.2477	0.2335	250
02/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	10545.1900	10764.9500	10.5452	10.7650	0
02/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	144.7600	136.8500	0.1448	0.1369	200
02/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	11011.2200	11231.9200	11.0112	11.2319	0
02/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	129.3200	122.3500	0.1293	0.1224	250
02/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	15247.5400	15473.8000	15.2475	15.4738	0
02/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	26.2800	24.8700	0.0263	0.0249	0
02/01/2026	R035 On 05-November-26			Bond Future	8.3737	8.3356	104.6764	104.9057	0
02/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3810.0600	3973.7000	3.8101	3.9737	200
02/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1287.0100	1221.3300	1.2870	1.2213	0
02/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	6105.9600	6297.8900	6.1060	6.2979	0
02/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	724.5900	687.2000	0.7246	0.6872	200
02/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	8548.1000	8756.3600	8.5481	8.7564	0
02/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	412.9900	391.9300	0.4130	0.3919	200
02/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	9688.4200	9901.5700	9.6884	9.9016	0
02/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	320.5200	304.3500	0.3205	0.3044	0
02/01/2026	R035 On 04-February-27			Bond Future	8.4365	8.3965	106.4888	106.7235	0
02/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4594.6700	4767.8000	4.5947	4.7678	0
02/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1250.8000	1189.2000	1.2508	1.1892	0
02/01/2026	R038 On 05-February-26			Bond Future	8.7560	8.7210	119.5964	119.8837	3,763

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	19311.1600	19598.3900	19.3112	19.5984	0
02/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R038 On 07-May-26			Bond Future	8.8113	8.7730	116.2436	116.5519	2,395
02/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	18402.6300	18710.4800	18.4026	18.7105	0
02/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	8.2900	7.8500	0.0083	0.0079	0
02/01/2026	R038 On 06-August-26			Bond Future	8.8672	8.8258	118.3497	118.6757	0
02/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	20025.5100	20349.6000	20.0255	20.3496	0
02/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	32.7500	30.7700	0.0328	0.0308	0
02/01/2026	R038 On 05-November-26			Bond Future	8.9295	8.8869	114.9350	115.2643	0
02/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	13069.7500	13379.1700	13.0698	13.3792	0
02/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	340.6500	320.8000	0.3407	0.3208	0
02/01/2026	R038 On 04-February-27			Bond Future	9.0019	8.9574	116.9236	117.2601	0
02/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	6221.2700	6467.0300	6.2213	6.4670	0
02/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1823.0200	1732.3000	1.8230	1.7323	0
02/01/2026	R053 On 05-February-26			Bond Future	9.0228	8.9777	130.4323	130.9891	34,001
02/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	25098.5000	25655.2800	25.0985	25.6553	0
02/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R053 On 07-May-26			Bond Future	9.0693	9.0214	126.8954	127.4796	14,035
02/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	26136.4900	26719.3300	26.1365	26.7193	0
02/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	16.2700	14.9200	0.0163	0.0149	0
02/01/2026	R053 On 06-August-26			Bond Future	9.1158	9.0655	129.1946	129.8026	0
02/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	30121.3800	30726.2100	30.1214	30.7262	0
02/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	38.0600	34.9400	0.0381	0.0349	0
02/01/2026	R053 On 05-November-26			Bond Future	9.1662	9.1147	125.5913	126.2071	0
02/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	21389.0900	21968.0800	21.3891	21.9681	0
02/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	573.5000	536.7200	0.5735	0.5367	0
02/01/2026	R053 On 04-February-27			Bond Future	9.2231	9.1699	127.7644	128.3926	0
02/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	10719.0600	11205.9000	10.7191	11.2059	0
02/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2227.8900	2086.5500	2.2279	2.0866	0
02/01/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
02/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	48.1000	49.4900	0.0481	0.0495	0
02/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	48.1000	49.4900	0.0481	0.0495	0
02/01/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	92.2900	93.0200	0.0923	0.0930	0
02/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	92.2900	93.0200	0.0923	0.0930	0
02/01/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
02/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	82.7300	83.1100	0.0827	0.0831	0
02/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	82.7300	83.1100	0.0827	0.0831	0
02/01/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
02/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	48.8500	49.0000	0.0489	0.0490	0
02/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	48.8500	49.0000	0.0489	0.0490	0
02/01/2026	R202 On 05-February-26			Bond Future	293.5848	293.6029	293.5848	293.6029	565
02/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	15764.7700	15782.9100	15.7648	15.7829	0
02/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R202 On 07-May-26			Bond Future	298.8867	298.9450	298.8867	298.9450	460
02/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	21336.6700	21394.9900	21.3367	21.3950	0
02/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R202 On 06-August-26			Bond Future	298.9761	299.0662	298.9761	299.0662	0
02/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	20116.0900	20206.1800	20.1161	20.2062	0
02/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R202 On 05-November-26			Bond Future	304.2671	304.3530	304.2671	304.3530	0
02/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	23807.1100	23892.9700	23.8071	23.8930	0
02/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R202 On 04-February-27			Bond Future	304.1300	304.2217	304.1300	304.2217	0
02/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	9399.9900	9491.7300	9.4000	9.4917	0
02/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R209 On 05-February-26			Bond Future	8.4316	8.4015	87.6007	87.7839	34,901
02/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	13588.8600	13772.0400	13.5889	13.7720	0
02/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R209 On 07-May-26			Bond Future	8.4748	8.4416	86.0105	86.2086	6,551
02/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	13845.9300	14043.8900	13.8459	14.0439	0
02/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	5.3100	5.1200	0.0053	0.0051	0
02/01/2026	R209 On 06-August-26			Bond Future	8.5182	8.4823	87.5689	87.7796	3,673
02/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	14923.8100	15133.4700	14.9238	15.1335	0
02/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	21.4300	20.3700	0.0214	0.0204	0
02/01/2026	R209 On 05-November-26			Bond Future	8.5678	8.5309	85.9482	86.1608	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	9652.9900	9851.9100	9.6530	9.8519	0
02/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	291.9000	278.2000	0.2919	0.2782	0
02/01/2026	R209 On 04-February-27			Bond Future	8.6269	8.5883	87.4362	87.6536	0
02/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4820.8500	4983.8100	4.8209	4.9838	0
02/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1239.7000	1185.2000	1.2397	1.1852	0
02/01/2026	R210 On 05-February-26			Bond Future	258.0745	258.0900	258.0745	258.0900	534
02/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4974.4900	4990.0200	4.9745	4.9900	0
02/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R210 On 07-May-26			Bond Future	259.2693	259.3198	259.2693	259.3198	918
02/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3869.2800	3919.8100	3.8693	3.9198	0
02/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R210 On 06-August-26			Bond Future	264.0297	264.1082	264.0297	264.1082	0
02/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4189.7200	4268.1800	4.1897	4.2682	0
02/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R210 On 05-November-26			Bond Future	265.1828	265.2577	265.1828	265.2577	0
02/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11852.7900	11927.7000	11.8528	11.9277	0
02/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R210 On 04-February-27			Bond Future	269.8385	269.9186	269.8385	269.9186	0
02/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3808.5200	3888.5700	3.8085	3.8886	0
02/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R213 On 05-February-26			Bond Future	7.5551	7.5295	100.8512	100.9556	18,735
02/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8981.0000	9085.4400	8.9810	9.0854	0
02/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R213 On 07-May-26			Bond Future	7.5741	7.5435	99.0977	99.2173	65,316
02/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8261.3900	8380.7700	8.2614	8.3808	0
02/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	8.4900	8.2000	0.0085	0.0082	0
02/01/2026	R213 On 06-August-26			Bond Future	7.5910	7.5557	100.8933	101.0255	0
02/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7531.5700	7661.0100	7.5316	7.6610	0
02/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	54.4000	51.6400	0.0544	0.0516	0
02/01/2026	R213 On 05-November-26			Bond Future	7.6233	7.5861	99.1066	99.2390	0
02/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4252.7900	4368.0800	4.2528	4.3681	0
02/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	335.5600	318.4500	0.3356	0.3185	0
02/01/2026	R213 On 04-February-27			Bond Future	7.6720	7.6318	100.8231	100.9592	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2349.9500	2445.9300	2.3500	2.4459	0
02/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	783.7100	743.6300	0.7837	0.7436	0
02/01/2026	R214 On 05-February-26			Bond Future	9.0508	9.0158	82.1749	82.4171	11,294
02/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	13399.7700	13641.9500	13.3998	13.6420	0
02/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
02/01/2026	R214 On 07-May-26			Bond Future	9.1018	9.0642	80.3422	80.5996	30,864
02/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	14413.2000	14669.8200	14.4132	14.6698	0
02/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	14.4400	13.7200	0.0144	0.0137	0
02/01/2026	R214 On 06-August-26			Bond Future	9.1538	9.1138	81.7980	82.0684	0
02/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	16210.7500	16479.0000	16.2108	16.4790	0
02/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	38.5600	36.4000	0.0386	0.0364	0
02/01/2026	R214 On 05-November-26			Bond Future	9.2127	9.1718	79.9312	80.2045	0
02/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	10943.6300	11198.1900	10.9436	11.1982	0
02/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	363.5600	344.7900	0.3636	0.3448	0
02/01/2026	R214 On 04-February-27			Bond Future	9.2805	9.2380	81.3152	81.5944	0
02/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	5436.3100	5643.1500	5.4363	5.6432	0
02/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1512.6100	1440.2300	1.5126	1.4402	0
02/01/2026	R248 On 05-February-26			Bond Future	9.1855	9.1405	99.8441	100.2544	243,327
02/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	148.2600	227.1600	0.1483	0.2272	1,940
02/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	2797.2200	2465.7600	2.7972	2.4658	0
02/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	2302.3300	2646.8600	2.3023	2.6469	1,940
02/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	386.5500	320.7200	0.3866	0.3207	0
02/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	3027.8200	3397.6900	3.0278	3.3977	0
02/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	239.6700	199.1800	0.2397	0.1992	0
02/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	4187.5300	4579.4000	4.1875	4.5794	12,500
02/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	115.0700	96.5800	0.1151	0.0966	0
02/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	6183.5600	6589.4300	6.1836	6.5894	0
02/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	33.3000	28.8100	0.0333	0.0288	1,940
02/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	6980.4300	7388.3200	6.9804	7.3883	0
02/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	20.3500	17.8800	0.0204	0.0179	0
02/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	10687.9800	11098.2600	10.6880	11.0983	0
02/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	2.0100	1.9300	0.0020	0.0019	0
02/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	17536.5600	17946.9300	17.5366	17.9469	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
02/01/2026	R248 On 07-May-26			Bond Future	9.2360	9.1882	97.1851	97.6159	44,331
02/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	18723.7900	19153.0800	18.7238	19.1531	0
02/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	19.0400	17.5200	0.0190	0.0175	0
02/01/2026	R248 On 06-August-26			Bond Future	9.2874	9.2370	98.9460	99.3949	0
02/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	22131.5700	22577.6700	22.1316	22.5777	0
02/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	34.7800	32.0100	0.0348	0.0320	0
02/01/2026	R248 On 05-November-26			Bond Future	9.3447	9.2931	96.2377	96.6923	0
02/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	15463.1500	15888.7600	15.4632	15.8888	0
02/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	450.2100	421.2500	0.4502	0.4213	0
02/01/2026	R248 On 04-February-27			Bond Future	9.4101	9.3568	97.9038	98.3675	0
02/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	7702.4300	8051.4100	7.7024	8.0514	0
02/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1938.8900	1824.1300	1.9389	1.8241	0
02/01/2026	R2R9 On 05-February-26			Bond Future	8.9219	8.8869	110.8755	111.1574	0
02/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	97884.9900	98166.8900	97.8850	98.1669	0
02/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R2R9 On 07-May-26			Bond Future	8.9793	8.9412	107.8725	108.1742	0
02/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	97022.7600	97324.4900	97.0228	97.3245	0
02/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R2R9 On 06-August-26			Bond Future	9.0376	8.9967	109.8269	110.1454	0
02/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96707.3800	97025.9300	96.7074	97.0259	0
02/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R2R9 On 05-November-26			Bond Future	9.1018	9.0598	106.7675	107.0892	0
02/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95797.4500	96119.1400	95.7975	96.1191	0
02/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R2R9 On 04-February-27			Bond Future	9.1757	9.1319	108.6149	108.9436	0
02/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6440.8100	6696.0500	6.4408	6.6961	0
02/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1278.4400	1205.0100	1.2784	1.2050	0
02/01/2026	R4R2 On 05-February-26			Bond Future	9.1273	9.0924	112.0184	112.3292	1,937
02/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	98743.1700	99053.9900	98.7432	99.0540	0
02/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R4R2 On 07-May-26			Bond Future	9.1860	9.1482	108.9097	109.2410	0
02/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97820.6000	98151.9200	97.8206	98.1519	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R4R2 On 06-August-26			Bond Future	9.2454	9.2050	110.8829	111.2317	0
02/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97465.6600	97814.4100	97.4657	97.8144	0
02/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R4R2 On 05-November-26			Bond Future	9.3100	9.2686	107.7159	108.0684	0
02/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96493.3100	96845.8300	96.4933	96.8458	0
02/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2026	R4R2 On 04-February-27			Bond Future	9.3834	9.3404	109.5796	109.9396	0
02/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7338.5100	7621.2300	7.3385	7.6212	0
02/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1367.3000	1290.0300	1.3673	1.2900	0
02/01/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/01/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0