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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	2029 On 05-February-26			Bond Future	145.8125	145.6776	145.8125	145.6776	1,419
02/02/2026	2029 On 05-February-26	140.11	Call	Bond Future	5702.5200	5567.5500	5.7025	5.5676	0
02/02/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2029 On 07-May-26			Bond Future	146.9593	146.8220	146.9593	146.8220	3,466
02/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5139.3300	5001.9500	5.1393	5.0020	0
02/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2029 On 06-August-26			Bond Future	149.6145	149.4744	149.6145	149.4744	0
02/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5514.4800	5374.3800	5.5145	5.3744	0
02/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2029 On 05-November-26			Bond Future	150.7481	150.6054	150.7481	150.6054	0
02/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3188.0800	3045.4300	3.1881	3.0454	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2029 On 04-February-27			Bond Future	153.3849	153.2395	153.3849	153.2395	0
02/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3664.9400	3519.4500	3.6649	3.5195	0
02/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2030 On 05-February-26			Bond Future	7.1758	7.1910	103.0230	102.9703	51,063
02/02/2026	2030 On 05-February-26	9.49	Call	Bond Future	7644.1200	7591.4000	7.6441	7.5914	0
02/02/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2030 On 07-May-26			Bond Future	7.1848	7.2012	104.8354	104.7818	155,141
02/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	541.1900	521.2100	0.5412	0.5212	1,000
02/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	458.9600	492.6000	0.4590	0.4926	0
02/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1802.6500	1761.8100	1.8027	1.7618	1,000
02/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	103.4400	116.2200	0.1034	0.1162	0
02/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2424.3800	2378.7700	2.4244	2.3788	0
02/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	55.3700	63.3800	0.0554	0.0634	1,000
02/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	6908.6000	6855.1900	6.9086	6.8552	0
02/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.6800	0.8900	0.0007	0.0009	0
02/02/2026	2030 On 06-August-26			Bond Future	7.1930	7.2109	102.6947	102.6400	47,851
02/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	741.3600	719.2800	0.7414	0.7193	1,000
02/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	689.2400	721.8900	0.6892	0.7219	0
02/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1857.2600	1820.5500	1.8573	1.8206	1,000
02/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	286.6600	304.6800	0.2867	0.3047	0
02/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2773.5500	2730.2600	2.7736	2.7303	0
02/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	156.4900	167.9300	0.1565	0.1679	1,000
02/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6013.3800	5961.0100	6.0134	5.9610	0
02/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	22.3500	24.7100	0.0224	0.0247	0
02/02/2026	2030 On 05-November-26			Bond Future	7.2010	7.2205	104.4620	104.4061	0
02/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3523.8200	3478.0500	3.5238	3.4781	0
02/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	177.2100	187.3600	0.1772	0.1874	0
02/02/2026	2030 On 04-February-27			Bond Future	7.2174	7.2388	102.2578	102.2007	0
02/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2089.7100	2052.7000	2.0897	2.0527	0
02/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	496.9000	517.0200	0.4969	0.5170	0
02/02/2026	2031 On 05-February-26			Bond Future	113.6223	113.4838	113.6223	113.4838	0
02/02/2026	2031 On 05-February-26	111.76	Call	Bond Future	1862.2900	1723.7700	1.8623	1.7238	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2026	2031 On 05-February-26	111.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2031 On 07-May-26			Bond Future	115.6495	115.5085	115.6495	115.5085	736
02/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	1820.1600	1685.3100	1.8202	1.6853	0
02/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	10.7000	16.8400	0.0107	0.0168	0
02/02/2026	2031 On 06-August-26			Bond Future	115.3244	115.1810	115.3244	115.1810	1,893
02/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	1598.7800	1477.6800	1.5988	1.4777	0
02/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	84.4000	106.6600	0.0844	0.1067	0
02/02/2026	2031 On 05-November-26			Bond Future	117.3363	117.1901	117.3363	117.1901	0
02/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	5846.2900	5700.1000	5.8463	5.7001	0
02/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	0
02/02/2026	2031 On 04-February-27			Bond Future	116.9374	116.7890	116.9374	116.7890	0
02/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1150.8600	1056.7700	1.1509	1.0568	0
02/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	393.4900	447.7700	0.3935	0.4478	0
02/02/2026	2032 On 05-February-26			Bond Future	7.6468	7.6572	105.9096	105.8585	21,722
02/02/2026	2032 On 05-February-26	10.16	Call	Bond Future	11479.1200	11428.0900	11.4791	11.4281	0
02/02/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2032 On 07-May-26			Bond Future	7.6753	7.6862	103.6143	103.5624	160,667
02/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	10911.3400	10859.5700	10.9113	10.8596	0
02/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.5400	0.7000	0.0005	0.0007	0
02/02/2026	2032 On 06-August-26			Bond Future	7.7045	7.7161	105.4609	105.4079	0
02/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10357.0000	10305.4300	10.3570	10.3054	0
02/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	13.5400	14.9300	0.0135	0.0149	0
02/02/2026	2032 On 05-November-26			Bond Future	7.7421	7.7544	103.1187	103.0646	0
02/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6220.7100	6176.0700	6.2207	6.1761	0
02/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	212.5300	222.0500	0.2125	0.2221	0
02/02/2026	2032 On 04-February-27			Bond Future	7.7891	7.8022	104.8972	104.8419	0
02/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3595.7200	3560.8500	3.5957	3.5609	0
02/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	731.1200	751.5900	0.7311	0.7516	0
02/02/2026	2033 On 05-February-26			Bond Future	143.4602	143.4768	143.4602	143.4768	304
02/02/2026	2033 On 05-February-26	132.88	Call	Bond Future	10580.1800	10596.8100	10.5802	10.5968	0
02/02/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2033 On 07-May-26			Bond Future	144.4626	144.4796	144.4626	144.4796	11,491
02/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	9302.6400	9319.5800	9.3026	9.3196	0

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02/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2033 On 06-August-26			Bond Future	147.0727	147.0897	147.0727	147.0897	0
02/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	12822.7100	12839.6700	12.8227	12.8397	0
02/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2033 On 05-November-26			Bond Future	148.0596	148.0768	148.0596	148.0768	0
02/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	10799.6400	10816.8300	10.7996	10.8168	0
02/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2033 On 04-February-27			Bond Future	150.6497	150.6668	150.6497	150.6668	0
02/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	7939.7000	7956.7500	7.9397	7.9568	0
02/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2037 On 05-February-26			Bond Future	8.3726	8.3882	101.1332	101.0223	52,283
02/02/2026	2037 On 05-February-26	9.65	Call	Bond Future	8583.5100	8472.6300	8.5835	8.4726	0
02/02/2026	2037 On 05-February-26	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,500
02/02/2026	2037 On 05-February-26	10.10	Call	Bond Future	11371.7500	11260.8700	11.3718	11.2609	0
02/02/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,500
02/02/2026	2037 On 05-February-26	10.65	Call	Bond Future	14625.7900	14514.9100	14.6258	14.5149	0
02/02/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2037 On 05-February-26	10.90	Call	Bond Future	16051.3500	15940.4700	16.0514	15.9405	1,970
02/02/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2037 On 05-February-26	11.20	Call	Bond Future	17719.5000	17608.6200	17.7195	17.6086	0
02/02/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2037 On 05-February-26	11.36	Call	Bond Future	18590.6800	18479.8000	18.5907	18.4798	0
02/02/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2037 On 05-February-26	11.40	Call	Bond Future	18806.5000	18695.6200	18.8065	18.6956	1,030
02/02/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2037 On 05-February-26	11.86	Call	Bond Future	21232.8400	21121.9600	21.2328	21.1220	0
02/02/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2037 On 05-February-26	12.27	Call	Bond Future	23311.9400	23201.0600	23.3119	23.2011	0
02/02/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
02/02/2026	2037 On 05-February-26	12.73	Call	Bond Future	25555.0700	25444.1900	25.5551	25.4442	0
02/02/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
02/02/2026	2037 On 07-May-26			Bond Future	8.4193	8.4355	102.9123	102.7995	161,335
02/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	4272.1300	4191.9000	4.2721	4.1919	1,500
02/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	314.6400	347.1600	0.3146	0.3472	0

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02/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	7230.0400	7130.6600	7.2300	7.1307	1,500
02/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	93.6800	107.0500	0.0937	0.1071	0
02/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	10683.1600	10574.9100	10.6832	10.5749	0
02/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	23.8000	28.3000	0.0238	0.0283	1,500
02/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	15809.1800	15696.7000	15.8092	15.6967	142
02/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.8100	1.0800	0.0008	0.0011	0
02/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	17830.5400	17717.8500	17.8305	17.7179	0
02/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.1300	0.1900	0.0001	0.0002	0
02/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	23364.6500	23251.9000	23.3647	23.2519	0
02/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
02/02/2026	2037 On 06-August-26			Bond Future	8.4686	8.4854	100.4868	100.3718	2,539
02/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	10086.5500	9983.7900	10.0866	9.9838	2,541
02/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	152.4900	164.7300	0.1525	0.1647	0
02/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	13919.9000	13809.7200	13.9199	13.8097	0
02/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	48.2500	53.0700	0.0483	0.0531	2,541
02/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	17164.0500	17050.3300	17.1641	17.0503	0
02/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	9.7000	10.9800	0.0097	0.0110	2,541
02/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	19302.7200	19188.1600	19.3027	19.1882	0
02/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	2.8600	3.3000	0.0029	0.0033	0
02/02/2026	2037 On 05-November-26			Bond Future	8.5175	8.5350	102.2159	102.0987	0
02/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	6776.4000	6690.1300	6.7764	6.6901	4,490
02/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	688.8800	719.8100	0.6889	0.7198	0
02/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	10982.7300	10880.9300	10.9827	10.8809	0
02/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	284.0100	299.4100	0.2840	0.2994	4,490
02/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	13090.3000	12983.4200	13.0903	12.9834	0
02/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	171.9900	182.3100	0.1720	0.1823	0
02/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	14198.7000	14089.0800	14.1987	14.0891	0
02/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	116.0900	123.6700	0.1161	0.1237	4,490
02/02/2026	2037 On 04-February-27			Bond Future	8.5733	8.5914	99.7224	99.6029	0
02/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2091.0100	2047.0200	2.0910	2.0470	4,490
02/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2975.0900	3050.5600	2.9751	3.0506	0
02/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	5906.4000	5827.4200	5.9064	5.8274	0
02/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	1200.6000	1241.0800	1.2006	1.2411	4,490
02/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	6916.8200	6832.1700	6.9168	6.8322	0

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02/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	984.6200	1019.4300	0.9846	1.0194	0
02/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	8460.3800	8368.5000	8.4604	8.3685	0
02/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	727.8900	755.4700	0.7279	0.7555	4,490
02/02/2026	2038 On 05-February-26			Bond Future	158.0602	158.8846	158.0602	158.8846	1,625
02/02/2026	2038 On 05-February-26	143.20	Call	Bond Future	14860.1700	15684.5800	14.8602	15.6846	0
02/02/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2038 On 07-May-26			Bond Future	160.8802	161.7193	160.8802	161.7193	2,587
02/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	16350.1600	17189.3200	16.3502	17.1893	0
02/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2038 On 06-August-26			Bond Future	161.5948	162.4491	161.5948	162.4491	0
02/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	16874.7600	17729.0800	16.8748	17.7291	0
02/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2038 On 05-November-26			Bond Future	164.4143	165.2831	164.4143	165.2831	0
02/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	18104.2500	18973.1300	18.1043	18.9731	0
02/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2038 On 04-February-27			Bond Future	165.0651	165.9494	165.0651	165.9494	0
02/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	11235.1200	12119.3700	11.2351	12.1194	0
02/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2040 On 05-February-26			Bond Future	8.6828	8.7035	102.7825	102.6147	65,872
02/02/2026	2040 On 05-February-26	9.05	Call	Bond Future	2931.1100	2765.2400	2.9311	2.7652	13,500
02/02/2026	2040 On 05-February-26	9.05	Put	Bond Future	0.0100	1.9700	0.0000	0.0020	0
02/02/2026	2040 On 05-February-26	9.20	Call	Bond Future	4094.3800	3926.6300	4.0944	3.9266	14,000
02/02/2026	2040 On 05-February-26	9.20	Put	Bond Future	0.0000	0.0800	0.0000	0.0001	0
02/02/2026	2040 On 05-February-26	9.40	Call	Bond Future	5615.5000	5447.6700	5.6155	5.4477	0
02/02/2026	2040 On 05-February-26	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	13,500
02/02/2026	2040 On 05-February-26	9.80	Call	Bond Future	8558.3400	8390.5100	8.5583	8.3905	14,000
02/02/2026	2040 On 05-February-26	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2040 On 05-February-26	10.24	Call	Bond Future	11648.9900	11481.1600	11.6490	11.4812	0
02/02/2026	2040 On 05-February-26	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	14,000
02/02/2026	2040 On 05-February-26	10.35	Call	Bond Future	12398.6300	12230.8000	12.3986	12.2308	0
02/02/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2040 On 05-February-26	10.75	Call	Bond Future	15049.9600	14882.1300	15.0500	14.8821	0
02/02/2026	2040 On 05-February-26	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2026	2040 On 05-February-26	11.15	Call	Bond Future	17588.6500	17420.8200	17.5887	17.4208	0
02/02/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2040 On 05-February-26	11.49	Call	Bond Future	19662.0900	19494.2600	19.6621	19.4943	0
02/02/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2040 On 05-February-26	11.82	Call	Bond Future	21603.5700	21435.7400	21.6036	21.4357	475
02/02/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2040 On 05-February-26	13.23	Call	Bond Future	29175.7800	29007.9500	29.1758	29.0080	0
02/02/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
02/02/2026	2040 On 07-May-26			Bond Future	8.7340	8.7553	104.5907	104.4199	54,692
02/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1028.5600	978.0000	1.0286	0.9780	27,500
02/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	1705.6500	1825.8400	1.7057	1.8258	0
02/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	14206.4100	14038.4300	14.2064	14.0384	1,460
02/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	11.2600	14.0300	0.0113	0.0140	0
02/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	16857.9100	16687.8700	16.8579	16.6879	0
02/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	2.2700	2.9800	0.0023	0.0030	0
02/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	20164.7500	19994.0800	20.1648	19.9941	0
02/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.1800	0.2600	0.0002	0.0003	0
02/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	20456.0900	20285.4100	20.4561	20.2854	0
02/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.1400	0.2100	0.0001	0.0002	1,460
02/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	22228.6700	22057.9400	22.2287	22.0579	0
02/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	0
02/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	23286.9900	23116.2500	23.2870	23.1163	0
02/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	1,460
02/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	24969.3000	24798.5500	24.9693	24.7986	0
02/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2040 On 06-August-26			Bond Future	8.7878	8.8098	101.9444	101.7706	41,362
02/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	22513.1300	22339.7400	22.5131	22.3397	0
02/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	2.5800	3.0400	0.0026	0.0030	0
02/02/2026	2040 On 05-November-26			Bond Future	8.8407	8.8635	103.6986	103.5214	0
02/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	8593.0400	8455.7900	8.5930	8.4558	2,300
02/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	735.2600	775.1800	0.7353	0.7752	0
02/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	13249.3100	13092.5900	13.2493	13.0926	0
02/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	324.1600	344.6100	0.3242	0.3446	2,300
02/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	15547.2600	15382.6100	15.5473	15.3826	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	174.2400	186.7600	0.1742	0.1868	0
02/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	16768.9200	16600.9400	16.7689	16.6009	0
02/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	118.3700	127.5600	0.1184	0.1276	2,300
02/02/2026	2040 On 04-February-27			Bond Future	8.9000	8.9236	100.9800	100.7997	0
02/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	2557.5600	2486.4800	2.5576	2.4865	2,300
02/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	3480.7100	3590.0200	3.4807	3.5900	0
02/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	7075.8300	6952.7900	7.0758	6.9528	0
02/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	1420.6400	1477.9900	1.4206	1.4780	2,300
02/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	8566.3400	8432.9800	8.5663	8.4330	0
02/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	1102.7000	1149.7300	1.1027	1.1497	0
02/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	9966.1400	9824.8800	9.9661	9.8249	0
02/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	876.1800	915.3100	0.8762	0.9153	2,300
02/02/2026	2043 On 05-February-26			Bond Future	123.0408	123.0548	123.0408	123.0548	0
02/02/2026	2043 On 05-February-26	109.66	Call	Bond Future	13380.8100	13394.8200	13.3808	13.3948	0
02/02/2026	2043 On 05-February-26	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2043 On 07-May-26			Bond Future	125.2360	125.2502	125.2360	125.2502	0
02/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	13535.9700	13550.2000	13.5360	13.5502	0
02/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2043 On 06-August-26			Bond Future	124.6544	124.6692	124.6544	124.6692	0
02/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	13774.4744	13789.2527	13.7745	13.7893	0
02/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0644	0.0727	0.0001	0.0001	0
02/02/2026	2043 On 05-November-26			Bond Future	126.8289	126.8437	126.8289	126.8437	0
02/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	13990.1161	14004.9031	13.9901	14.0049	0
02/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	1.1861	1.2531	0.0012	0.0013	0
02/02/2026	2043 On 04-February-27			Bond Future	126.1597	126.1752	126.1597	126.1752	0
02/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	8659.9752	8677.1421	8.6600	8.6771	0
02/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	130.2652	131.9321	0.1303	0.1319	0
02/02/2026	2044 On 05-February-26			Bond Future	8.9029	8.9235	98.8786	98.6976	46,135
02/02/2026	2044 On 05-February-26	10.00	Call	Bond Future	8978.4000	8797.3900	8.9784	8.7974	0
02/02/2026	2044 On 05-February-26	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2044 On 05-February-26	10.07	Call	Bond Future	9508.4000	9327.3900	9.5084	9.3274	9,000
02/02/2026	2044 On 05-February-26	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2044 On 05-February-26	10.90	Call	Bond Future	15439.4400	15258.4300	15.4394	15.2584	9,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2044 On 05-February-26	11.25	Call	Bond Future	17757.2100	17576.2000	17.7572	17.5762	0
02/02/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
02/02/2026	2044 On 05-February-26	11.45	Call	Bond Future	19036.1600	18855.1500	19.0362	18.8552	0
02/02/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
02/02/2026	2044 On 05-February-26	11.50	Call	Bond Future	19350.8800	19169.8700	19.3509	19.1699	0
02/02/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
02/02/2026	2044 On 05-February-26	11.56	Call	Bond Future	19725.9500	19544.9400	19.7260	19.5449	0
02/02/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2044 On 07-May-26		Call	Bond Future	2245.7900	2174.2100	2.2458	2.1742	0
02/02/2026	2044 On 07-May-26			Bond Future	8.9544	8.9757	100.6181	100.4339	107,508
02/02/2026	2044 On 07-May-26		Put	Bond Future	1627.7100	1740.2800	1.6277	1.7403	0
02/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	8596.3900	8430.7300	8.5964	8.4307	0
02/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	111.0400	129.5300	0.1110	0.1295	15,000
02/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	20666.8000	20482.8400	20.6668	20.4828	0
02/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.4700	0.6600	0.0005	0.0007	0
02/02/2026	2044 On 06-August-26			Bond Future	9.0084	9.0303	98.0264	97.8388	7,681
02/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	23700.6700	23513.7800	23.7007	23.5138	0
02/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	3.8800	4.5400	0.0039	0.0045	0
02/02/2026	2044 On 05-November-26			Bond Future	9.0612	9.0838	99.7131	99.5220	0
02/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	16930.8900	16753.3200	16.9309	16.7533	0
02/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	190.8100	204.3000	0.1908	0.2043	0
02/02/2026	2044 On 04-February-27			Bond Future	9.1197	9.1431	97.0511	96.8564	0
02/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	9478.5500	9334.0300	9.4786	9.3340	0
02/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	1196.3900	1246.4800	1.1964	1.2465	0
02/02/2026	2046 On 05-February-26			Bond Future	142.3534	141.5308	142.3534	141.5308	4,439
02/02/2026	2046 On 05-February-26	121.65	Call	Bond Future	20703.4300	19880.7700	20.7034	19.8808	0
02/02/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2046 On 07-May-26			Bond Future	142.6074	141.7703	142.6074	141.7703	18,062
02/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	17657.4300	16820.2900	17.6574	16.8203	0
02/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2046 On 06-August-26			Bond Future	145.1840	144.3314	145.1840	144.3314	0
02/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	22803.9800	21951.3900	22.8040	21.9514	0
02/02/2026	2046 On 06-August-26	122.38	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
02/02/2026	2046 On 05-November-26			Bond Future	145.3960	144.5284	145.3960	144.5284	0
02/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	19915.9600	19048.4100	19.9160	19.0484	0
02/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2046 On 04-February-27			Bond Future	147.9384	147.0555	147.9384	147.0555	0
02/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	16848.4400	15965.4800	16.8484	15.9655	0
02/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2050 On 05-February-26			Bond Future	144.2547	144.2712	144.2547	144.2712	2,558
02/02/2026	2050 On 05-February-26	122.82	Call	Bond Future	21434.6900	21451.2000	21.4347	21.4512	0
02/02/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2050 On 07-May-26			Bond Future	146.8285	146.8451	146.8285	146.8451	15,887
02/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	22758.4500	22775.1100	22.7585	22.7751	0
02/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2050 On 06-August-26			Bond Future	147.0396	147.0565	147.0396	147.0565	0
02/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	23769.6400	23786.4800	23.7696	23.7865	0
02/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2050 On 05-November-26			Bond Future	149.6050	149.6221	149.6050	149.6221	0
02/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	25765.0000	25782.0900	25.7650	25.7821	0
02/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	2050 On 04-February-27			Bond Future	149.7425	149.7600	149.7425	149.7600	0
02/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	17352.5400	17370.0000	17.3525	17.3700	0
02/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	AL37 On 05-February-26			Index Future	1275.0420	1274.4020	1275.0420	1,274.4020	0
02/02/2026	AL37 On 07-May-26			Index Future	1297.4730	1296.8220	1297.4730	1,296.8220	0
02/02/2026	AL37 On 06-August-26			Index Future	1320.3550	1319.6880	1320.3550	1,319.6880	0
02/02/2026	AL37 On 05-November-26			Index Future	1343.3580	1342.6700	1343.3580	1,342.6700	0
02/02/2026	AL37 On 04-February-27			Index Future	1366.5710	1365.8610	1366.5710	1,365.8610	0
02/02/2026	AL7T On 05-February-26			Index Future	1657.8540	1656.4080	1657.8540	1,656.4080	0
02/02/2026	AL7T On 07-May-26			Index Future	1687.0190	1685.5490	1687.0190	1,685.5490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2026	AL7T On 06-August-26			Index Future	1716.7710	1715.2680	1716.7710	1,715.2680	0
02/02/2026	AL7T On 05-November-26			Index Future	1746.6800	1745.1390	1746.6800	1,745.1390	0
02/02/2026	AL7T On 04-February-27			Index Future	1776.8620	1775.2820	1776.8620	1,775.2820	0
02/02/2026	ALBI On 05-February-26			Index Future	1399.4010	1397.9400	1399.4010	1,397.9400	0
02/02/2026	ALBI On 07-May-26			Index Future	1424.0190	1422.5330	1424.0190	1,422.5330	75
02/02/2026	ALBI On 06-August-26			Index Future	1449.1330	1447.6150	1449.1330	1,447.6150	0
02/02/2026	ALBI On 05-November-26			Index Future	1474.3790	1472.8250	1474.3790	1,472.8250	0
02/02/2026	ALBI On 04-February-27			Index Future	1499.8560	1498.2650	1499.8560	1,498.2650	0
02/02/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/02/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/02/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C253 On 31-March-53			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
02/02/2026	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/02/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	ES33 On 05-February-26			Bond Future	8.5235	8.5342	97.4188	97.3619	0
02/02/2026	ES33 On 05-February-26	11.49	Call	Bond Future	14223.3500	14166.3900	14.2234	14.1664	0
02/02/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	ES33 On 07-May-26			Bond Future	8.5812	8.5924	95.3643	95.3063	0
02/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14483.7200	14425.7400	14.4837	14.4257	0
02/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	ES33 On 06-August-26			Bond Future	8.6411	8.6529	97.0871	97.0279	0
02/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15218.4300	15159.2400	15.2184	15.1592	0
02/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	ES33 On 05-November-26			Bond Future	8.7124	8.7248	94.9895	94.9291	0
02/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9661.0900	9600.7000	9.6611	9.6007	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	ES33 On 04-February-27			Bond Future	8.7965	8.8096	96.6493	96.5876	0
02/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4152.7000	4090.9900	4.1527	4.0910	0
02/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	ES42 On 05-February-26			Bond Future	9.0981	9.1138	97.4800	97.3535	0
02/02/2026	ES42 On 05-February-26	11.85	Call	Bond Future	18880.2600	18753.8000	18.8803	18.7538	0
02/02/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	ES42 On 07-May-26			Bond Future	9.1541	9.1703	94.9549	94.8262	0
02/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	20313.5200	20184.8000	20.3135	20.1848	0
02/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	ES42 On 06-August-26			Bond Future	9.2105	9.2272	96.6700	96.5389	0
02/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	22195.6900	22064.5200	22.1957	22.0645	0
02/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	ES42 On 05-November-26			Bond Future	9.2718	9.2890	94.0930	93.9593	0
02/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	16128.2200	15994.5100	16.1282	15.9945	0
02/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	ES42 On 04-February-27			Bond Future	9.3387	9.3566	95.7359	95.5996	0
02/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6876.0100	6739.6700	6.8760	6.7397	0
02/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	GOVI On 05-February-26			GOVI	1373.3220	1371.8720	1373.3220	1,371.8720	7
02/02/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2233220.0000	2218720.0000	223.3220	221.8720	0
02/02/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	GOVI On 07-May-26			GOVI	1397.4810	1396.0070	1397.4810	1,396.0070	642
02/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2204810.0000	2190070.0000	220.4810	219.0070	0
02/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	GOVI On 06-August-26			GOVI	1422.1270	1420.6210	1422.1270	1,420.6210	0
02/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2331270.0000	2316210.0000	233.1270	231.6210	0
02/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	GOVI On 05-November-26			GOVI	1446.9030	1445.3600	1446.9030	1,445.3600	0
02/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1699030.0000	1683600.0000	169.9030	168.3600	0
02/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	GOVI On 04-February-27			GOVI	1471.9050	1470.3260	1471.9050	1,470.3260	0
02/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1029050.0000	1013260.0000	102.9050	101.3260	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/02/2026	I258 On 05-February-26			Bond Future	129.4884	129.5031	129.4884	129.5031	0
02/02/2026	I258 On 05-February-26	111.65	Call	Bond Future	17838.4300	17853.1100	17.8384	17.8531	0
02/02/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	I258 On 07-May-26			Bond Future	131.7986	131.8137	131.7986	131.8137	0
02/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	18068.5507	18083.7411	18.0686	18.0837	0
02/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0007	0.0011	0.0000	0.0000	0
02/02/2026	I258 On 06-August-26			Bond Future	131.3356	131.3512	131.3356	131.3512	0
02/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	18386.4598	18402.0631	18.3865	18.4021	0
02/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.8198	0.9031	0.0008	0.0009	0
02/02/2026	I258 On 05-November-26			Bond Future	133.6268	133.6422	133.6268	133.6422	0
02/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	18685.3859	18701.2429	18.6854	18.7012	0
02/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	8.6059	9.0029	0.0086	0.0090	0
02/02/2026	I258 On 04-February-27			Bond Future	133.0766	133.0927	133.0766	133.0927	0
02/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	14338.8601	14357.6617	14.3389	14.3577	0
02/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	162.2701	164.9317	0.1623	0.1649	0
02/02/2026	IGOV On 05-February-26			Index Future	437.0020	436.9070	437.0020	436.9070	5
02/02/2026	IGOV On 07-May-26			Index Future	444.7990	444.7020	444.7990	444.7020	245
02/02/2026	IGOV On 06-August-26			Index Future	452.7500	452.6500	452.7500	452.6500	0
02/02/2026	IGOV On 05-November-26			Index Future	460.7430	460.6370	460.7430	460.6370	0
02/02/2026	IGOV On 04-February-27			Index Future	468.8080	468.6970	468.8080	468.6970	0
02/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
02/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/02/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
02/02/2026	R033 On 05-February-26			Bond Future	7.7720	7.7824	115.6633	115.6027	4,347
02/02/2026	R033 On 05-February-26	10.49	Call	Bond Future	14453.4900	14392.9600	14.4535	14.3930	0
02/02/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R033 On 07-May-26			Bond Future	7.8045	7.8154	112.6565	112.5949	9,464
02/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	13380.2900	13320.8400	13.3803	13.3208	0
02/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	12.0200	14.1700	0.0120	0.0142	0
02/02/2026	R033 On 06-August-26			Bond Future	7.8377	7.8492	114.6642	114.6014	223
02/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12371.7300	12318.4900	12.3717	12.3185	0
02/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	161.8100	171.3700	0.1618	0.1714	0
02/02/2026	R033 On 05-November-26			Bond Future	7.8787	7.8909	111.5984	111.5343	0
02/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8094.6400	8052.8000	8.0946	8.0528	0
02/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	773.0700	795.4200	0.7731	0.7954	0
02/02/2026	R033 On 04-February-27			Bond Future	7.9283	7.9412	113.5228	113.4573	0
02/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5449.5800	5417.6500	5.4496	5.4177	0
02/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1857.6700	1891.3300	1.8577	1.8913	0
02/02/2026	R035 On 05-February-26			Bond Future	8.0323	8.0428	109.3354	109.2666	19,151
02/02/2026	R035 On 05-February-26	8.45	Call	Bond Future	2696.0800	2627.4200	2.6961	2.6274	0
02/02/2026	R035 On 05-February-26	8.45	Put	Bond Future	0.0000	0.1700	0.0000	0.0002	0
02/02/2026	R035 On 05-February-26	8.64	Call	Bond Future	3892.7900	3823.9600	3.8928	3.8240	350
02/02/2026	R035 On 05-February-26	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R035 On 05-February-26	8.85	Call	Bond Future	5194.3700	5125.5400	5.1944	5.1255	0
02/02/2026	R035 On 05-February-26	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R035 On 05-February-26	9.14	Call	Bond Future	6956.1200	6887.2900	6.9561	6.8873	0
02/02/2026	R035 On 05-February-26	9.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350
02/02/2026	R035 On 05-February-26	9.25	Call	Bond Future	7613.7400	7544.9100	7.6137	7.5449	0
02/02/2026	R035 On 05-February-26	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	16,000
02/02/2026	R035 On 05-February-26	9.64	Call	Bond Future	9899.3000	9830.4700	9.8993	9.8305	0
02/02/2026	R035 On 05-February-26	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2026	R035 On 05-February-26	10.17	Call	Bond Future	12893.7600	12824.9300	12.8938	12.8249	250
02/02/2026	R035 On 05-February-26	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R035 On 05-February-26	10.44	Call	Bond Future	14371.5400	14302.7100	14.3715	14.3027	0
02/02/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R035 On 05-February-26	10.67	Call	Bond Future	15605.7600	15536.9300	15.6058	15.5369	0
02/02/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
02/02/2026	R035 On 05-February-26	10.79	Call	Bond Future	16240.8700	16172.0400	16.2409	16.1720	0
02/02/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R035 On 05-February-26	10.94	Call	Bond Future	17026.3700	16957.5400	17.0264	16.9575	0
02/02/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R035 On 05-February-26	11.00	Call	Bond Future	17337.9900	17269.1600	17.3380	17.2692	0
02/02/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R035 On 05-February-26	11.17	Call	Bond Future	18212.9600	18144.1300	18.2130	18.1441	0
02/02/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
02/02/2026	R035 On 05-February-26	12.44	Call	Bond Future	24394.4800	24325.6500	24.3945	24.3257	0
02/02/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R035 On 07-May-26			Bond Future	8.0676	8.0785	106.7588	106.6887	96,255
02/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2051.1500	2020.9700	2.0512	2.0210	1,000
02/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	635.7900	675.6700	0.6358	0.6757	0
02/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3361.8600	3318.4200	3.3619	3.3184	0
02/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	323.3800	350.0000	0.3234	0.3500	16,000
02/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	4679.9400	4627.3300	4.6799	4.6273	1,000
02/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	172.3800	189.8300	0.1724	0.1898	0
02/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7013.3100	6951.2200	7.0133	6.9512	0
02/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	59.2000	67.1700	0.0592	0.0672	1,000
02/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	9513.1500	9446.3900	9.5132	9.4464	250
02/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	19.2600	22.5600	0.0193	0.0226	0
02/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	9625.6200	9558.7300	9.6256	9.5587	200
02/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	18.3400	21.5100	0.0183	0.0215	0
02/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	9906.2200	9839.0400	9.9062	9.8390	350
02/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	16.2400	19.1200	0.0162	0.0191	0
02/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12280.9300	12211.8800	12.2809	12.2119	0
02/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	4.5800	5.5900	0.0046	0.0056	250
02/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12389.6200	12320.5100	12.3896	12.3205	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	4.2000	5.1500	0.0042	0.0052	200
02/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	12660.7400	12591.4700	12.6607	12.5915	0
02/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	3.3900	4.1800	0.0034	0.0042	350
02/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	14953.5200	14883.6100	14.9535	14.8836	0
02/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.4600	0.6100	0.0005	0.0006	250
02/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15058.4100	14988.4800	15.0584	14.9885	0
02/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.4200	0.5500	0.0004	0.0006	200
02/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15319.9500	15249.9900	15.3200	15.2500	0
02/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.3300	0.4300	0.0003	0.0004	350
02/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16098.6300	16028.6300	16.0986	16.0286	0
02/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.1500	0.2100	0.0002	0.0002	0
02/02/2026	R035 On 06-August-26			Bond Future	8.1041	8.1155	108.6616	108.5901	56
02/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2359.4200	2329.2400	2.3594	2.3292	1,000
02/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	1202.2900	1243.5900	1.2023	1.2436	0
02/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4317.5300	4273.1100	4.3175	4.2731	350
02/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	607.0300	634.0900	0.6070	0.6341	0
02/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	4721.3900	4674.7400	4.7214	4.6747	1,000
02/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	533.8000	558.6300	0.5338	0.5586	0
02/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6492.8000	6438.2900	6.4928	6.4383	200
02/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	309.9300	326.9000	0.3099	0.3269	0
02/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	6916.9900	6860.9600	6.9170	6.8610	0
02/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	272.1400	287.5900	0.2721	0.2876	350
02/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	6970.1000	6913.8800	6.9701	6.9139	250
02/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	267.7100	282.9700	0.2677	0.2830	0
02/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	7878.0400	7819.0500	7.8780	7.8191	0
02/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	204.0000	216.4900	0.2040	0.2165	1,000
02/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9164.9200	9102.8400	9.1649	9.1028	0
02/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	140.4200	149.8200	0.1404	0.1498	200
02/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	9593.5400	9530.6200	9.5935	9.5306	0
02/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	124.3500	132.9100	0.1244	0.1329	350
02/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	9647.0400	9584.0200	9.6470	9.5840	0
02/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	122.4500	130.9100	0.1225	0.1309	250
02/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	11818.8500	11752.1300	11.8189	11.7521	0
02/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	58.8400	63.6000	0.0588	0.0636	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12288.2900	12220.7800	12.2883	12.2208	0
02/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	46.8100	50.7800	0.0468	0.0508	250
02/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	16585.0900	16514.1500	16.5851	16.5142	0
02/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	4.2500	4.7900	0.0043	0.0048	0
02/02/2026	R035 On 05-November-26			Bond Future	8.1499	8.1618	106.0337	105.9608	0
02/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	4751.3400	4706.3600	4.7513	4.7064	200
02/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	870.9700	898.9100	0.8710	0.8989	0
02/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7199.0900	7143.9800	7.1991	7.1440	0
02/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	460.4000	478.2100	0.4604	0.4782	200
02/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	9740.1000	9678.3500	9.7401	9.6784	0
02/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	247.6700	258.8400	0.2477	0.2588	200
02/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	10909.8600	10845.8300	10.9099	10.8458	0
02/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	184.6400	193.5300	0.1846	0.1935	0
02/02/2026	R035 On 04-February-27			Bond Future	8.2038	8.2163	107.8629	107.7885	0
02/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	5680.3500	5631.9900	5.6804	5.6320	0
02/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	962.3000	988.3400	0.9623	0.9883	0
02/02/2026	R038 On 05-February-26			Bond Future	8.4978	8.5134	121.7353	121.6044	3,472
02/02/2026	R038 On 05-February-26	11.44	Call	Bond Future	21449.9900	21319.1200	21.4500	21.3191	0
02/02/2026	R038 On 05-February-26	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R038 On 07-May-26			Bond Future	8.5468	8.5630	118.3941	118.2611	3,814
02/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	20545.1200	20412.1500	20.5451	20.4122	0
02/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.2300	0.3200	0.0002	0.0003	0
02/02/2026	R038 On 06-August-26			Bond Future	8.5971	8.6139	120.5041	120.3685	0
02/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	22152.3000	22017.4100	22.1523	22.0174	0
02/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	5.1000	5.8500	0.0051	0.0059	0
02/02/2026	R038 On 05-November-26			Bond Future	8.6529	8.6704	117.0979	116.9596	0
02/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	15086.0000	14959.6400	15.0860	14.9596	0
02/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	194.0600	205.9200	0.1941	0.2059	0
02/02/2026	R038 On 04-February-27			Bond Future	8.7155	8.7337	119.1169	118.9760	0
02/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	7721.5600	7621.8500	7.7216	7.6219	0
02/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	1130.0200	1171.2100	1.1300	1.1712	0
02/02/2026	R053 On 05-February-26			Bond Future	8.7524	8.7629	133.8330	133.6981	9,697
02/02/2026	R053 On 05-February-26	11.49	Call	Bond Future	28499.2100	28364.3100	28.4992	28.3643	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R053 On 07-May-26			Bond Future	8.7935	8.8043	130.3276	130.1905	73,457
02/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	29553.0900	29416.2000	29.5531	29.4162	0
02/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.6300	0.8400	0.0006	0.0008	0
02/02/2026	R053 On 06-August-26			Bond Future	8.8352	8.8463	132.6503	132.5104	0
02/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	33545.4600	33406.4400	33.5455	33.4064	0
02/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	6.4400	7.2800	0.0064	0.0073	0
02/02/2026	R053 On 05-November-26			Bond Future	8.8802	8.8916	129.0752	128.9326	0
02/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	24557.3000	24427.6500	24.5573	24.4277	0
02/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	257.8000	270.7600	0.2578	0.2708	0
02/02/2026	R053 On 04-February-27			Bond Future	8.9294	8.9412	131.3009	131.1556	0
02/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	13795.9200	13696.4900	13.7959	13.6965	0
02/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1768.2500	1814.1300	1.7683	1.8141	0
02/02/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
02/02/2026	R186 On 05-February-26	8.43	Call	Bond Future	14.2900	20.2000	0.0143	0.0202	0
02/02/2026	R186 On 05-February-26	8.43	Put	Bond Future	14.2900	20.2000	0.0143	0.0202	0
02/02/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
02/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	80.0300	81.3000	0.0800	0.0813	0
02/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	80.0300	81.3000	0.0800	0.0813	0
02/02/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
02/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	76.5600	77.1800	0.0766	0.0772	0
02/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	76.5600	77.1800	0.0766	0.0772	0
02/02/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
02/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	46.3100	46.5600	0.0463	0.0466	0
02/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	46.3100	46.5600	0.0463	0.0466	0
02/02/2026	R202 On 05-February-26			Bond Future	295.2610	295.0963	295.2610	295.0963	378
02/02/2026	R202 On 05-February-26	277.82	Call	Bond Future	17441.0100	17276.3000	17.4410	17.2763	0
02/02/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R202 On 07-May-26			Bond Future	300.5289	300.3611	300.5289	300.3611	772
02/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	22978.8800	22811.1100	22.9789	22.8111	0
02/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R202 On 06-August-26			Bond Future	300.5606	300.3897	300.5606	300.3897	253
02/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	21700.5600	21529.7000	21.7006	21.5297	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R202 On 05-November-26			Bond Future	305.8049	305.6305	305.8049	305.6305	0
02/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	25344.9000	25170.4500	25.3449	25.1705	0
02/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R202 On 04-February-27			Bond Future	305.6710	305.4939	305.6710	305.4939	0
02/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	10940.9900	10763.8600	10.9410	10.7639	0
02/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R209 On 05-February-26			Bond Future	8.2223	8.2328	88.8847	88.8198	29,940
02/02/2026	R209 On 05-February-26	10.93	Call	Bond Future	14872.8200	14807.9500	14.8728	14.8080	0
02/02/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R209 On 07-May-26			Bond Future	8.2611	8.2720	87.2980	87.2320	40,334
02/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15128.2500	15062.3200	15.1283	15.0623	0
02/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.1500	0.2000	0.0002	0.0002	0
02/02/2026	R209 On 06-August-26			Bond Future	8.3010	8.3123	88.8538	88.7865	3,673
02/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	16190.5700	16123.7200	16.1906	16.1237	0
02/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	3.2900	3.7200	0.0033	0.0037	0
02/02/2026	R209 On 05-November-26			Bond Future	8.3463	8.3580	87.2338	87.1651	0
02/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	10813.5700	10752.9400	10.8136	10.7529	0
02/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	166.8900	174.9000	0.1669	0.1749	0
02/02/2026	R209 On 04-February-27			Bond Future	8.3979	8.4101	88.7385	88.6685	0
02/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	5779.8600	5733.6700	5.7799	5.7337	0
02/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	896.3700	920.2000	0.8964	0.9202	0
02/02/2026	R210 On 05-February-26			Bond Future	259.6817	259.4739	259.6817	259.4739	424
02/02/2026	R210 On 05-February-26	253.10	Call	Bond Future	6581.7100	6373.9400	6.5817	6.3739	0
02/02/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R210 On 07-May-26			Bond Future	260.8498	260.6384	260.8498	260.6384	1,163
02/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5449.7800	5238.3500	5.4498	5.2384	0
02/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R210 On 06-August-26			Bond Future	265.5625	265.3468	265.5625	265.3468	0
02/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5722.4800	5506.8000	5.7225	5.5068	0
02/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R210 On 05-November-26			Bond Future	266.6775	266.4581	266.6775	266.4581	0
02/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13347.5200	13128.0600	13.3475	13.1281	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R210 On 04-February-27			Bond Future	271.3416	271.1177	271.3416	271.1177	0
02/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5311.6000	5087.6600	5.3116	5.0877	0
02/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R213 On 05-February-26			Bond Future	7.4164	7.4268	101.4185	101.3761	13,480
02/02/2026	R213 On 05-February-26	9.89	Call	Bond Future	9548.3300	9505.9300	9.5483	9.5059	0
02/02/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R213 On 07-May-26			Bond Future	7.4325	7.4434	99.6533	99.6102	68,975
02/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8809.2100	8766.2800	8.8092	8.7663	0
02/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.6400	0.8100	0.0006	0.0008	0
02/02/2026	R213 On 06-August-26			Bond Future	7.4480	7.4597	101.4295	101.3855	0
02/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8030.1200	7987.6800	8.0301	7.9877	0
02/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	16.7200	18.3200	0.0167	0.0183	0
02/02/2026	R213 On 05-November-26			Bond Future	7.4775	7.4901	99.6277	99.5827	0
02/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4641.0200	4604.8900	4.6410	4.6049	0
02/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	202.6700	211.5700	0.2027	0.2116	0
02/02/2026	R213 On 04-February-27			Bond Future	7.5176	7.5311	101.3469	101.3008	0
02/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2716.4100	2688.0800	2.7164	2.6881	0
02/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	626.4100	644.1600	0.6264	0.6442	0
02/02/2026	R214 On 05-February-26			Bond Future	8.6977	8.7132	84.6693	84.5571	7,014
02/02/2026	R214 On 05-February-26	11.26	Call	Bond Future	15894.1600	15781.9400	15.8942	15.7819	0
02/02/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R214 On 07-May-26			Bond Future	8.7408	8.7568	82.8630	82.7488	39,065
02/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	16919.8300	16805.7300	16.9198	16.8057	0
02/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.3100	0.4200	0.0003	0.0004	0
02/02/2026	R214 On 06-August-26			Bond Future	8.7853	8.8018	84.3399	84.2236	0
02/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	18718.4500	18602.7400	18.7185	18.6027	0
02/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	4.3700	5.0100	0.0044	0.0050	0
02/02/2026	R214 On 05-November-26			Bond Future	8.8359	8.8529	82.4972	82.3786	0
02/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	13320.5300	13212.2500	13.3205	13.2123	0
02/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	174.4300	184.7300	0.1744	0.1847	0
02/02/2026	R214 On 04-February-27			Bond Future	8.8924	8.9100	83.9205	83.7997	0
02/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	7521.1400	7434.3400	7.5211	7.4343	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	992.0800	1026.1400	0.9921	1.0261	0
02/02/2026	R248 On 05-February-26			Bond Future	8.8727	8.8883	102.7524	102.6043	42,607
02/02/2026	R248 On 05-February-26	8.90	Call	Bond Future	459.5500	500.1000	0.4596	0.5001	1,362
02/02/2026	R248 On 05-February-26	8.90	Put	Bond Future	200.2000	388.8000	0.2002	0.3888	0
02/02/2026	R248 On 05-February-26	9.40	Call	Bond Future	4824.0900	4676.1000	4.8241	4.6761	1,362
02/02/2026	R248 On 05-February-26	9.40	Put	Bond Future	0.0000	0.0600	0.0000	0.0001	0
02/02/2026	R248 On 05-February-26	9.50	Call	Bond Future	5696.4600	5548.4200	5.6965	5.5484	0
02/02/2026	R248 On 05-February-26	9.50	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
02/02/2026	R248 On 05-February-26	9.65	Call	Bond Future	6980.7700	6832.7200	6.9808	6.8327	12,500
02/02/2026	R248 On 05-February-26	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R248 On 05-February-26	9.90	Call	Bond Future	9058.5700	8910.5200	9.0586	8.9105	0
02/02/2026	R248 On 05-February-26	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,362
02/02/2026	R248 On 05-February-26	10.00	Call	Bond Future	9868.3900	9720.3400	9.8684	9.7203	0
02/02/2026	R248 On 05-February-26	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R248 On 05-February-26	10.48	Call	Bond Future	13594.2800	13446.2300	13.5943	13.4462	0
02/02/2026	R248 On 05-February-26	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R248 On 05-February-26	11.46	Call	Bond Future	20444.8600	20296.8100	20.4449	20.2968	0
02/02/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R248 On 07-May-26			Bond Future	8.9166	8.9326	100.1233	99.9727	266,493
02/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	21643.6300	21493.2700	21.6436	21.4933	0
02/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.6800	0.9100	0.0007	0.0009	0
02/02/2026	R248 On 06-August-26			Bond Future	8.9618	8.9783	101.9078	101.7544	0
02/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	25063.6600	24910.9600	25.0637	24.9110	0
02/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	5.0500	5.7900	0.0051	0.0058	0
02/02/2026	R248 On 05-November-26			Bond Future	9.0124	9.0294	99.2270	99.0706	0
02/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	18205.6000	18061.3800	18.2056	18.0614	0
02/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	203.3500	215.5700	0.2034	0.2156	0
02/02/2026	R248 On 04-February-27			Bond Future	9.0683	9.0859	100.9387	100.7794	0
02/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	10088.7000	9973.4600	10.0887	9.9735	0
02/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	1290.1700	1334.2600	1.2902	1.3343	0
02/02/2026	R2R9 On 05-February-26			Bond Future	8.6229	8.6435	113.3175	113.1465	0
02/02/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	100326.9600	100155.9600	100.3270	100.1560	0
02/02/2026	R2R9 On 05-February-26	102.99	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
02/02/2026	R2R9 On 07-May-26			Bond Future	8.6729	8.6943	110.3334	110.1595	0
02/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	99483.6600	99309.7900	99.4837	99.3098	0
02/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R2R9 On 06-August-26			Bond Future	8.7243	8.7465	112.2997	112.1225	0
02/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	99180.2100	99003.0400	99.1802	99.0030	0
02/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R2R9 On 05-November-26			Bond Future	8.7809	8.8039	109.2563	109.0757	0
02/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	98286.1900	98105.6600	98.2862	98.1057	0
02/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R2R9 On 04-February-27			Bond Future	8.8439	8.8677	111.1402	110.9562	0
02/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8222.2500	8070.8100	8.2223	8.0708	0
02/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	534.6300	567.1200	0.5346	0.5671	0
02/02/2026	R4R2 On 05-February-26			Bond Future	8.7829	8.7985	115.1409	114.9965	1,932
02/02/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	101865.6400	101721.2600	101.8656	101.7213	0
02/02/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R4R2 On 07-May-26			Bond Future	8.8331	8.8492	112.0630	111.9161	1,994
02/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	100973.8500	100826.9500	100.9739	100.8270	0
02/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R4R2 On 06-August-26			Bond Future	8.8846	8.9012	114.0601	113.9103	0
02/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	100642.8100	100493.0700	100.6428	100.4931	0
02/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R4R2 On 05-November-26			Bond Future	8.9405	8.9577	110.9208	110.7684	0
02/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	99698.2600	99545.7800	99.6983	99.5458	0
02/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/02/2026	R4R2 On 04-February-27			Bond Future	9.0021	9.0200	112.8335	112.6781	0
02/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9743.8600	9614.5300	9.7439	9.6145	0
02/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	518.7900	544.8700	0.5188	0.5449	0
02/02/2026	RR87 On 05-February-26			Bond Future	6.8567	6.8663	105.3237	105.3167	0
02/02/2026	RR87 On 05-February-26	6.91	Call	Bond Future	40.1252	37.2361	0.0401	0.0372	0
02/02/2026	RR87 On 05-February-26	6.91	Put	Bond Future	1.3152	5.3861	0.0013	0.0054	0
02/02/2026	RR87 On 07-May-26			Bond Future	6.7375	6.7511	103.0657	103.0581	0
02/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	85.2413	81.6539	0.0852	0.0817	0
02/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	44.1913	48.2739	0.0442	0.0483	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2026	RR87 On 06-August-26			Bond Future	6.4457	6.4692	101.1598	101.1514	0
02/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	79.2663	75.0616	0.0793	0.0751	0
02/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	49.3763	53.5116	0.0494	0.0535	0
02/02/2026	RR87 On 05-November-26			Bond Future	5.1858	5.2617	102.9006	102.8919	0
02/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	26.6046	22.0110	0.0266	0.0220	0
02/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	16.9246	21.0610	0.0169	0.0211	0
02/02/2026	RR88 On 05-February-26			Bond Future	6.8587	6.8685	108.6328	108.6162	0
02/02/2026	RR88 On 05-February-26	6.89	Call	Bond Future	69.0671	72.2380	0.0691	0.0722	0
02/02/2026	RR88 On 05-February-26	6.89	Put	Bond Future	16.4171	36.1380	0.0164	0.0361	0
02/02/2026	RR88 On 07-May-26			Bond Future	6.8179	6.8294	106.4076	106.3901	0
02/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	206.8985	200.7447	0.2069	0.2007	0
02/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	173.1485	184.5347	0.1731	0.1845	0
02/02/2026	RR88 On 06-August-26			Bond Future	6.7548	6.7687	105.3894	105.3726	0
02/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	291.1968	284.5939	0.2912	0.2846	0
02/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	248.5568	258.7839	0.2486	0.2588	0
02/02/2026	RR88 On 05-November-26			Bond Future	6.6825	6.7000	106.6259	106.6076	0
02/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	299.4861	291.6279	0.2995	0.2916	0
02/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	270.5461	281.0379	0.2705	0.2810	0
02/02/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/02/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0