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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For March 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	2029 On 07-May-26			Bond Future	147.5118	147.5163	147.5118	147.5163	4,443
02/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	5691.8400	5696.3000	5.6918	5.6963	0
02/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2029 On 06-August-26			Bond Future	150.1767	150.1811	150.1767	150.1811	0
02/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	6076.6600	6081.0700	6.0767	6.0811	0
02/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2029 On 05-November-26			Bond Future	151.3320	151.3361	151.3320	151.3361	0
02/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	3772.0000	3776.1400	3.7720	3.7761	0
02/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2029 On 04-February-27			Bond Future	153.9709	153.9747	153.9709	153.9747	0
02/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	4250.8500	4254.6700	4.2509	4.2547	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2029 On 06-May-27			Bond Future	155.0937	155.0970	155.0937	155.0970	0
02/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1773.6700	1776.9500	1.7737	1.7770	0
02/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2030 On 07-May-26			Bond Future	7.3010	7.1636	104.4565	104.9048	152,729
02/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	292.8500	515.3100	0.2929	0.5153	1,000
02/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	589.5600	363.6900	0.5896	0.3637	0
02/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	1427.4700	1827.2300	1.4275	1.8272	1,000
02/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	107.2000	58.6300	0.1072	0.0586	0
02/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	2040.1600	2465.4100	2.0402	2.4654	0
02/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	50.0900	27.0100	0.0501	0.0270	1,000
02/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	6529.0500	6977.3500	6.5291	6.9774	0
02/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.0700	0.0400	0.0001	0.0000	0
02/03/2026	2030 On 06-August-26			Bond Future	7.3192	7.1702	102.3086	102.7648	48,508
02/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	505.4400	729.6600	0.5054	0.7297	1,000
02/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	839.5000	607.4700	0.8395	0.6075	0
02/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	1513.7900	1868.7000	1.5138	1.8687	1,000
02/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	329.3700	228.0300	0.3294	0.2280	0
02/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	2400.2100	2802.7600	2.4002	2.8028	0
02/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	169.3300	115.6300	0.1693	0.1156	1,000
02/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	5619.3700	6070.7100	5.6194	6.0707	0
02/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	14.5200	9.6100	0.0145	0.0096	0
02/03/2026	2030 On 05-November-26			Bond Future	7.3354	7.1736	104.0768	104.5408	0
02/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	3156.6400	3568.0800	3.1566	3.5681	0
02/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	195.2000	142.6900	0.1952	0.1427	0
02/03/2026	2030 On 04-February-27			Bond Future	7.3667	7.1897	101.8602	102.3318	0
02/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	1769.4800	2107.1800	1.7695	2.1072	0
02/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	574.3000	440.3500	0.5743	0.4404	0
02/03/2026	2030 On 06-May-27			Bond Future	7.4327	7.2375	103.5678	104.0471	0
02/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	736.5000	968.3100	0.7365	0.9683	0
02/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	1135.8300	888.3800	1.1358	0.8884	0
02/03/2026	2031 On 07-May-26			Bond Future	116.3128	116.4180	116.3128	116.4180	1,798
02/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	2472.8700	2578.0500	2.4729	2.5781	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.0500	0.0400	0.0001	0.0000	0
02/03/2026	2031 On 06-August-26			Bond Future	116.0012	116.1082	116.0012	116.1082	1,893
02/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	2200.3400	2305.6700	2.2003	2.3057	0
02/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	9.1500	7.4900	0.0092	0.0075	0
02/03/2026	2031 On 05-November-26			Bond Future	118.0336	118.1422	118.0336	118.1422	0
02/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	6543.5700	6652.2200	6.5436	6.6522	0
02/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2031 On 04-February-27			Bond Future	117.6404	117.7504	117.6404	117.7504	0
02/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	1605.6200	1699.3300	1.6056	1.6993	0
02/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	145.2300	128.9000	0.1452	0.1289	0
02/03/2026	2031 On 06-May-27			Bond Future	119.6415	119.7530	119.6415	119.7530	0
02/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	2805.0200	2912.1000	2.8050	2.9121	0
02/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	33.5300	29.1000	0.0335	0.0291	0
02/03/2026	2032 On 07-May-26			Bond Future	7.7302	7.5901	103.3541	104.0191	168,933
02/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	10650.6200	11315.5800	10.6506	11.3156	0
02/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0400	0.0200	0.0000	0.0000	0
02/03/2026	2032 On 06-August-26			Bond Future	7.7626	7.6147	105.1958	105.8725	230
02/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	10084.9900	10759.4200	10.0850	10.7594	0
02/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	6.6500	4.3400	0.0067	0.0043	0
02/03/2026	2032 On 05-November-26			Bond Future	7.8018	7.6454	102.8568	103.5451	0
02/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	5949.1600	6584.9300	5.9492	6.5849	0
02/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	202.9100	150.4000	0.2029	0.1504	0
02/03/2026	2032 On 04-February-27			Bond Future	7.8537	7.6880	104.6252	105.3251	0
02/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	3351.8300	3885.2700	3.3518	3.8853	0
02/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	759.2200	592.8200	0.7592	0.5928	0
02/03/2026	2032 On 06-May-27			Bond Future	7.9206	7.7446	102.2241	102.9354	0
02/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	1333.9800	1691.0400	1.3340	1.6910	0
02/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	1820.5600	1466.3700	1.8206	1.4664	0
02/03/2026	2033 On 07-May-26			Bond Future	146.8268	146.9254	146.8268	146.9254	7,827
02/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	11666.8400	11765.3700	11.6668	11.7654	0
02/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2033 On 06-August-26			Bond Future	149.4794	149.5796	149.4794	149.5796	0
02/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	15229.3800	15329.5600	15.2294	15.3296	0

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02/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2033 On 05-November-26			Bond Future	150.5205	150.6221	150.5205	150.6221	0
02/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	13260.4700	13362.0800	13.2605	13.3621	0
02/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2033 On 04-February-27			Bond Future	153.1453	153.2483	153.1453	153.2483	0
02/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	10435.3400	10538.3100	10.4353	10.5383	0
02/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2033 On 06-May-27			Bond Future	154.1496	154.2537	154.1496	154.2537	0
02/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	2939.6000	3043.6500	2.9396	3.0437	0
02/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2037 On 07-May-26			Bond Future	8.4421	8.2937	102.7530	103.7972	204,956
02/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	3968.2200	4934.9600	3.9682	4.9350	1,500
02/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	170.0200	92.5800	0.1700	0.0926	0
02/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	7010.2400	8039.2300	7.0102	8.0392	1,500
02/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	33.1700	17.9800	0.0332	0.0180	0
02/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	10505.3200	11547.2000	10.5053	11.5472	0
02/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	5.2500	2.9500	0.0053	0.0030	1,500
02/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	15649.1300	16693.2900	15.6491	16.6933	142
02/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0500	0.0300	0.0001	0.0000	0
02/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	17671.1200	18715.3000	17.6711	18.7153	0
02/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	23205.3600	24249.5400	23.2054	24.2495	0
02/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
02/03/2026	2037 On 06-August-26			Bond Future	8.4924	8.3383	100.3242	101.3869	2,559
02/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	9889.1100	10915.8400	9.8891	10.9158	2,541
02/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	117.6600	81.7100	0.1177	0.0817	0
02/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	13732.6000	14787.4900	13.7326	14.7875	0
02/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	23.5600	15.7700	0.0236	0.0158	2,541
02/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	16995.2100	18056.6300	16.9952	18.0566	0
02/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	3.4700	2.2100	0.0035	0.0022	2,541
02/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	19138.0500	20200.4200	19.1381	20.2004	0
02/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.8000	0.4900	0.0008	0.0005	0
02/03/2026	2037 On 05-November-26			Bond Future	8.5410	8.3813	102.0581	103.1390	0
02/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	6582.0200	7504.7400	6.5820	7.5047	4,490

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02/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	652.3700	494.1600	0.6524	0.4942	0
02/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	10799.0900	11817.0500	10.7991	11.8171	0
02/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	258.2400	195.2700	0.2582	0.1953	4,490
02/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	12883.0700	13931.7400	12.8831	13.9317	0
02/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	122.6300	90.3700	0.1226	0.0904	0
02/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	14003.7900	15063.0800	14.0038	15.0631	0
02/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	79.0500	57.4100	0.0791	0.0574	4,490
02/03/2026	2037 On 04-February-27			Bond Future	8.5985	8.4327	99.5561	100.6553	0
02/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	1948.7200	2486.7200	1.9487	2.4867	4,490
02/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	2999.0600	2437.8600	2.9991	2.4379	0
02/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	5733.7500	6586.9100	5.7338	6.5869	0
02/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	1194.2100	948.1700	1.1942	0.9482	4,490
02/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	6732.1200	7629.7700	6.7321	7.6298	0
02/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	966.1800	764.6300	0.9662	0.7646	0
02/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	8275.1500	9224.7700	8.2752	9.2248	0
02/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	708.9200	559.3400	0.7089	0.5593	4,490
02/03/2026	2037 On 06-May-27			Bond Future	8.6699	8.4976	101.2246	102.3420	0
02/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	2563.2800	3146.1300	2.5633	3.1461	0
02/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	3144.2100	2609.6600	3.1442	2.6097	0
02/03/2026	2038 On 07-May-26			Bond Future	165.8598	166.4543	165.8598	166.4543	4,928
02/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	21329.8000	21924.2800	21.3298	21.9243	0
02/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2038 On 06-August-26			Bond Future	166.6655	167.2705	166.6655	167.2705	0
02/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	21945.5100	22550.4500	21.9455	22.5505	0
02/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2038 On 05-November-26			Bond Future	169.5860	170.2012	169.5860	170.2012	0
02/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	23276.0100	23891.2300	23.2760	23.8912	0
02/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2038 On 04-February-27			Bond Future	170.3180	170.9433	170.3180	170.9433	0
02/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	16487.9800	17113.3200	16.4880	17.1133	0
02/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2038 On 06-May-27			Bond Future	173.2171	173.8525	173.2171	173.8525	0
02/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	7117.0500	7752.5100	7.1171	7.7525	0
02/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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02/03/2026	2040 On 07-May-26			Bond Future	8.6732	8.5251	105.0802	106.2863	59,985
02/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	1071.5400	1773.5000	1.0715	1.7735	27,500
02/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	1259.0800	754.9500	1.2591	0.7550	0
02/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	14685.9200	15891.4800	14.6859	15.8915	1,460
02/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	1.2200	0.6900	0.0012	0.0007	0
02/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	17345.3000	18551.3400	17.3453	18.5513	0
02/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.1100	0.0600	0.0001	0.0001	0
02/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	20654.1200	21860.2100	20.6541	21.8602	0
02/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	20945.5000	22151.5900	20.9455	22.1516	0
02/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
02/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	22718.1900	23924.2800	22.7182	23.9243	0
02/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	23776.5300	24982.6200	23.7765	24.9826	0
02/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
02/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	25458.8500	26664.9400	25.4589	26.6649	0
02/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2040 On 06-August-26			Bond Future	8.7249	8.5718	102.4422	103.6697	41,162
02/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	23008.8200	24236.1700	23.0088	24.2362	0
02/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.4700	0.2800	0.0005	0.0003	0
02/03/2026	2040 On 05-November-26			Bond Future	8.7748	8.6167	104.2127	105.4613	0
02/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	8955.8000	10063.7700	8.9558	10.0638	2,300
02/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	583.9500	443.3100	0.5840	0.4433	0
02/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	13654.3500	14849.5200	13.6544	14.8495	0
02/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	215.1300	161.6900	0.2151	0.1617	2,300
02/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	15986.1800	17208.2500	15.9862	17.2083	0
02/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	99.0900	72.5500	0.0991	0.0726	0
02/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	17228.1200	18459.0800	17.2281	18.4591	0
02/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	63.5000	45.8500	0.0635	0.0459	2,300
02/03/2026	2040 On 04-February-27			Bond Future	8.8326	8.6691	101.4973	102.7671	0
02/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	2721.7300	3403.4100	2.7217	3.4034	2,300
02/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	3127.6500	2539.5300	3.1277	2.5395	0
02/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	7396.7600	8416.6600	7.3968	8.4167	0
02/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	1224.3400	974.4400	1.2243	0.9744	2,300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	8917.9400	9994.3800	8.9179	9.9944	0
02/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	937.0700	743.7100	0.9371	0.7437	0
02/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	10345.6000	11462.3000	10.3456	11.4623	0
02/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	738.4100	585.3100	0.7384	0.5853	2,300
02/03/2026	2040 On 06-May-27			Bond Future	8.9022	8.7331	103.1981	104.4888	0
02/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	3314.1800	4021.1700	3.3142	4.0212	0
02/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	3482.1000	2898.3600	3.4821	2.8984	0
02/03/2026	2043 On 07-May-26			Bond Future	129.5975	129.7522	129.5975	129.7522	0
02/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	17897.4600	18052.2400	17.8975	18.0522	0
02/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2043 On 06-August-26			Bond Future	129.0965	129.2539	129.0965	129.2539	3,416
02/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	18216.4800	18373.8800	18.2165	18.3739	0
02/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2043 On 05-November-26			Bond Future	131.3582	131.5182	131.3582	131.5182	0
02/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	18518.2410	18678.1710	18.5182	18.6782	0
02/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0010	0.0010	0.0000	0.0000	0
02/03/2026	2043 On 04-February-27			Bond Future	130.7611	130.9232	130.7611	130.9232	0
02/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	13135.7746	13297.6592	13.1358	13.2977	0
02/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	4.7046	4.4292	0.0047	0.0044	0
02/03/2026	2043 On 06-May-27			Bond Future	132.9851	133.1496	132.9851	133.1496	0
02/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	6010.5629	6153.8894	6.0106	6.1539	0
02/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	505.4429	484.2794	0.5054	0.4843	0
02/03/2026	2044 On 07-May-26		Call	Bond Future	2604.9200	3523.9800	2.6049	3.5240	0
02/03/2026	2044 On 07-May-26			Bond Future	8.8270	8.6895	101.7343	102.9602	130,199
02/03/2026	2044 On 07-May-26		Put	Bond Future	870.6000	563.8000	0.8706	0.5638	0
02/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	9641.4100	10851.4700	9.6414	10.8515	0
02/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	39.8200	24.0200	0.0398	0.0240	15,000
02/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	21782.5800	23008.4300	21.7826	23.0084	0
02/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
02/03/2026	2044 On 06-August-26			Bond Future	8.8771	8.7354	99.1620	100.4097	7,516
02/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	24833.0100	26080.5000	24.8330	26.0805	0
02/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.5800	0.3700	0.0006	0.0004	0
02/03/2026	2044 On 05-November-26			Bond Future	8.9251	8.7792	100.8758	102.1448	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	17997.2900	19242.9400	17.9973	19.2429	0
02/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	94.5300	71.1300	0.0945	0.0711	0
02/03/2026	2044 On 04-February-27			Bond Future	8.9800	8.8297	98.2282	99.5188	0
02/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	10377.7800	11492.0700	10.3778	11.4921	0
02/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	918.4800	742.1800	0.9185	0.7422	0
02/03/2026	2044 On 06-May-27			Bond Future	9.0451	8.8900	99.8741	101.1861	0
02/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	3896.1600	4642.0000	3.8962	4.6420	0
02/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	3603.9100	3037.7500	3.6039	3.0378	0
02/03/2026	2046 On 07-May-26			Bond Future	149.1836	149.6388	149.1836	149.6388	18,662
02/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	24233.5600	24688.7500	24.2336	24.6888	0
02/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2046 On 06-August-26			Bond Future	151.8785	152.3419	151.8785	152.3419	0
02/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	29498.5100	29961.9300	29.4985	29.9619	0
02/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2046 On 05-November-26			Bond Future	152.2198	152.6909	152.2198	152.6909	0
02/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	26739.8000	27210.8800	26.7398	27.2109	0
02/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2046 On 04-February-27			Bond Future	154.8738	155.3527	154.8738	155.3527	0
02/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	23783.7600	24262.7300	23.7838	24.2627	0
02/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2046 On 06-May-27			Bond Future	155.1543	155.6406	155.1543	155.6406	0
02/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	6164.3000	6650.6300	6.1643	6.6506	0
02/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2050 On 07-May-26			Bond Future	154.3977	154.9368	154.3977	154.9368	17,225
02/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	30327.7100	30866.7700	30.3277	30.8668	0
02/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2050 On 06-August-26			Bond Future	154.7468	155.2953	154.7468	155.2953	0
02/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	31476.7600	32025.2500	31.4768	32.0253	0
02/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2050 On 05-November-26			Bond Future	157.4584	158.0162	157.4584	158.0162	0
02/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	33618.3900	34176.1600	33.6184	34.1762	0
02/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	2050 On 04-February-27			Bond Future	157.7249	158.2920	157.7249	158.2920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	25334.9300		25902.0300	25.3349	25.9020	0
02/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
02/03/2026	2050 On 06-May-27			Bond Future	160.4096		160.9857	160.4096	160.9857	0
02/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	9949.6100		10525.7200	9.9496	10.5257	0
02/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
02/03/2026	8607 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
02/03/2026	8608 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
02/03/2026	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
02/03/2026	AL37 On 07-May-26			Index Future	1293.1770		1300.1400	1293.1770	1,300.1400	0
02/03/2026	AL37 On 06-August-26			Index Future	1315.9750		1323.0580	1315.9750	1,323.0580	0
02/03/2026	AL37 On 05-November-26			Index Future	1338.9920		1346.1920	1338.9920	1,346.1920	0
02/03/2026	AL37 On 04-February-27			Index Future	1362.0530		1369.3660	1362.0530	1,369.3660	0
02/03/2026	AL37 On 06-May-27			Index Future	1384.9750		1392.4000	1384.9750	1,392.4000	0
02/03/2026	AL7T On 07-May-26			Index Future	1681.5160		1697.0090	1681.5160	1,697.0090	0
02/03/2026	AL7T On 06-August-26			Index Future	1711.1600		1726.9230	1711.1600	1,726.9230	0
02/03/2026	AL7T On 05-November-26			Index Future	1741.0900		1757.1180	1741.0900	1,757.1180	0
02/03/2026	AL7T On 04-February-27			Index Future	1771.0760		1787.3670	1771.0760	1,787.3670	0
02/03/2026	AL7T On 06-May-27			Index Future	1800.8810		1817.4310	1800.8810	1,817.4310	0
02/03/2026	ALBI On 07-May-26			Index Future	1426.0770		1439.4240	1426.0770	1,439.4240	76
02/03/2026	ALBI On 06-August-26			Index Future	1451.2180		1464.7970	1451.2180	1,464.7970	0
02/03/2026	ALBI On 05-November-26			Index Future	1476.6010		1490.4090	1476.6010	1,490.4090	0
02/03/2026	ALBI On 04-February-27			Index Future	1502.0310		1516.0660	1502.0310	1,516.0660	0
02/03/2026	ALBI On 06-May-27			Index Future	1527.3090		1541.5670	1527.3090	1,541.5670	0
02/03/2026	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
02/03/2026	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
02/03/2026	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
02/03/2026	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
02/03/2026	C038 On 31-January-38			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
02/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	CI43 On 31-January-43			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
02/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	ES33 On 07-May-26			Bond Future	8.6043	8.4709	95.2451	95.9367	0
02/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14364.5500	15056.1700	14.3646	15.0562	0
02/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	ES33 On 06-August-26			Bond Future	8.6653	8.5256	96.9657	97.6697	0
02/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15097.0500	15801.0700	15.0971	15.8011	0
02/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	ES33 On 05-November-26			Bond Future	8.7362	8.5899	94.8736	95.5896	0
02/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9545.1700	10261.2100	9.5452	10.2612	0
02/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	ES33 On 04-February-27			Bond Future	8.8225	8.6689	96.5266	97.2547	0
02/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4029.9900	4758.1400	4.0300	4.7581	0
02/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	ES33 On 06-May-27			Bond Future	8.9197	8.7584	94.3766	95.1168	0
02/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	191.4700	0.0000	0.1915	0
02/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	548.6900	0.0000	0.5487	0.0000	0
02/03/2026	ES42 On 07-May-26			Bond Future	9.0660	8.9233	95.6614	96.8219	0
02/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	21019.9700	22180.5200	21.0200	22.1805	0
02/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	ES42 On 06-August-26			Bond Future	9.1196	8.9724	97.3894	98.5707	0
02/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	22915.0200	24096.4000	22.9150	24.0964	0
02/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	ES42 On 05-November-26			Bond Future	9.1770	9.0252	94.8324	96.0343	0
02/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	16867.5500	18069.4400	16.8676	18.0694	0
02/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	ES42 On 04-February-27			Bond Future	9.2415	9.0848	96.4833	97.7059	0
02/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	7623.4100	8845.9700	7.6234	8.8460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	ES42 On 06-May-27			Bond Future	9.3145	9.1527	93.8602	95.1033	0
02/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	117.8100	1360.9300	0.1178	1.3609	0
02/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	GOVI On 07-May-26			GOVI	1399.6000	1413.1030	1399.6000	1,413.1030	603
02/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2226000.0000	2361030.0000	222.6000	236.1030	0
02/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	GOVI On 06-August-26			GOVI	1424.2740	1438.0120	1424.2740	1,438.0120	0
02/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2352740.0000	2490120.0000	235.2740	249.0120	0
02/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	GOVI On 05-November-26			GOVI	1449.1860	1463.1560	1449.1860	1,463.1560	0
02/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1721860.0000	1861560.0000	172.1860	186.1560	0
02/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	GOVI On 04-February-27			GOVI	1474.1440	1488.3440	1474.1440	1,488.3440	0
02/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1051440.0000	1193440.0000	105.1440	119.3440	0
02/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	GOVI On 06-May-27			GOVI	1498.9530	1513.3780	1498.9530	1,513.3780	0
02/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	719530.0000	863780.0000	71.9530	86.3780	0
02/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/03/2026	I258 On 07-May-26			Bond Future	139.8667	141.0899	139.8667	141.0899	0
02/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	26136.7200	27359.8900	26.1367	27.3599	0
02/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	I258 On 06-August-26			Bond Future	139.5512	140.7962	139.5512	140.7962	0
02/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	26601.2100	27846.1600	26.6012	27.8462	0
02/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	I258 On 05-November-26			Bond Future	141.9963	143.2628	141.9963	143.2628	0
02/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	27046.3339	28312.8068	27.0463	28.3128	0
02/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0139	0.0068	0.0000	0.0000	0
02/03/2026	I258 On 04-February-27			Bond Future	141.5847	142.8726	141.5847	142.8726	0
02/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	22688.8602	23975.2002	22.6889	23.9752	0
02/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	4.1702	2.6002	0.0042	0.0026	0
02/03/2026	I258 On 06-May-27			Bond Future	143.9932	145.3028	143.9932	145.3028	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	10057.7211	11187.2095	10.0577	11.1872	0
02/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	844.5211	664.4595	0.8445	0.6645	0
02/03/2026	IGOV On 07-May-26			Index Future	457.1220	458.1740	457.1220	458.1740	254
02/03/2026	IGOV On 06-August-26			Index Future	465.2920	466.3620	465.2920	466.3620	0
02/03/2026	IGOV On 05-November-26			Index Future	473.5400	474.6260	473.5400	474.6260	0
02/03/2026	IGOV On 04-February-27			Index Future	481.8030	482.9040	481.8030	482.9040	0
02/03/2026	IGOV On 06-May-27			Index Future	490.0160	491.1320	490.0160	491.1320	0
02/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
02/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
02/03/2026	R033 On 07-May-26			Bond Future	7.8473	7.6922	112.4156	113.2908	9,512
02/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	13129.3900	14003.9600	13.1294	14.0040	0
02/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	2.0700	1.4200	0.0021	0.0014	0
02/03/2026	R033 On 06-August-26			Bond Future	7.8828	7.7197	114.4187	115.3094	223
02/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	12066.3500	12933.8800	12.0664	12.9339	0
02/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	101.9200	78.7300	0.1019	0.0787	0
02/03/2026	R033 On 05-November-26			Bond Future	7.9245	7.7530	111.3572	112.2631	0
02/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	7725.4300	8510.5900	7.7254	8.5106	0
02/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	645.0600	524.3300	0.6451	0.5243	0
02/03/2026	R033 On 04-February-27			Bond Future	7.9778	7.7970	113.2715	114.1927	0
02/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	5039.5700	5696.2300	5.0396	5.6962	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	1699.0200	1434.5100	1.6990	1.4345	0
02/03/2026	R033 On 06-May-27			Bond Future	8.0445	7.8536	110.1331	111.0694	0
02/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	2581.8400	3067.2500	2.5818	3.0673	0
02/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	3142.2100	2691.2900	3.1422	2.6913	0
02/03/2026	R035 On 07-May-26			Bond Future	8.1494	8.0004	106.2351	107.1907	105,244
02/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	1559.9500	2248.3100	1.5600	2.2483	1,000
02/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	668.2600	401.0400	0.6683	0.4010	0
02/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	1647.3200	2349.5900	1.6473	2.3496	0
02/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	629.5900	376.2800	0.6296	0.3763	16,000
02/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	2816.8200	3644.3600	2.8168	3.6444	0
02/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	302.0100	173.9700	0.3020	0.1740	16,000
02/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	4125.6600	5019.6600	4.1257	5.0197	1,000
02/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	141.7700	80.1900	0.1418	0.0802	0
02/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	6467.1200	7406.5400	6.4671	7.4065	0
02/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	36.6800	20.5200	0.0367	0.0205	1,000
02/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	8979.2000	9930.9200	8.9792	9.9309	250
02/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	8.9800	5.1200	0.0090	0.0051	0
02/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	9092.0500	10044.0100	9.0921	10.0440	200
02/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	8.4400	4.8200	0.0084	0.0048	0
02/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	9373.5400	10326.0400	9.3735	10.3260	350
02/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	7.2300	4.1500	0.0072	0.0042	0
02/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	11753.4700	12708.7000	11.7535	12.7087	0
02/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	0.7900	0.4400	0.0008	0.0004	250
02/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	11862.4600	12817.7200	11.8625	12.8177	0
02/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.7100	0.3900	0.0007	0.0004	200
02/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	12134.2100	13089.5500	12.1342	13.0896	0
02/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.5300	0.2900	0.0005	0.0003	350
02/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	14429.4200	15384.9900	14.4294	15.3850	0
02/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	250
02/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	14534.3500	15489.9200	14.5344	15.4899	0
02/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	200
02/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	14795.9700	15751.5400	14.7960	15.7515	0
02/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	350
02/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	15574.8200	16530.3900	15.5748	16.5304	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
02/03/2026	R035 On 06-August-26			Bond Future	8.1894	8.0342	108.1282	109.1008	156
02/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	240.8900	443.5800	0.2409	0.4436	5,000
02/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	3346.6600	2576.7700	3.3467	2.5768	0
02/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	581.3600	930.2500	0.5814	0.9303	0
02/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	2403.8000	1780.1100	2.4038	1.7801	0
02/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	698.8200	1085.9000	0.6988	1.0859	5,000
02/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	2203.5200	1618.0200	2.2035	1.6180	0
02/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	1818.0800	2437.0900	1.8181	2.4371	1,000
02/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	1194.3800	840.8100	1.1944	0.8408	0
02/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	2021.3500	2668.0700	2.0214	2.6681	0
02/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	1089.3400	763.4800	1.0893	0.7635	5,000
02/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	3727.3800	4526.8400	3.7274	4.5268	350
02/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	550.3100	377.1900	0.5503	0.3772	0
02/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	4129.7700	4951.8400	4.1298	4.9518	1,000
02/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	475.6100	325.1000	0.4756	0.3251	0
02/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	5905.4400	6795.6800	5.9054	6.7957	200
02/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	256.0000	173.6600	0.2560	0.1737	0
02/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	6331.9400	7233.3400	6.3319	7.2333	0
02/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	220.5200	149.3400	0.2205	0.1493	350
02/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	6385.4100	7288.0900	6.3854	7.2881	250
02/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	216.4500	146.5500	0.2165	0.1466	0
02/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	7299.1700	8220.3500	7.2992	8.2204	0
02/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	158.5600	107.1600	0.1586	0.1072	1,000
02/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	8594.4900	9533.5500	8.5945	9.5336	0
02/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	103.4200	69.9000	0.1034	0.0699	200
02/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	9025.7300	9969.1900	9.0257	9.9692	0
02/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	89.9700	60.8500	0.0900	0.0609	350
02/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	9079.5800	10023.5400	9.0796	10.0235	0
02/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	88.4200	59.8000	0.0884	0.0598	250
02/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	11264.8200	12224.8000	11.2648	12.2248	0
02/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	38.2400	25.6400	0.0382	0.0256	200
02/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	11737.4400	12700.1500	11.7374	12.7002	0
02/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	29.3900	19.5200	0.0294	0.0195	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	16049.2100	17021.1000	16.0492	17.0211	0
02/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	1.8000	1.1100	0.0018	0.0011	0
02/03/2026	R035 On 05-November-26			Bond Future	8.2376	8.0757	105.4992	106.4883	0
02/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	1003.7500	1411.6100	1.0038	1.4116	600
02/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	2645.7500	2064.4300	2.6458	2.0644	0
02/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	2736.6700	3398.4000	2.7367	3.3984	0
02/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	1336.7900	1009.3400	1.3368	1.0093	600
02/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	4194.5900	4968.0500	4.1946	4.9681	200
02/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	848.7800	633.0600	0.8488	0.6331	0
02/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	5004.6200	5820.3700	5.0046	5.8204	0
02/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	674.9700	501.5400	0.6750	0.5015	600
02/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	6630.6300	7507.8400	6.6306	7.5078	0
02/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	426.5000	314.5300	0.4265	0.3145	200
02/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	9176.0500	10107.2600	9.1761	10.1073	0
02/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	218.1800	160.2100	0.2182	0.1602	200
02/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	10349.5600	11296.2700	10.3496	11.2963	0
02/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	158.9000	116.4300	0.1589	0.1164	0
02/03/2026	R035 On 04-February-27			Bond Future	8.2963	8.1273	107.3135	108.3194	0
02/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	5111.7300	5904.9900	5.1117	5.9050	0
02/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	943.1500	730.4800	0.9432	0.7305	0
02/03/2026	R035 On 06-May-27			Bond Future	8.3614	8.1849	104.6161	105.6386	0
02/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	2090.7200	2613.0600	2.0907	2.6131	0
02/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	2734.4500	2234.2600	2.7345	2.2343	0
02/03/2026	R038 On 07-May-26			Bond Future	8.5477	8.3993	118.3869	119.6177	4,043
02/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	20537.6500	21768.5200	20.5377	21.7685	0
02/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
02/03/2026	R038 On 06-August-26			Bond Future	8.5980	8.4441	120.4964	121.7492	0
02/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	22141.0700	23393.2300	22.1411	23.3932	0
02/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	1.5500	0.9700	0.0016	0.0010	0
02/03/2026	R038 On 05-November-26			Bond Future	8.6527	8.4931	117.0991	118.3732	0
02/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	15032.1400	16269.1500	15.0321	16.2692	0
02/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	139.0100	101.8700	0.1390	0.1019	0
02/03/2026	R038 On 04-February-27			Bond Future	8.7161	8.5504	119.1119	120.4076	0
02/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	7679.6900	8738.7700	7.6797	8.7388	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	1093.2000	856.4900	1.0932	0.8565	0
02/03/2026	R038 On 06-May-27			Bond Future	8.7888	8.6166	115.6304	116.9476	0
02/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	3006.5200	3698.9700	3.0065	3.6990	0
02/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	3606.6000	2981.9000	3.6066	2.9819	0
02/03/2026	R053 On 07-May-26			Bond Future	8.6945	8.5470	131.5982	133.5306	76,855
02/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	30823.0400	32755.4200	30.8230	32.7554	0
02/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
02/03/2026	R053 On 06-August-26			Bond Future	8.7334	8.5818	133.9432	135.9100	0
02/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	34833.1900	36799.4900	34.8332	36.7995	0
02/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	1.3000	0.8100	0.0013	0.0008	0
02/03/2026	R053 On 05-November-26			Bond Future	8.7748	8.6191	130.4003	132.4008	0
02/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	25768.2100	27730.7400	25.7682	27.7307	0
02/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	143.6200	105.6500	0.1436	0.1057	0
02/03/2026	R053 On 04-February-27			Bond Future	8.8215	8.6614	132.6420	134.6765	0
02/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	14839.1700	16579.6100	14.8392	16.5796	0
02/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	1470.4500	1176.3100	1.4705	1.1763	0
02/03/2026	R053 On 06-May-27			Bond Future	8.8737	8.7091	129.0098	131.0782	0
02/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	5908.7500	7100.2800	5.9088	7.1003	0
02/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	5337.4100	4460.4900	5.3374	4.4605	0
02/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
02/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	67.0600	68.5700	0.0671	0.0686	0
02/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	67.0600	68.5700	0.0671	0.0686	0
02/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
02/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	70.5300	71.2000	0.0705	0.0712	0
02/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	70.5300	71.2000	0.0705	0.0712	0
02/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
02/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	43.9000	44.1700	0.0439	0.0442	0
02/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	43.9000	44.1700	0.0439	0.0442	0
02/03/2026	R202 On 07-May-26			Bond Future	306.0990	306.3113	306.0990	306.3113	772
02/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	28548.9800	28761.3300	28.5490	28.7613	0
02/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	R202 On 06-August-26			Bond Future	306.2335	306.4496	306.2335	306.4496	253
02/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	27373.5400	27589.5700	27.3735	27.5896	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	R202 On 05-November-26			Bond Future	311.6000	311.8190	311.6000	311.8190	0
02/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	31139.9700	31359.0200	31.1400	31.3590	0
02/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	R202 On 04-February-27			Bond Future	311.5517	311.7736	311.5517	311.7736	0
02/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	16821.7200	17043.5900	16.8217	17.0436	0
02/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	R202 On 06-May-27			Bond Future	316.8548	317.0795	316.8548	317.0795	0
02/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	9864.7600	10089.4700	9.8648	10.0895	0
02/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	R209 On 07-May-26			Bond Future	8.2910	8.1580	87.1165	87.9284	45,556
02/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	14946.7000	15758.5700	14.9467	15.7586	0
02/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
02/03/2026	R209 On 06-August-26			Bond Future	8.3320	8.1941	88.6689	89.4951	3,553
02/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	16003.4300	16829.3100	16.0034	16.8293	0
02/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	1.0500	0.6900	0.0011	0.0007	0
02/03/2026	R209 On 05-November-26			Bond Future	8.3773	8.2344	87.0522	87.8926	0
02/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	10589.9600	11400.8500	10.5900	11.4009	0
02/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	124.8100	95.3300	0.1248	0.0953	0
02/03/2026	R209 On 04-February-27			Bond Future	8.4309	8.2826	88.5491	89.4037	0
02/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	934.1400	1243.4100	0.9341	1.2434	3,237
02/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	3268.7700	2723.4800	3.2688	2.7235	0
02/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	4093.8100	4726.6300	4.0938	4.7266	0
02/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	1129.9300	908.1900	1.1299	0.9082	3,237
02/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	5486.0700	6182.3200	5.4861	6.1823	0
02/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	791.9800	633.6700	0.7920	0.6337	0
02/03/2026	R209 On 06-May-27			Bond Future	8.4934	8.3394	86.8863	87.7550	0
02/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	2103.8600	2555.8900	2.1039	2.5559	0
02/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	2572.9900	2156.2900	2.5730	2.1563	0
02/03/2026	R210 On 07-May-26			Bond Future	261.0144	261.0218	261.0144	261.0218	1,191
02/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5614.3900	5621.8100	5.6144	5.6218	0
02/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	R210 On 06-August-26			Bond Future	265.7296	265.7370	265.7296	265.7370	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5889.5900	5896.9600	5.8896	5.8970	0
02/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	R210 On 05-November-26			Bond Future	266.8692	266.8761	266.8692	266.8761	0
02/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	13539.2300	13546.1000	13.5392	13.5461	0
02/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	R210 On 04-February-27			Bond Future	271.5222	271.5285	271.5222	271.5285	0
02/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	5492.2100	5498.5000	5.4922	5.4985	0
02/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	R210 On 06-May-27			Bond Future	272.5737	272.5789	272.5737	272.5789	0
02/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	1443.7300	1448.8800	1.4437	1.4489	0
02/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	R213 On 07-May-26			Bond Future	7.5377	7.3916	99.2401	99.8145	82,402
02/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	8395.3600	8969.8100	8.3954	8.9698	0
02/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.0700	0.0400	0.0001	0.0000	0
02/03/2026	R213 On 06-August-26			Bond Future	7.5602	7.4046	101.0085	101.5932	0
02/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	7602.3700	8183.4600	7.6024	8.1835	0
02/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	10.0400	6.4400	0.0100	0.0064	0
02/03/2026	R213 On 05-November-26			Bond Future	7.5951	7.4291	99.2068	99.8014	0
02/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	4235.0600	4770.2600	4.2351	4.7703	0
02/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	217.5900	158.1900	0.2176	0.1582	0
02/03/2026	R213 On 04-February-27			Bond Future	7.6454	7.4674	100.9133	101.5179	0
02/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	2300.5600	2746.2100	2.3006	2.7462	0
02/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	644.1200	485.2200	0.6441	0.4852	0
02/03/2026	R213 On 06-May-27			Bond Future	7.7073	7.5160	99.0595	99.6739	0
02/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	1019.6000	1321.9900	1.0196	1.3220	0
02/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	1492.3300	1180.2800	1.4923	1.1803	0
02/03/2026	R214 On 07-May-26			Bond Future	8.6558	8.5132	83.4726	84.5096	39,547
02/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	17529.1200	18566.1700	17.5291	18.5662	0
02/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
02/03/2026	R214 On 06-August-26			Bond Future	8.6978	8.5509	84.9600	86.0156	0
02/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	19335.0400	20390.2700	19.3350	20.3903	0
02/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.8300	0.5200	0.0008	0.0005	0
02/03/2026	R214 On 05-November-26			Bond Future	8.7448	8.5936	83.1343	84.2079	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	13879.0400	14928.1200	13.8790	14.9281	0
02/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	95.8600	71.3200	0.0959	0.0713	0
02/03/2026	R214 On 04-February-27			Bond Future	8.7992	8.6433	84.5641	85.6560	0
02/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	7984.8700	8914.1400	7.9849	8.9141	0
02/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	812.2400	649.6300	0.8122	0.6496	0
02/03/2026	R214 On 06-May-27			Bond Future	8.8568	8.6962	82.6890	83.7990	0
02/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	3117.5000	3744.4500	3.1175	3.7445	0
02/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	2959.1400	2476.0900	2.9591	2.4761	0
02/03/2026	R248 On 07-May-26			Bond Future	8.8059	8.6533	101.1756	102.6553	288,880
02/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	62.3800	201.2500	0.0624	0.2013	1,620
02/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	5102.2300	3761.3600	5.1022	3.7614	0
02/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	972.4100	1708.2400	0.9724	1.7082	1,620
02/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	1995.2500	1251.3400	1.9953	1.2513	0
02/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	3973.4200	5241.9500	3.9734	5.2420	0
02/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	487.9200	276.7100	0.4879	0.2767	0
02/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	4049.2200	5323.8200	4.0492	5.3238	0
02/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	473.2200	268.0800	0.4732	0.2681	0
02/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	22695.2900	24175.0300	22.6953	24.1750	0
02/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
02/03/2026	R248 On 06-August-26			Bond Future	8.8480	8.6910	102.9785	104.4845	0
02/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	3263.0800	4259.1300	3.2631	4.2591	0
02/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	1837.6600	1327.6900	1.8377	1.3277	1,762
02/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	10399.7000	11798.7400	10.3997	11.7987	0
02/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	360.5700	253.5900	0.3606	0.2536	1,762
02/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	26130.2100	27635.8800	26.1302	27.6359	0
02/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.9100	0.5600	0.0009	0.0006	0
02/03/2026	R248 On 05-November-26			Bond Future	8.8945	8.7332	100.3238	101.8556	0
02/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	19206.2400	20708.8400	19.2062	20.7088	0
02/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	107.2000	77.9900	0.1072	0.0780	0
02/03/2026	R248 On 04-February-27			Bond Future	8.9475	8.7815	102.0491	103.6070	0
02/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	10942.1600	12280.6400	10.9422	12.2806	0
02/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1033.3000	813.8500	1.0333	0.8139	0
02/03/2026	R248 On 06-May-27			Bond Future	9.0032	8.8325	99.3265	100.9103	0
02/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	4270.8500	5183.8300	4.2709	5.1838	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	3844.0500	3173.2600	3.8441	3.1733	0
02/03/2026	R2R9 On 07-May-26			Bond Future	8.6376	8.4894	110.6224	111.8455	0
02/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	99772.6800	100995.8000	99.7727	100.9958	0
02/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	R2R9 On 06-August-26			Bond Future	8.6878	8.5344	112.5935	113.8384	0
02/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	99473.9900	100718.8700	99.4740	100.7189	0
02/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	R2R9 On 05-November-26			Bond Future	8.7420	8.5833	109.5635	110.8297	0
02/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	98593.4200	99859.6200	98.5934	99.8596	0
02/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	R2R9 On 04-February-27			Bond Future	8.8043	8.6399	111.4469	112.7345	0
02/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8350.6700	9526.4600	8.3507	9.5265	0
02/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	356.3600	244.4700	0.3564	0.2445	0
02/03/2026	R2R9 On 06-May-27			Bond Future	8.8752	8.7047	108.3408	109.6498	0
02/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2954.6700	3659.3300	2.9547	3.6593	0
02/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	3299.3300	2695.0000	3.2993	2.6950	0
02/03/2026	R4R2 On 07-May-26			Bond Future	8.7516	8.6139	112.8108	114.0904	3,306
02/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	101721.6400	103001.3100	101.7216	103.0013	0
02/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	R4R2 On 06-August-26			Bond Future	8.8004	8.6583	114.8209	116.1233	0
02/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	101403.6500	102706.0500	101.4037	102.7061	0
02/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	R4R2 On 05-November-26			Bond Future	8.8527	8.7061	111.7035	113.0281	0
02/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	100480.8900	101805.5100	100.4809	101.8055	0
02/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/03/2026	R4R2 On 04-February-27			Bond Future	8.9121	8.7606	113.6236	114.9707	0
02/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	10316.3000	11572.4100	10.3163	11.5724	0
02/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	301.1200	210.1000	0.3011	0.2101	0
02/03/2026	R4R2 On 06-May-27			Bond Future	8.9788	8.8223	110.4281	111.7975	0
02/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3646.2400	4417.9800	3.6462	4.4180	0
02/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3462.5300	2864.8600	3.4625	2.8649	0
02/03/2026	RR87 On 07-May-26			Bond Future	6.8128	6.7725	103.0231	103.0459	0
02/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	41.1505	54.3413	0.0412	0.0543	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	42.7505	33.1113	0.0428	0.0331	0
02/03/2026	RR87 On 06-August-26			Bond Future	6.5348	6.4666	101.1282	101.1524	0
02/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	49.4238	62.7939	0.0494	0.0628	0
02/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	51.1338	40.3039	0.0511	0.0403	0
02/03/2026	RR87 On 05-November-26			Bond Future	5.3987	5.1862	102.8761	102.9005	0
02/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	13.7561	25.5996	0.0138	0.0256	0
02/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	28.5461	15.9696	0.0285	0.0160	0
02/03/2026	RR88 On 07-May-26			Bond Future	6.8472	6.8018	106.3628	106.4321	0
02/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	128.0783	167.6841	0.1281	0.1677	0
02/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	139.1283	109.4141	0.1391	0.1094	0
02/03/2026	RR88 On 06-August-26			Bond Future	6.7902	6.7358	105.3466	105.4124	0
02/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	214.8815	251.4822	0.2149	0.2515	0
02/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	215.1115	185.8822	0.2151	0.1859	0
02/03/2026	RR88 On 05-November-26			Bond Future	6.7189	6.6519	106.5876	106.6582	0
02/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	237.1850	275.2382	0.2372	0.2752	0
02/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	246.5950	214.0082	0.2466	0.2140	0
02/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0