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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For April 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	2029 On 07-May-26			Bond Future	146.1908	146.1561	146.1908	146.1561	4,503
02/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	4370.8100	4336.0800	4.3708	4.3361	0
02/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2029 On 06-August-26			Bond Future	148.8954	148.8443	148.8954	148.8443	1,581
02/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	4795.4300	4744.3000	4.7954	4.7443	0
02/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2029 On 05-November-26			Bond Future	150.1988	150.1332	150.1988	150.1332	0
02/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	2638.8100	2573.1500	2.6388	2.5732	0
02/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2029 On 04-February-27			Bond Future	153.0915	152.9994	153.0915	152.9994	0
02/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	3371.5400	3279.4300	3.3715	3.2794	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2029 On 06-May-27			Bond Future	154.4822	154.3825	154.4822	154.3825	0
02/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	1162.1700	1062.4500	1.1622	1.0625	0
02/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2030 On 07-May-26			Bond Future	8.1850	8.1183	101.6290	101.8391	104,210
02/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	5.1500	2.5700	0.0052	0.0026	1,000
02/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	3129.3900	2916.7000	3.1294	2.9167	0
02/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	94.6400	61.8700	0.0946	0.0619	1,000
02/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	1601.9000	1359.0200	1.6019	1.3590	0
02/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	245.2600	196.0900	0.2453	0.1961	0
02/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	1082.7200	823.4400	1.0827	0.8234	1,000
02/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	3725.3700	3918.5700	3.7254	3.9186	0
02/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	23.9200	7.0100	0.0239	0.0070	0
02/04/2026	2030 On 06-August-26			Bond Future	8.2638	8.1951	99.4744	99.6773	66,519
02/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	109.7400	102.7300	0.1097	0.1027	1,000
02/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	3277.9800	3068.0200	3.2780	3.0680	0
02/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	343.2800	329.9300	0.3433	0.3299	1,000
02/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1993.0400	1776.7400	1.9930	1.7767	0
02/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	717.8600	705.5600	0.7179	0.7056	0
02/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	1321.1600	1105.9100	1.3212	1.1059	1,000
02/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	3095.5600	3188.6000	3.0956	3.1886	0
02/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	324.8900	214.9800	0.3249	0.2150	0
02/04/2026	2030 On 05-November-26			Bond Future	8.3189	8.2475	101.3117	101.5092	0
02/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	1363.9200	1368.1900	1.3639	1.3682	0
02/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	1167.6400	974.4000	1.1676	0.9744	0
02/04/2026	2030 On 04-February-27			Bond Future	8.3722	8.3006	99.2325	99.4167	0
02/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	671.7900	675.0400	0.6718	0.6750	0
02/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	2104.2600	1923.3100	2.1043	1.9233	0
02/04/2026	2030 On 06-May-27			Bond Future	8.4596	8.3821	101.0919	101.2760	0
02/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	368.7700	411.0300	0.3688	0.4110	0
02/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	3244.0000	3102.2000	3.2440	3.1022	0
02/04/2026	2031 On 07-May-26			Bond Future	114.1882	114.1438	114.1882	114.1438	1,878
02/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	574.1900	576.8200	0.5742	0.5768	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	226.0300	273.0700	0.2260	0.2731	0
02/04/2026	2031 On 06-August-26			Bond Future	113.8839	113.8264	113.8839	113.8264	1,727
02/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	750.0600	718.0200	0.7501	0.7180	0
02/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	676.1300	701.6000	0.6761	0.7016	0
02/04/2026	2031 On 05-November-26			Bond Future	116.0137	115.9446	116.0137	115.9446	0
02/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	4538.5600	4469.3600	4.5386	4.4694	0
02/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	14.8600	14.7500	0.0149	0.0148	0
02/04/2026	2031 On 04-February-27			Bond Future	115.7791	115.6893	115.7791	115.6893	0
02/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	840.5100	765.4500	0.8405	0.7655	0
02/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	1241.4100	1256.1200	1.2414	1.2561	0
02/04/2026	2031 On 06-May-27			Bond Future	117.9750	117.8791	117.9750	117.8791	0
02/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	1732.4300	1625.3200	1.7324	1.6253	0
02/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	627.4700	616.1900	0.6275	0.6162	0
02/04/2026	2032 On 07-May-26		Call	Bond Future	731.5700	933.0200	0.7316	0.9330	0
02/04/2026	2032 On 07-May-26			Bond Future	8.6069	8.5256	99.3103	99.6768	124,997
02/04/2026	2032 On 07-May-26		Put	Bond Future	1421.2900	1256.1900	1.4213	1.2562	0
02/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	6621.3700	6981.1800	6.6214	6.9812	0
02/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	14.5900	7.8500	0.0146	0.0079	0
02/04/2026	2032 On 06-August-26			Bond Future	8.6790	8.5956	101.1229	101.4853	44,130
02/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	6296.0700	6568.2000	6.2961	6.5682	0
02/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	290.6100	200.2800	0.2906	0.2003	0
02/04/2026	2032 On 05-November-26			Bond Future	8.7431	8.6570	98.8306	99.1906	0
02/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	3114.7900	3239.1700	3.1148	3.2392	0
02/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	1394.7400	1159.1300	1.3947	1.1591	0
02/04/2026	2032 On 04-February-27			Bond Future	8.8069	8.7197	100.7119	101.0619	0
02/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	1592.4000	1670.5700	1.5924	1.6706	0
02/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	2913.1500	2641.2600	2.9132	2.6413	0
02/04/2026	2032 On 06-May-27			Bond Future	8.8837	8.7919	98.4396	98.7926	0
02/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	826.7100	884.1900	0.8267	0.8842	0
02/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	5097.8100	4802.3300	5.0978	4.8023	0
02/04/2026	2033 On 07-May-26			Bond Future	141.1457	141.1508	141.1457	141.1508	9,943
02/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	5985.7000	5990.7800	5.9857	5.9908	0
02/04/2026	2033 On 07-May-26	135.16	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
02/04/2026	2033 On 06-August-26			Bond Future	143.7570	143.7469	143.7570	143.7469	330
02/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	9506.9900	9496.8900	9.5070	9.4969	0
02/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2033 On 05-November-26			Bond Future	144.8624	144.8392	144.8624	144.8392	0
02/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	7602.4100	7579.1500	7.6024	7.5792	0
02/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2033 On 04-February-27			Bond Future	147.6524	147.6043	147.6524	147.6043	0
02/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	4942.3700	4894.3100	4.9424	4.8943	0
02/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2033 On 06-May-27			Bond Future	148.8345	148.7799	148.8345	148.7799	0
02/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	2375.5300	2430.0800	2.3755	2.4301	0
02/04/2026	2037 On 07-May-26			Bond Future	9.3645	9.2839	96.5768	97.0957	215,121
02/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	459.7900	540.5700	0.4598	0.5406	1,500
02/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	2837.8400	2399.6900	2.8378	2.3997	0
02/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	1843.0800	2099.6300	1.8431	2.0996	1,500
02/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	1042.2600	779.8800	1.0423	0.7799	0
02/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	4584.3800	5014.2200	4.5844	5.0142	0
02/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	260.5600	171.4700	0.2606	0.1715	1,500
02/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	9496.3700	10007.0500	9.4964	10.0071	142
02/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	23.5400	15.2900	0.0235	0.0153	0
02/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	11502.9900	12019.0800	11.5030	12.0191	0
02/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	8.1200	5.2800	0.0081	0.0053	0
02/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	17029.1900	17548.0700	17.0292	17.5481	0
02/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0800	0.0300	0.0001	0.0000	142
02/04/2026	2037 On 06-August-26			Bond Future	9.4441	9.3620	94.0793	94.5973	22,990
02/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	4820.4500	5077.9400	4.8205	5.0779	2,541
02/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	1293.8400	1033.3500	1.2938	1.0334	0
02/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	8066.0000	8444.4900	8.0660	8.4445	0
02/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	601.8000	462.3100	0.6018	0.4623	2,541
02/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	11051.6100	11496.3700	11.0516	11.4964	0
02/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	304.7100	231.4900	0.3047	0.2315	2,541
02/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	13065.0000	13520.7700	13.0650	13.5208	0
02/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	172.5900	110.3800	0.1726	0.1104	0

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02/04/2026	2037 On 05-November-26			Bond Future	9.5104	9.4265	95.8171	96.3359	0
02/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	2980.5300	3100.7900	2.9805	3.1008	4,490
02/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	3291.8700	2893.2500	3.2919	2.8933	0
02/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	6012.9100	6267.0200	6.0129	6.2670	0
02/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	1713.0500	1448.2800	1.7131	1.4483	4,490
02/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	7775.8500	8082.3200	7.7759	8.0823	0
02/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	1256.4000	1043.9900	1.2564	1.0440	0
02/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	8742.1200	9079.8400	8.7421	9.0798	0
02/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	1058.3700	877.2100	1.0584	0.8772	4,490
02/04/2026	2037 On 04-February-27			Bond Future	9.5772	9.4927	93.3829	93.8954	0
02/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	1151.0000	1158.7700	1.1510	1.1588	4,490
02/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	8374.5500	7869.8000	8.3746	7.8698	0
02/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	2780.7600	2879.1700	2.7808	2.8792	0
02/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	4414.4300	4000.3200	4.4144	4.0003	4,490
02/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	3387.1300	3511.4600	3.3871	3.5115	0
02/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	3794.4000	3406.2100	3.7944	3.4062	0
02/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	4436.9100	4601.8300	4.4369	4.6018	0
02/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	3043.8900	2696.2900	3.0439	2.6963	4,490
02/04/2026	2037 On 06-May-27			Bond Future	9.6568	9.5694	95.1325	95.6512	0
02/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	1488.5900	1556.0900	1.4886	1.5561	0
02/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	8161.6500	7710.3900	8.1617	7.7104	0
02/04/2026	2038 On 07-May-26			Bond Future	155.1394	155.8409	155.1394	155.8409	4,978
02/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	10609.4400	11310.9000	10.6094	11.3109	0
02/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2038 On 06-August-26			Bond Future	155.8155	156.5131	155.8155	156.5131	0
02/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	11095.4500	11793.0700	11.0955	11.7931	0
02/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2038 On 05-November-26			Bond Future	158.7291	159.4255	158.7291	159.4255	0
02/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	12419.1200	13115.5000	12.4191	13.1155	0
02/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2038 On 04-February-27			Bond Future	159.5445	160.2278	159.5445	160.2278	0
02/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	5714.5300	6397.7500	5.7145	6.3978	0
02/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2038 On 06-May-27			Bond Future	162.5712	163.2611	162.5712	163.2611	0

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02/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	3528.8400	2838.9100	3.5288	2.8389	0
02/04/2026	2040 On 07-May-26		Call	Bond Future	824.1900	1072.9000	0.8242	1.0729	0
02/04/2026	2040 On 07-May-26			Bond Future	9.6902	9.6047	97.3066	97.9273	53,747
02/04/2026	2040 On 07-May-26		Put	Bond Future	3517.5800	3145.6200	3.5176	3.1456	0
02/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	36.8500	41.6400	0.0369	0.0416	27,500
02/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	7998.0000	7382.1200	7.9980	7.3821	0
02/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	7057.7800	7628.9300	7.0578	7.6289	1,460
02/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	146.6900	97.1700	0.1467	0.0972	0
02/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	9620.8200	10225.5500	9.6208	10.2256	0
02/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	49.2400	33.3000	0.0492	0.0333	0
02/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	12892.2600	13508.0000	12.8923	13.5080	0
02/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	11.7500	6.8200	0.0118	0.0068	0
02/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	13182.2300	13798.1400	13.1822	13.7981	0
02/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	10.3400	5.5800	0.0103	0.0056	1,460
02/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	14947.8100	15566.7600	14.9478	15.5668	0
02/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	3.2300	1.5100	0.0032	0.0015	0
02/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	16004.3900	16624.2300	16.0044	16.6242	0
02/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	1.4700	0.6400	0.0015	0.0006	1,460
02/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	17685.6200	18306.0600	17.6856	18.3061	0
02/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.3800	0.1500	0.0004	0.0002	0
02/04/2026	2040 On 06-August-26			Bond Future	9.7721	9.6850	94.5720	95.1934	47,936
02/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	15313.5800	15868.1100	15.3136	15.8681	0
02/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	175.4800	108.5400	0.1755	0.1085	0
02/04/2026	2040 On 05-November-26			Bond Future	9.8414	9.7525	96.3188	96.9430	0
02/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	3938.2800	4143.4300	3.9383	4.1434	2,300
02/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	3460.3000	3041.2100	3.4603	3.0412	0
02/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	7413.6400	7774.6000	7.4136	7.7746	0
02/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	1868.2900	1605.0100	1.8683	1.6050	2,300
02/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	9378.2400	9788.4100	9.3782	9.7884	0
02/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	1385.0200	1170.9500	1.3850	1.1710	0
02/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	10436.0800	10887.3800	10.4361	10.8874	0
02/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	1165.3300	992.3900	1.1653	0.9924	2,300
02/04/2026	2040 On 04-February-27			Bond Future	9.9115	9.8217	93.6437	94.2634	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	1392.8500	1360.5500	1.3929	1.3606	2,300
02/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	9652.3000	9000.3000	9.6523	9.0003	0
02/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	3365.3200	3510.9700	3.3653	3.5110	0
02/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	5046.4300	4572.3800	5.0464	4.5724	2,300
02/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	4295.7000	4496.5000	4.2957	4.4965	0
02/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	4168.3600	3749.4600	4.1684	3.7495	0
02/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	5264.7800	5513.7600	5.2648	5.5138	0
02/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	3511.1200	3140.4000	3.5111	3.1404	2,300
02/04/2026	2040 On 06-May-27			Bond Future	9.9926	9.9001	95.3981	96.0260	0
02/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	1789.4500	1782.9900	1.7895	1.7830	0
02/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	9757.3900	9122.9400	9.7574	9.1229	0
02/04/2026	2043 On 07-May-26			Bond Future	119.3793	118.8442	119.3793	118.8442	0
02/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	7688.1204	7145.5397	7.6881	7.1455	0
02/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	8.8104	1.3397	0.0088	0.0013	0
02/04/2026	2043 On 06-August-26			Bond Future	118.7410	118.1833	118.7410	118.1833	3,416
02/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	8037.8981	7407.9403	8.0379	7.4079	0
02/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	176.8781	104.6603	0.1769	0.1047	0
02/04/2026	2043 On 05-November-26			Bond Future	120.9617	120.3826	120.9617	120.3826	0
02/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	8513.2466	7811.2859	8.5132	7.8113	0
02/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	391.5366	268.6459	0.3915	0.2686	0
02/04/2026	2043 On 04-February-27			Bond Future	120.3831	119.7727	120.3831	119.7727	0
02/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	4780.0173	3985.2596	4.7800	3.9853	0
02/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	2026.9373	1842.6096	2.0269	1.8426	0
02/04/2026	2043 On 06-May-27			Bond Future	122.6661	122.0397	122.6661	122.0397	0
02/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	1741.9907	1187.3818	1.7420	1.1874	0
02/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	6555.8807	6627.7318	6.5559	6.6277	0
02/04/2026	2044 On 07-May-26		Call	Bond Future	321.1700	444.5500	0.3212	0.4446	0
02/04/2026	2044 On 07-May-26			Bond Future	9.7779	9.6823	93.8394	94.5892	153,671
02/04/2026	2044 On 07-May-26		Put	Bond Future	6481.7800	5855.3700	6.4818	5.8554	0
02/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	2776.2500	3244.4500	2.7763	3.2445	0
02/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	1069.5900	788.0000	1.0696	0.7880	15,000
02/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	13901.6800	14644.0500	13.9017	14.6441	0
02/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	14.0400	6.6200	0.0140	0.0066	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	2044 On 06-August-26			Bond Future	9.8535	9.7561	91.1668	91.9200	7,030
02/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	801.3800	829.4200	0.8014	0.8294	0
02/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	7733.2100	7007.9700	7.7332	7.0080	7,000
02/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	1264.8800	1298.8800	1.2649	1.2989	0
02/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	6086.0100	5366.7300	6.0860	5.3667	7,000
02/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	2750.7700	2967.9900	2.7508	2.9680	0
02/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	3551.2000	3015.1400	3.5512	3.0151	14,500
02/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	17001.7200	17696.2800	17.0017	17.6963	0
02/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	164.5400	105.8200	0.1645	0.1058	0
02/04/2026	2044 On 05-November-26			Bond Future	9.9173	9.8179	92.8508	93.6094	0
02/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	11190.1200	11761.5300	11.1901	11.7615	0
02/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	1312.3800	1125.1400	1.3124	1.1251	0
02/04/2026	2044 On 04-February-27			Bond Future	9.9817	9.8811	90.2349	90.9923	0
02/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	5494.0200	5817.6000	5.4940	5.8176	0
02/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	4028.0000	3594.2200	4.0280	3.5942	0
02/04/2026	2044 On 06-May-27			Bond Future	10.0553	9.9519	91.9254	92.6937	0
02/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	2182.2000	2243.6400	2.1822	2.2436	0
02/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	9838.7200	9131.8600	9.8387	9.1319	0
02/04/2026	2046 On 07-May-26			Bond Future	135.5465	134.9554	135.5465	134.9554	18,662
02/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	10596.5100	10005.3500	10.5965	10.0054	0
02/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2046 On 06-August-26			Bond Future	138.0543	137.4375	138.0543	137.4375	0
02/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	15674.2700	15057.5200	15.6743	15.0575	0
02/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2046 On 05-November-26			Bond Future	138.3089	137.6681	138.3089	137.6681	0
02/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	12828.9100	12188.1100	12.8289	12.1881	0
02/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2046 On 04-February-27			Bond Future	140.9729	140.2965	140.9729	140.2965	0
02/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	9882.8600	9206.4500	9.8829	9.2065	0
02/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2046 On 06-May-27			Bond Future	141.2680	140.5738	141.2680	140.5738	0
02/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	7721.9600	8416.2200	7.7220	8.4162	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	2050 On 07-May-26			Bond Future	138.6581	136.8285	138.6581	136.8285	17,367
02/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	14588.1200	12758.5100	14.5881	12.7585	0
02/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2050 On 06-August-26			Bond Future	138.7793	136.9008	138.7793	136.9008	0
02/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	15509.2900	13630.7900	15.5093	13.6308	0
02/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2050 On 05-November-26			Bond Future	141.3745	139.4484	141.3745	139.4484	0
02/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	17534.4800	15608.4100	17.5345	15.6084	0
02/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2050 On 04-February-27			Bond Future	141.6026	139.6161	141.6026	139.6161	0
02/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	9212.5600	7226.1000	9.2126	7.2261	0
02/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2050 On 06-May-27			Bond Future	144.2886	142.2593	144.2886	142.2593	0
02/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	6171.4000	8200.6700	6.1714	8.2007	0
02/04/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	AL37 On 07-May-26			Index Future	1176.2590	1179.7130	1176.2590	1,179.7130	0
02/04/2026	AL37 On 06-August-26			Index Future	1197.5000	1200.8860	1197.5000	1,200.8860	0
02/04/2026	AL37 On 05-November-26			Index Future	1219.8490	1223.1870	1219.8490	1,223.1870	0
02/04/2026	AL37 On 04-February-27			Index Future	1243.0650	1246.2610	1243.0650	1,246.2610	0
02/04/2026	AL37 On 06-May-27			Index Future	1266.3800	1269.5870	1266.3800	1,269.5870	0
02/04/2026	AL7T On 07-May-26			Index Future	1481.0220	1488.5730	1481.0220	1,488.5730	0
02/04/2026	AL7T On 06-August-26			Index Future	1507.7650	1515.2890	1507.7650	1,515.2890	0
02/04/2026	AL7T On 05-November-26			Index Future	1535.9050	1543.4290	1535.9050	1,543.4290	0
02/04/2026	AL7T On 04-February-27			Index Future	1565.1360	1572.5440	1565.1360	1,572.5440	0
02/04/2026	AL7T On 06-May-27			Index Future	1594.4910	1601.9780	1594.4910	1,601.9780	0
02/04/2026	ALBI On 07-May-26			Index Future	1344.5460	1351.7530	1344.5460	1,351.7530	77
02/04/2026	ALBI On 06-August-26			Index Future	1368.8260	1376.0140	1368.8260	1,376.0140	0
02/04/2026	ALBI On 05-November-26			Index Future	1394.3720	1401.5670	1394.3720	1,401.5670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	ALBI On 04-February-27			Index Future	1420.9100	1428.0060	1420.9100	1,428.0060	0
02/04/2026	ALBI On 06-May-27			Index Future	1447.5600	1454.7340	1447.5600	1,454.7340	0
02/04/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/04/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/04/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/04/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C333 On 15-September-33			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
02/04/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	ES33 On 07-May-26			Bond Future	9.4944	9.4137	90.7879	91.1811	0
02/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	9907.3400	10300.5900	9.9073	10.3006	0
02/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	ES33 On 06-August-26			Bond Future	9.5895	9.5070	92.4676	92.8582	0
02/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	10598.9100	10989.5300	10.5989	10.9895	0
02/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	ES33 On 05-November-26			Bond Future	9.6819	9.5971	90.4032	90.7928	0
02/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	5074.8500	5464.4500	5.0749	5.4645	0
02/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	ES33 On 04-February-27			Bond Future	9.7790	9.6933	92.1446	92.5264	0
02/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0.0000	29.8100	0.0000	0.0298	0
02/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	351.9600	0.0000	0.3520	0.0000	0
02/04/2026	ES33 On 06-May-27			Bond Future	9.8847	9.7954	90.0970	90.4827	0
02/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	4828.3400	4442.6400	4.8283	4.4426	0
02/04/2026	ES42 On 07-May-26			Bond Future	10.0704	9.9800	88.0442	88.6926	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	13402.8200	14051.1900	13.4028	14.0512	0
02/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	ES42 On 06-August-26			Bond Future	10.1516	10.0594	89.6732	90.3239	0
02/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	15198.8700	15849.5200	15.1989	15.8495	0
02/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	ES42 On 05-November-26			Bond Future	10.2280	10.1339	87.0860	87.7405	0
02/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	9121.1700	9775.7300	9.1212	9.7757	0
02/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	ES42 On 04-February-27			Bond Future	10.3041	10.2090	88.7636	89.4159	0
02/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	0.0000	555.9800	0.0000	0.5560	0
02/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	96.3100	0.0000	0.0963	0.0000	0
02/04/2026	ES42 On 06-May-27			Bond Future	10.3883	10.2904	86.1824	86.8438	0
02/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	7559.9100	6898.5100	7.5599	6.8985	0
02/04/2026	GOVI On 07-May-26			GOVI	1317.6690	1324.8970	1317.6690	1,324.8970	622
02/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1406690.0000	1478970.0000	140.6690	147.8970	0
02/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	GOVI On 06-August-26			GOVI	1341.4630	1348.6750	1341.4630	1,348.6750	0
02/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1524630.0000	1596750.0000	152.4630	159.6750	0
02/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	GOVI On 05-November-26			GOVI	1366.4990	1373.7210	1366.4990	1,373.7210	0
02/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	894990.0000	967210.0000	89.4990	96.7210	0
02/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	GOVI On 04-February-27			GOVI	1392.5060	1399.6350	1392.5060	1,399.6350	0
02/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	235060.0000	306350.0000	23.5060	30.6350	0
02/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	GOVI On 06-May-27			GOVI	1418.6240	1425.8310	1418.6240	1,425.8310	0
02/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	83760.0000	11690.0000	8.3760	1.1690	0
02/04/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/04/2026	I258 On 07-May-26			Bond Future	126.1027	125.0764	126.1027	125.0764	0
02/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	12379.6788	11347.6052	12.3797	11.3476	0
02/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	7.0288	1.2352	0.0070	0.0012	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	I258 On 06-August-26			Bond Future	125.5887	124.5299	125.5887	124.5299	0
02/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	12845.1461	11715.6765	12.8451	11.7157	0
02/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	206.4261	135.7365	0.2064	0.1357	0
02/04/2026	I258 On 05-November-26			Bond Future	127.9375	126.8473	127.9375	126.8473	0
02/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	13492.8093	12280.2185	13.4928	12.2802	0
02/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	505.3293	382.8985	0.5053	0.3829	0
02/04/2026	I258 On 04-February-27			Bond Future	127.4931	126.3609	127.4931	126.3609	0
02/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	10302.6652	9007.6929	10.3027	9.0077	0
02/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	1709.5452	1546.7629	1.7095	1.5468	0
02/04/2026	I258 On 06-May-27			Bond Future	129.9111	128.7526	129.9111	128.7526	0
02/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	3561.2196	2616.8597	3.5612	2.6169	0
02/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	8430.1296	8644.2997	8.4301	8.6443	0
02/04/2026	IGOV On 07-May-26			Index Future	430.5990	429.5480	430.5990	429.5480	263
02/04/2026	IGOV On 06-August-26			Index Future	438.4810	437.3630	438.4810	437.3630	0
02/04/2026	IGOV On 05-November-26			Index Future	446.7680	445.5890	446.7680	445.5890	0
02/04/2026	IGOV On 04-February-27			Index Future	455.3730	454.0960	455.3730	454.0960	0
02/04/2026	IGOV On 06-May-27			Index Future	464.0130	462.6950	464.0130	462.6950	0
02/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
02/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/04/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
02/04/2026	R033 On 07-May-26			Bond Future	8.6962	8.6151	107.7780	108.2105	9,663
02/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	8499.8300	8927.8400	8.4998	8.9278	0
02/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	10.0200	5.5500	0.0100	0.0056	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	R033 On 06-August-26			Bond Future	8.7668	8.6837	109.7452	110.1739	223
02/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	7604.0300	7950.1200	7.6040	7.9501	0
02/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	313.1000	230.5100	0.3131	0.2305	0
02/04/2026	R033 On 05-November-26			Bond Future	8.8296	8.7440	106.7299	107.1565	0
02/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	3975.8700	4142.8600	3.9759	4.1429	0
02/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1522.8900	1263.2400	1.5229	1.2632	0
02/04/2026	R033 On 04-February-27			Bond Future	8.8916	8.8052	108.7615	109.1782	0
02/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	2097.5200	2190.4500	2.0975	2.1905	0
02/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	3266.9200	2943.2200	3.2669	2.9432	0
02/04/2026	R033 On 06-May-27			Bond Future	8.9650	8.8744	105.7575	106.1780	0
02/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1030.5700	1169.2400	1.0306	1.1692	0
02/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	5966.4800	5684.6600	5.9665	5.6847	0
02/04/2026	R035 On 07-May-26			Bond Future	9.0159	8.9350	100.8937	101.3768	81,803
02/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	88.9100	117.2700	0.0889	0.1173	1,000
02/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	4538.5800	4083.8300	4.5386	4.0838	0
02/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	98.0000	127.3700	0.0980	0.1274	0
02/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	4421.6300	3967.8900	4.4216	3.9679	16,000
02/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	278.1800	326.9700	0.2782	0.3270	0
02/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	3104.7300	2670.4100	3.1047	2.6704	16,000
02/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	648.3700	760.1400	0.6484	0.7601	1,000
02/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	2005.8400	1634.5000	2.0058	1.6345	0
02/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	1902.5300	2158.7000	1.9025	2.1587	0
02/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	813.4500	586.5100	0.8135	0.5865	1,000
02/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	3897.0500	4282.9500	3.8971	4.2830	250
02/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	268.1900	170.9800	0.2682	0.1710	0
02/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	3996.7700	4386.8900	3.9968	4.3869	200
02/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	254.5200	161.5300	0.2545	0.1615	0
02/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	4248.1700	4648.0800	4.2482	4.6481	350
02/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	223.2200	140.0200	0.2232	0.1400	0
02/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	6482.0200	6934.9500	6.4820	6.9350	0
02/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	70.7000	40.5200	0.0707	0.0405	250
02/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	6587.3700	7041.7200	6.5874	7.0417	0
02/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	66.9800	38.2200	0.0670	0.0382	200
02/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	6850.8600	7308.4800	6.8509	7.3085	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	58.5400	33.0500	0.0585	0.0331	350
02/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	9103.6100	9580.8200	9.1036	9.5808	0
02/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	15.5800	9.6800	0.0156	0.0097	250
02/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	9207.5800	9685.2200	9.2076	9.6852	0
02/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	14.6200	9.1500	0.0146	0.0092	200
02/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	9467.0500	9945.6600	9.4671	9.9457	0
02/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	12.4600	7.9600	0.0125	0.0080	350
02/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	10241.1500	10721.8300	10.2412	10.7218	0
02/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	7.7000	5.2700	0.0077	0.0053	0
02/04/2026	R035 On 06-August-26			Bond Future	9.0858	9.0033	102.7352	103.2162	26,660
02/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	212.0100	217.6400	0.2120	0.2176	5,000
02/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	8710.7600	8235.3800	8.7108	8.2354	0
02/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	295.0600	296.7300	0.2951	0.2967	0
02/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	7510.4800	7031.1400	7.5105	7.0311	0
02/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	320.3200	320.8300	0.3203	0.3208	5,000
02/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	7218.0000	6737.5000	7.2180	6.7375	0
02/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	566.6400	604.3600	0.5666	0.6044	1,000
02/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	5335.9200	4892.6300	5.3359	4.8926	0
02/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	627.6100	661.8900	0.6276	0.6619	0
02/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	5088.5800	4641.8500	5.0886	4.6419	5,000
02/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	1235.9500	1288.2000	1.2360	1.2882	350
02/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	3451.8600	3023.1000	3.4519	3.0231	0
02/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	1414.4500	1479.1700	1.4145	1.4792	1,000
02/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	3153.2700	2736.9800	3.1533	2.7370	0
02/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	2384.2900	2480.9700	2.3843	2.4810	200
02/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	2127.8300	1743.5000	2.1278	1.7435	0
02/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	2654.4300	2751.7900	2.6544	2.7518	0
02/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	1935.9900	1552.3400	1.9360	1.5523	350
02/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	2689.1200	2786.4800	2.6891	2.7865	250
02/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	1913.1400	1529.4900	1.9131	1.5295	0
02/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	3312.9700	3445.6600	3.3130	3.4457	0
02/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	1565.3400	1217.0200	1.5653	1.2170	1,000
02/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	4278.6600	4467.2800	4.2787	4.4673	0
02/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	1180.5700	888.1800	1.1806	0.8882	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	4618.2600	4824.0000	4.6183	4.8240	0
02/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	1075.4800	800.2100	1.0755	0.8002	350
02/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	4661.1400	4869.0400	4.6611	4.8690	0
02/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	1062.9600	789.8500	1.0630	0.7899	250
02/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	6497.0500	6785.1200	6.4971	6.7851	0
02/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	663.4500	470.5100	0.6635	0.4705	200
02/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	6914.2100	7219.0300	6.9142	7.2190	0
02/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	599.1400	422.9500	0.5991	0.4230	250
02/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	10864.0700	11296.6600	10.8641	11.2967	0
02/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	209.6400	161.2200	0.2096	0.1612	0
02/04/2026	R035 On 05-November-26			Bond Future	9.1519	9.0674	100.1306	100.6113	210
02/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	630.0200	680.3800	0.6300	0.6804	600
02/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	7640.6100	7210.2700	7.6406	7.2103	0
02/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	1186.2400	1249.2600	1.1862	1.2493	0
02/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	5154.9500	4737.2700	5.1550	4.7373	600
02/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	1830.8300	1908.8100	1.8308	1.9088	200
02/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	3853.6100	3450.8900	3.8536	3.4509	0
02/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	2270.2300	2361.0600	2.2702	2.3611	0
02/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	3309.1700	2919.3000	3.3092	2.9193	600
02/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	3297.0200	3432.8200	3.2970	3.4328	0
02/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	2461.4800	2116.5800	2.4615	2.1166	200
02/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	5182.1100	5398.4600	5.1821	5.3985	0
02/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	1592.8300	1328.4800	1.5928	1.3285	200
02/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	6136.2500	6386.2500	6.1363	6.3863	0
02/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	1314.1800	1083.4800	1.3142	1.0835	0
02/04/2026	R035 On 04-February-27			Bond Future	9.2190	9.1338	102.0366	102.5093	0
02/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	662.8000	745.6200	0.6628	0.7456	3,000
02/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	9545.1200	9155.1500	9.5451	9.1552	0
02/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	1097.1900	1137.0200	1.0972	1.1370	3,000
02/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	6945.9200	6512.9600	6.9459	6.5130	0
02/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	2196.5700	2276.6400	2.1966	2.2766	0
02/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	4264.4600	3871.7400	4.2645	3.8717	3,000
02/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	2619.5200	2721.8600	2.6195	2.7219	0
02/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	3727.8600	3357.4100	3.7279	3.3574	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	R035 On 06-May-27			Bond Future	9.2899	9.2014	99.4451	99.9232	0
02/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	1311.8900	1388.0100	1.3119	1.3880	0
02/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	7126.6300	6724.6700	7.1266	6.7247	0
02/04/2026	R038 On 07-May-26			Bond Future	9.4385	9.3478	111.3598	112.0480	4,638
02/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	13520.2400	14203.8500	13.5202	14.2039	0
02/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	9.6900	5.0700	0.0097	0.0051	0
02/04/2026	R038 On 06-August-26			Bond Future	9.5164	9.4238	113.3923	114.0810	0
02/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	15221.0600	15824.5700	15.2211	15.8246	0
02/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	185.6500	100.5100	0.1857	0.1005	0
02/04/2026	R038 On 05-November-26			Bond Future	9.5883	9.4935	110.0031	110.6943	0
02/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	9248.2400	9687.2300	9.2482	9.6872	0
02/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	1451.0500	1198.8300	1.4511	1.1988	0
02/04/2026	R038 On 04-February-27			Bond Future	9.6600	9.5641	112.0972	112.7827	0
02/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	4028.7800	4224.0000	4.0288	4.2240	0
02/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	4456.9400	3966.6400	4.4569	3.9666	0
02/04/2026	R038 On 06-May-27			Bond Future	9.7396	9.6403	108.7144	109.4087	0
02/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	1795.7800	1933.9800	1.7958	1.9340	0
02/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	9311.9100	8755.7700	9.3119	8.7558	0
02/04/2026	R053 On 07-May-26			Bond Future	9.6530	9.5625	120.1188	121.1288	28,998
02/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	19362.1500	20364.2400	19.3622	20.3642	0
02/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	18.4900	10.6100	0.0185	0.0106	0
02/04/2026	R053 On 06-August-26			Bond Future	9.7156	9.6234	122.3112	123.3266	61,200
02/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	320.6600	287.1700	0.3207	0.2872	530
02/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	20510.6000	19461.7200	20.5106	19.4617	0
02/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	704.4000	666.6900	0.7044	0.6667	0
02/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	14064.9200	13011.8200	14.0649	13.0118	0
02/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	1704.6900	1756.6100	1.7047	1.7566	530
02/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	8778.0200	7814.5500	8.7780	7.8146	530
02/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	3800.3000	4085.8500	3.8003	4.0859	0
02/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	5076.1500	4346.3100	5.0762	4.3463	530
02/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	23448.8600	24380.2600	23.4489	24.3803	0
02/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	248.9200	164.9300	0.2489	0.1649	0
02/04/2026	R053 On 05-November-26			Bond Future	9.7729	9.6789	118.7086	119.7316	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	15748.4500	16553.6900	15.7485	16.5537	0
02/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	1815.5700	1597.8600	1.8156	1.5979	0
02/04/2026	R053 On 04-February-27			Bond Future	9.8294	9.7344	120.9683	121.9905	0
02/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	7502.6500	7939.5500	7.5027	7.9396	0
02/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	5807.5700	5222.3100	5.8076	5.2223	0
02/04/2026	R053 On 06-May-27			Bond Future	9.8906	9.7931	117.3736	118.4106	0
02/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	2994.4100	3116.5700	2.9944	3.1166	0
02/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	14059.2100	13144.3900	14.0592	13.1444	0
02/04/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
02/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	48.8300	49.5300	0.0488	0.0495	0
02/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	48.8300	49.5300	0.0488	0.0495	0
02/04/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
02/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	63.1900	63.4400	0.0632	0.0634	0
02/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	63.1900	63.4400	0.0632	0.0634	0
02/04/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
02/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	41.0700	41.1600	0.0411	0.0412	0
02/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	41.0700	41.1600	0.0411	0.0412	0
02/04/2026	R202 On 07-May-26			Bond Future	293.2639	293.4653	293.2639	293.4653	772
02/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	15713.8700	15915.2800	15.7139	15.9153	0
02/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	R202 On 06-August-26			Bond Future	293.2856	293.4593	293.2856	293.4593	253
02/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	14425.5800	14599.2500	14.4256	14.5993	0
02/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	R202 On 05-November-26			Bond Future	298.7697	298.9199	298.7697	298.9199	0
02/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	18309.6800	18459.8500	18.3097	18.4599	0
02/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	R202 On 04-February-27			Bond Future	299.0118	299.1153	299.0118	299.1153	0
02/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	4281.7600	4385.3400	4.2818	4.3853	0
02/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	R202 On 06-May-27			Bond Future	304.6843	304.7781	304.6843	304.7781	0
02/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	2305.7200	2211.8600	2.3057	2.2119	0
02/04/2026	R209 On 07-May-26			Bond Future	9.1851	9.1044	81.9021	82.3557	46,242

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	9741.7700	10191.1500	9.7418	10.1912	0
02/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	9.4800	5.3300	0.0095	0.0053	0
02/04/2026	R209 On 06-August-26			Bond Future	9.2531	9.1710	83.3970	83.8499	770
02/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	10909.3400	11318.9800	10.9093	11.3190	0
02/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	178.8400	135.5700	0.1788	0.1356	0
02/04/2026	R209 On 05-November-26			Bond Future	9.3150	9.2312	81.7858	82.2395	0
02/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	6389.1100	6641.3600	6.3891	6.6414	0
02/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	1190.4200	988.9600	1.1904	0.9890	0
02/04/2026	R209 On 04-February-27			Bond Future	9.3764	9.2920	83.3425	83.7910	0
02/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	807.8200	825.9000	0.8078	0.8259	3,237
02/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	8349.0300	7918.6600	8.3490	7.9187	0
02/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	2056.4500	2130.5000	2.0565	2.1305	0
02/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	4299.1500	3924.7500	4.2992	3.9248	3,237
02/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	2859.5600	2963.3300	2.8596	2.9633	0
02/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	3372.0500	3027.3700	3.3721	3.0274	0
02/04/2026	R209 On 06-May-27			Bond Future	9.4454	9.3582	81.7533	82.2071	0
02/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1153.0600	1237.5200	1.1531	1.2375	4,620
02/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	7663.8500	7294.5500	7.6639	7.2946	0
02/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	1303.3200	1391.6900	1.3033	1.3917	0
02/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	6905.4300	6540.0400	6.9054	6.5400	0
02/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	3056.8300	3191.0400	3.0568	3.1910	0
02/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	3710.3200	3390.7700	3.7103	3.3908	4,620
02/04/2026	R210 On 07-May-26			Bond Future	261.2130	261.2275	261.2130	261.2275	1,096
02/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	5812.9500	5827.4900	5.8130	5.8275	0
02/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	R210 On 06-August-26			Bond Future	266.0456	266.0321	266.0456	266.0321	0
02/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6205.5900	6192.1000	6.2056	6.1921	0
02/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	R210 On 05-November-26			Bond Future	267.4931	267.4552	267.4931	267.4552	0
02/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14163.0900	14125.1700	14.1631	14.1252	0
02/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	R210 On 04-February-27			Bond Future	272.6449	272.5614	272.6449	272.5614	0
02/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	6614.9400	6531.3800	6.6149	6.5314	0
02/04/2026	R210 On 04-February-27	266.03	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
02/04/2026	R210 On 06-May-27			Bond Future	274.2111	274.1156	274.2111	274.1156	0
02/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3081.0500	2985.6200	3.0811	2.9856	0
02/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	R213 On 07-May-26			Bond Future	8.4414	8.3649	95.7763	96.0637	81,241
02/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	4951.6800	5226.4500	4.9517	5.2265	0
02/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	20.1700	7.5500	0.0202	0.0076	0
02/04/2026	R213 On 06-August-26			Bond Future	8.5117	8.4330	97.5244	97.8066	0
02/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	4434.0000	4617.9200	4.4340	4.6179	0
02/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	325.7700	227.4200	0.3258	0.2274	0
02/04/2026	R213 On 05-November-26			Bond Future	8.5781	8.4967	95.7745	96.0533	0
02/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	1962.4700	2006.3100	1.9625	2.0063	0
02/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	1377.3000	1142.4200	1.3773	1.1424	0
02/04/2026	R213 On 04-February-27			Bond Future	8.6460	8.5636	97.5975	97.8653	0
02/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	986.7600	1019.0400	0.9868	1.0190	0
02/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	2646.1300	2410.5900	2.6461	2.4106	0
02/04/2026	R213 On 06-May-27			Bond Future	8.7227	8.6352	95.8746	96.1440	0
02/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	564.5600	570.2700	0.5646	0.5703	0
02/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	4222.1400	3958.4800	4.2221	3.9585	0
02/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1009.1500	1073.1800	1.0092	1.0732	2,830
02/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	2852.4800	2647.1400	2.8525	2.6471	0
02/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	2932.1700	3048.6100	2.9322	3.0486	0
02/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	1328.0600	1175.1300	1.3281	1.1751	2,830
02/04/2026	R214 On 07-May-26			Bond Future	9.6650	9.5745	76.6229	77.2040	41,220
02/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	10694.5400	11270.8200	10.6945	11.2708	0
02/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	15.1200	10.2900	0.0151	0.0103	0
02/04/2026	R214 On 06-August-26			Bond Future	9.7332	9.6411	78.0214	78.6048	0
02/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	12615.3000	13124.4100	12.6153	13.1244	0
02/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	219.7600	145.4800	0.2198	0.1455	0
02/04/2026	R214 On 05-November-26			Bond Future	9.7979	9.7040	76.1651	76.7522	0
02/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	8108.7500	8500.3500	8.1088	8.5004	0
02/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	1294.8000	1099.2400	1.2948	1.0992	0
02/04/2026	R214 On 04-February-27			Bond Future	9.8635	9.7686	77.6148	78.2001	0
02/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	3908.3400	4111.3600	3.9083	4.1114	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	3684.9900	3302.7000	3.6850	3.3027	0
02/04/2026	R214 On 06-May-27			Bond Future	9.9308	9.8333	75.7710	76.3645	0
02/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	1643.4900	1688.3900	1.6435	1.6884	0
02/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	8403.1300	7854.4600	8.4031	7.8545	0
02/04/2026	R248 On 07-May-26			Bond Future	9.7288	9.6383	92.9182	93.6788	142,152
02/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	8.9300	8.9300	0.0089	0.0089	1,620
02/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	13306.2000	12545.5200	13.3062	12.5455	0
02/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	42.5400	50.4500	0.0425	0.0505	1,620
02/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	9322.8000	8570.0300	9.3228	8.5700	0
02/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	329.6700	396.3700	0.3297	0.3964	0
02/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	5101.5900	4407.6100	5.1016	4.4076	0
02/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	342.1100	412.0900	0.3421	0.4121	0
02/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	5023.5300	4332.8300	5.0235	4.3328	0
02/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	14454.7000	15207.6400	14.4547	15.2076	0
02/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	16.8400	9.1000	0.0168	0.0091	0
02/04/2026	R248 On 06-August-26			Bond Future	9.7937	9.7016	94.6141	95.3785	159,025
02/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	938.6800	952.0300	0.9387	0.9520	0
02/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	7877.6700	7126.6000	7.8777	7.1266	1,762
02/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	4360.1500	4687.9100	4.3602	4.6879	0
02/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	2685.4300	2248.7700	2.6854	2.2488	1,762
02/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	17947.9200	18642.0300	17.9479	18.6420	0
02/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	183.0300	112.7200	0.1830	0.1127	0
02/04/2026	R248 On 05-November-26			Bond Future	9.8550	9.7611	91.9229	92.6929	0
02/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	12060.2300	12637.6900	12.0602	12.6377	0
02/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	1362.0800	1169.5200	1.3621	1.1695	0
02/04/2026	R248 On 04-February-27			Bond Future	9.9169	9.8220	93.6727	94.4417	0
02/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	5851.4700	6177.3700	5.8515	6.1774	0
02/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	4319.0200	3875.9200	4.3190	3.8759	0
02/04/2026	R248 On 06-May-27			Bond Future	9.9799	9.8825	90.9878	91.7679	0
02/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	2370.0600	2485.8800	2.3701	2.4859	0
02/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	10281.9900	9617.6900	10.2820	9.6177	0
02/04/2026	R2R9 On 07-May-26			Bond Future	9.5330	9.4524	103.6202	104.2237	0
02/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	92770.5200	93373.9800	92.7705	93.3740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	R2R9 On 06-August-26			Bond Future	9.6095	9.5275	105.5115	106.1147	0
02/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	92392.0200	92995.1700	92.3920	92.9952	0
02/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	R2R9 On 05-November-26			Bond Future	9.6801	9.5965	102.4810	103.0858	0
02/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	91510.9500	92115.6900	91.5110	92.1157	0
02/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	R2R9 On 04-February-27			Bond Future	9.7506	9.6663	104.4318	105.0306	0
02/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	4900.7000	4937.3600	4.9007	4.9374	0
02/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	3921.4100	3359.2900	3.9214	3.3593	0
02/04/2026	R2R9 On 06-May-27			Bond Future	9.8282	9.7412	101.4096	102.0159	0
02/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2125.4700	2075.9100	2.1255	2.0759	0
02/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	9401.3300	8745.4800	9.4013	8.7455	0
02/04/2026	R4R2 On 07-May-26			Bond Future	9.7227	9.6372	104.3628	105.0677	10,149
02/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	93273.6400	93978.6300	93.2736	93.9786	0
02/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	R4R2 On 06-August-26			Bond Future	9.7986	9.7115	106.2676	106.9741	0
02/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	92850.3000	93556.8400	92.8503	93.5568	0
02/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	R4R2 On 05-November-26			Bond Future	9.8689	9.7801	103.1250	103.8350	0
02/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	91902.4200	92612.3800	91.9024	92.6124	0
02/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2026	R4R2 On 04-February-27			Bond Future	9.9389	9.8492	105.0881	105.7939	0
02/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	5606.6800	5724.0400	5.6067	5.7240	0
02/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	4126.9700	3538.4900	4.1270	3.5385	0
02/04/2026	R4R2 On 06-May-27			Bond Future	10.0154	9.9230	101.9521	102.6674	0
02/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2451.9000	2296.8000	2.4519	2.2968	0
02/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	10744.1700	9873.7300	10.7442	9.8737	0
02/04/2026	RR87 On 07-May-26			Bond Future	7.2674	7.1943	102.7662	102.8074	0
02/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	11.1112	8.3420	0.0111	0.0083	0
02/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	269.5812	225.5820	0.2696	0.2256	0
02/04/2026	RR87 On 06-August-26			Bond Future	7.1818	7.0891	100.8992	100.9320	0
02/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	23.8948	20.6733	0.0239	0.0207	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	254.5448	218.5833	0.2545	0.2186	0
02/04/2026	RR87 On 05-November-26			Bond Future	6.3869	6.1771	102.7627	102.7868	0
02/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	6.8284	3.5426	0.0068	0.0035	0
02/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	134.9984	107.6526	0.1350	0.1077	0
02/04/2026	RR88 On 07-May-26			Bond Future	7.5648	7.5108	105.2747	105.3562	0
02/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	8.8869	3.4728	0.0089	0.0035	0
02/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1108.0669	1021.1828	1.1081	1.0212	0
02/04/2026	RR88 On 06-August-26			Bond Future	7.6163	7.5603	104.3535	104.4205	0
02/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	79.4419	57.6272	0.0794	0.0576	0
02/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1072.7219	983.9572	1.0727	0.9840	0
02/04/2026	RR88 On 05-November-26			Bond Future	7.6243	7.5641	105.6398	105.7025	0
02/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	102.5224	80.4854	0.1025	0.0805	0
02/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1059.7124	974.9554	1.0597	0.9750	0
02/04/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/04/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0