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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	2029 On 06-August-26			Bond Future	151.8967	151.8570	151.8967	151.8570	8,413
02/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	7796.6600	7756.9500	7.7967	7.7570	0
02/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2029 On 05-November-26			Bond Future	153.2193	153.1792	153.2193	153.1792	0
02/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	5659.3000	5619.2400	5.6593	5.6192	0
02/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2029 On 04-February-27			Bond Future	156.2019	156.1613	156.2019	156.1613	0
02/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6481.8600	6441.3100	6.4819	6.4413	0
02/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2029 On 06-May-27			Bond Future	157.7033	157.6620	157.7033	157.6620	0
02/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4383.2500	4341.9600	4.3833	4.3420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2029 On 05-August-27			Bond Future	160.7484	160.7060	160.7484	160.7060	0
02/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	4028.3900	3985.9600	4.0284	3.9860	0
02/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2030 On 06-August-26			Bond Future	7.6884	7.7302	101.1891	101.0633	174,027
02/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	55.8200	46.5500	0.0558	0.0466	1,000
02/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	1509.3700	1625.8800	1.5094	1.6259	0
02/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	537.6100	481.4700	0.5376	0.4815	1,000
02/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	472.6800	542.3200	0.4727	0.5423	0
02/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	1279.1900	1187.6800	1.2792	1.1877	0
02/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	167.8000	202.0700	0.1678	0.2021	1,000
02/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	4488.7600	4364.3100	4.4888	4.3643	0
02/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	3.4000	4.7300	0.0034	0.0047	0
02/07/2026	2030 On 05-November-26			Bond Future	7.6977	7.7430	103.0474	102.9196	25,583
02/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	2253.6800	2157.7800	2.2537	2.1578	0
02/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	321.7000	353.6200	0.3217	0.3536	0
02/07/2026	2030 On 04-February-27			Bond Future	7.6841	7.7336	101.0215	100.8914	0
02/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	1241.2300	1172.2000	1.2412	1.1722	0
02/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	884.7400	945.8200	0.8847	0.9458	0
02/07/2026	2030 On 06-May-27			Bond Future	7.6799	7.7346	102.9647	102.8321	0
02/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	606.3100	562.1900	0.6063	0.5622	0
02/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	1608.7900	1697.2800	1.6088	1.6973	0
02/07/2026	2030 On 05-August-27			Bond Future	7.6904	7.7514	100.9195	100.7841	0
02/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	1734.9900	1652.9800	1.7350	1.6530	0
02/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	808.3700	861.7200	0.8084	0.8617	0
02/07/2026	2031 On 06-August-26			Bond Future	117.4077	117.3755	117.4077	117.3755	5,873
02/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3598.9500	3567.0800	3.5990	3.5671	0
02/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	1.3000	1.6100	0.0013	0.0016	0
02/07/2026	2031 On 05-November-26			Bond Future	119.5922	119.5597	119.5922	119.5597	7,363
02/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	8102.2900	8069.8300	8.1023	8.0698	0
02/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.1000	0.1200	0.0001	0.0001	0
02/07/2026	2031 On 04-February-27			Bond Future	119.4140	119.3813	119.4140	119.3813	0
02/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	3400.0600	3372.5400	3.4001	3.3725	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	166.0500	171.2900	0.1661	0.1713	0
02/07/2026	2031 On 06-May-27			Bond Future	121.7384	121.7049	121.7384	121.7049	0
02/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	4938.2400	4907.1400	4.9382	4.9071	0
02/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	69.8900	72.2400	0.0699	0.0722	0
02/07/2026	2031 On 05-August-27			Bond Future	121.5208	121.4868	121.5208	121.4868	0
02/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	1368.3400	1352.4100	1.3683	1.3524	0
02/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	1257.5000	1275.5700	1.2575	1.2756	0
02/07/2026	2032 On 06-August-26			Bond Future	7.9845	7.9951	104.1906	104.1427	148,699
02/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	9073.9000	9026.1400	9.0739	9.0261	0
02/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0.6700	0.8400	0.0007	0.0008	0
02/07/2026	2032 On 05-November-26			Bond Future	8.0110	8.0222	101.9445	101.8959	40,710
02/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	5129.1200	5090.7000	5.1291	5.0907	0
02/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	295.2000	305.3300	0.2952	0.3053	0
02/07/2026	2032 On 04-February-27			Bond Future	8.0256	8.0374	103.9053	103.8561	0
02/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	2963.4100	2934.8700	2.9634	2.9349	0
02/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1090.7000	1111.4200	1.0907	1.1114	0
02/07/2026	2032 On 06-May-27			Bond Future	8.0405	8.0531	101.7433	101.6931	0
02/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	1462.6500	1444.2200	1.4627	1.4442	0
02/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	2430.0400	2461.8600	2.4300	2.4619	0
02/07/2026	2032 On 05-August-27			Bond Future	8.0657	8.0791	103.6832	103.6318	0
02/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	2926.5200	2898.0400	2.9265	2.8980	0
02/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	1582.7200	1605.6900	1.5827	1.6057	0
02/07/2026	2033 On 06-August-26			Bond Future	148.0101	148.1491	148.0101	148.1491	20,962
02/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13760.0500	13899.1100	13.7601	13.8991	0
02/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2033 On 05-November-26			Bond Future	149.1571	149.2991	149.1571	149.2991	199
02/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11897.0500	12039.0600	11.8971	12.0391	0
02/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2033 On 04-February-27			Bond Future	152.0605	152.2055	152.0605	152.2055	0
02/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	9350.4700	9495.4900	9.3505	9.4955	0
02/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2033 On 06-May-27			Bond Future	153.3757	153.5235	153.3757	153.5235	0
02/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	2165.6700	2313.5400	2.1657	2.3135	0

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02/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2033 On 05-August-27			Bond Future	156.3373	156.4878	156.3373	156.4878	0
02/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	3187.3400	3337.8300	3.1873	3.3378	0
02/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2037 On 06-August-26			Bond Future	8.5532	8.5487	99.9086	99.9394	252,498
02/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	5062.9600	5099.4000	5.0630	5.0994	0
02/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	145.3400	150.9200	0.1453	0.1509	8,000
02/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	9371.0700	9403.3100	9.3711	9.4033	2,541
02/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	15.2300	16.6100	0.0152	0.0166	0
02/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	13294.7600	13325.8300	13.2948	13.3258	0
02/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	1.3300	1.5400	0.0013	0.0015	2,541
02/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	16576.1800	16607.0500	16.5762	16.6071	0
02/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0.0500	0.0600	0.0001	0.0001	2,541
02/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	18721.6400	18752.5000	18.7216	18.7525	0
02/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2037 On 05-November-26			Bond Future	8.5879	8.5832	101.7434	101.7751	0
02/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	6329.9500	6362.9300	6.3300	6.3629	4,490
02/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	714.9700	716.2300	0.7150	0.7162	0
02/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	10493.0200	10526.6800	10.4930	10.5267	0
02/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	266.8400	268.7800	0.2668	0.2688	4,490
02/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	12599.0000	12632.3100	12.5990	12.6323	0
02/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	153.2300	154.8200	0.1532	0.1548	0
02/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	13711.0300	13744.0000	13.7110	13.7440	0
02/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	100.9600	102.2100	0.1010	0.1022	4,490
02/07/2026	2037 On 04-February-27			Bond Future	8.6159	8.6109	99.4420	99.4745	0
02/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	2262.1600	2283.1400	2.2622	2.2831	4,490
02/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	3426.6500	3415.1000	3.4267	3.4151	0
02/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	5850.7800	5880.6100	5.8508	5.8806	0
02/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1425.3900	1422.6900	1.4254	1.4227	4,490
02/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	6827.6600	6858.5600	6.8277	6.8586	0
02/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1175.8700	1174.2400	1.1759	1.1742	0
02/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	8338.6000	8370.6300	8.3386	8.3706	0
02/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	886.5200	886.0200	0.8865	0.8860	4,490
02/07/2026	2037 On 06-May-27			Bond Future	8.6497	8.6446	101.3547	101.3879	0

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02/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	3063.0800	3084.8100	3.0631	3.0848	0
02/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	3513.8800	3502.4700	3.5139	3.5025	0
02/07/2026	2037 On 05-August-27			Bond Future	8.6918	8.6865	99.0281	99.0616	0
02/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	4999.1900	5024.3200	4.9992	5.0243	0
02/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	2770.9200	2762.5100	2.7709	2.7625	0
02/07/2026	2038 On 06-August-26			Bond Future	162.9798	162.1286	162.9798	162.1286	3,987
02/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	18259.8000	17408.5700	18.2598	17.4086	0
02/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2038 On 05-November-26			Bond Future	166.0123	165.1456	166.0123	165.1456	1,585
02/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	19702.3400	18835.5900	19.7023	18.8356	0
02/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2038 On 04-February-27			Bond Future	166.9685	166.0853	166.9685	166.0853	0
02/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	13138.4500	12255.3100	13.1385	12.2553	0
02/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2038 On 06-May-27			Bond Future	170.2185	169.3181	170.2185	169.3181	0
02/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	4118.5200	3218.0800	4.1185	3.2181	0
02/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2038 On 05-August-27			Bond Future	171.1741	170.2563	171.1741	170.2563	0
02/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	2044.1200	1126.2500	2.0441	1.1263	0
02/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2040 On 06-August-26			Bond Future	8.8650	8.8504	101.3369	101.4515	84,046
02/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	3182.5900	3286.7400	3.1826	3.2867	0
02/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	606.5000	596.0700	0.6065	0.5961	13,500
02/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	21903.0600	22017.6400	21.9031	22.0176	0
02/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2040 On 05-November-26			Bond Future	8.9053	8.8901	103.1980	103.3149	546
02/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	8104.8700	8210.5600	8.1049	8.2106	2,300
02/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	747.6400	736.4700	0.7476	0.7365	0
02/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	12727.1800	12840.7800	12.7272	12.8408	0
02/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	302.5800	299.3200	0.3026	0.2993	2,300
02/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	15029.0100	15144.4300	15.0290	15.1444	0
02/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	156.5400	155.1000	0.1565	0.1551	0
02/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	16254.1300	16370.1200	16.2541	16.3701	0

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02/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	104.1300	103.2600	0.1041	0.1033	2,300
02/07/2026	2040 On 04-February-27			Bond Future	8.9401	8.9244	100.6741	100.7934	0
02/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	2777.6400	2840.3400	2.7776	2.8403	2,300
02/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	4006.7700	3950.1300	4.0068	3.9501	0
02/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	7031.9100	7126.6700	7.0319	7.1267	0
02/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	1682.7000	1658.1200	1.6827	1.6581	2,300
02/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	8485.2800	8585.7100	8.4853	8.5857	0
02/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1327.6200	1308.7100	1.3276	1.3087	0
02/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	9848.1100	9952.6800	9.8481	9.9527	0
02/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	1064.1300	1049.3600	1.0641	1.0494	2,300
02/07/2026	2040 On 06-May-27			Bond Future	8.9801	8.9640	102.6106	102.7322	0
02/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	3569.1800	3635.2600	3.5692	3.6353	0
02/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	4324.6100	4269.0900	4.3246	4.2691	0
02/07/2026	2040 On 05-August-27			Bond Future	9.0279	9.0112	100.0572	100.1809	0
02/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	5712.6200	5792.5300	5.7126	5.7925	0
02/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	3516.1800	3472.3800	3.5162	3.4724	0
02/07/2026	2043 On 06-August-26			Bond Future	125.3775	125.3413	125.3775	125.3413	3,416
02/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	14497.6265	14461.4912	14.4976	14.4615	0
02/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.1565	0.2012	0.0002	0.0002	0
02/07/2026	2043 On 05-November-26			Bond Future	127.7103	127.6738	127.7103	127.6738	0
02/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	14921.0396	14886.5723	14.9210	14.8866	0
02/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	50.7896	52.8123	0.0508	0.0528	0
02/07/2026	2043 On 04-February-27			Bond Future	127.2441	127.2073	127.2441	127.2073	0
02/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	10310.0466	10283.2431	10.3100	10.2832	0
02/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	695.9466	705.9531	0.6959	0.7060	0
02/07/2026	2043 On 06-May-27			Bond Future	129.7208	129.6832	129.7208	129.6832	0
02/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	5449.8957	5434.0718	5.4499	5.4341	0
02/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	3209.1057	3230.9218	3.2091	3.2309	0
02/07/2026	2043 On 05-August-27			Bond Future	129.2003	129.1621	129.2003	129.1621	0
02/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	4488.8132	4475.3322	4.4888	4.4753	0
02/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	4848.5032	4873.2622	4.8485	4.8733	0
02/07/2026	2044 On 06-August-26			Bond Future	8.9739	8.9491	98.3232	98.5368	52,204
02/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	1764.6700	1903.3400	1.7647	1.9033	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	1540.0500	1465.1600	1.5401	1.4652	7,000
02/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	3136.7400	3311.4300	3.1367	3.3114	0
02/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	801.4200	762.5500	0.8014	0.7626	7,000
02/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	6553.1500	6759.5000	6.5532	6.7595	0
02/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	197.1300	189.9200	0.1971	0.1899	14,500
02/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	23993.6300	24207.1900	23.9936	24.2072	0
02/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2044 On 05-November-26			Bond Future	9.0123	8.9868	100.1289	100.3466	87,525
02/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	5648.9600	5814.4700	5.6490	5.8145	0
02/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	1621.8000	1569.6000	1.6218	1.5696	15,000
02/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	17308.1800	17521.6600	17.3082	17.5217	0
02/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	152.2700	148.0400	0.1523	0.1480	0
02/07/2026	2044 On 04-February-27			Bond Future	9.0458	9.0195	97.6712	97.8933	0
02/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	10234.6100	10421.3200	10.2346	10.4213	0
02/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1332.3000	1296.9200	1.3323	1.2969	0
02/07/2026	2044 On 06-May-27			Bond Future	9.0838	9.0567	99.5499	99.7762	0
02/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	4442.0000	4568.1100	4.4420	4.5681	0
02/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	4473.9500	4373.7500	4.4740	4.3738	0
02/07/2026	2044 On 05-August-27			Bond Future	9.1284	9.1005	97.0635	97.2939	0
02/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	6460.3100	6606.4700	6.4603	6.6065	0
02/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	3943.3100	3859.0800	3.9433	3.8591	0
02/07/2026	2046 On 06-August-26			Bond Future	146.3980	146.1429	146.3980	146.1429	18,596
02/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	24018.0300	23762.8800	24.0180	23.7629	0
02/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2046 On 05-November-26			Bond Future	146.7594	146.4998	146.7594	146.4998	245
02/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	21279.3700	21019.7500	21.2794	21.0198	0
02/07/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2046 On 04-February-27			Bond Future	149.6163	149.3521	149.6163	149.3521	0
02/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	18526.3000	18262.0800	18.5263	18.2621	0
02/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2046 On 06-May-27			Bond Future	150.1101	149.8407	150.1101	149.8407	0
02/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	1120.1000	850.6700	1.1201	0.8507	0
02/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2046 On 05-August-27			Bond Future	153.0079	152.7329	153.0079	152.7329	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	3837.9400	3562.9100	3.8379	3.5629	0
02/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2050 On 06-August-26			Bond Future	148.7982	148.5036	148.7982	148.5036	18,129
02/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	25528.2000	25233.5700	25.5282	25.2336	0
02/07/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2050 On 05-November-26			Bond Future	151.5666	151.2669	151.5666	151.2669	205
02/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	27726.5700	27426.8700	27.7266	27.4269	0
02/07/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2050 On 04-February-27			Bond Future	151.9848	151.6795	151.9848	151.6795	0
02/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	19594.8100	19289.4500	19.5948	19.2895	0
02/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2050 On 06-May-27			Bond Future	154.9433	154.6318	154.9433	154.6318	0
02/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	4483.2700	4171.8200	4.4833	4.1718	0
02/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	2050 On 05-August-27			Bond Future	155.3395	155.0223	155.3395	155.0223	0
02/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	2369.5400	2052.3200	2.3695	2.0523	0
02/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	AL37 On 06-August-26			Index Future	1304.3720	1303.2750	1304.3720	1,303.2750	0
02/07/2026	AL37 On 05-November-26			Index Future	1328.5820	1327.4690	1328.5820	1,327.4690	0
02/07/2026	AL37 On 04-February-27			Index Future	1354.1290	1352.9970	1354.1290	1,352.9970	0
02/07/2026	AL37 On 06-May-27			Index Future	1380.1810	1379.0270	1380.1810	1,379.0270	0
02/07/2026	AL37 On 05-August-27			Index Future	1406.2580	1405.0800	1406.2580	1,405.0800	0
02/07/2026	AL7T On 06-August-26			Index Future	1706.2520	1706.6910	1706.2520	1,706.6910	0
02/07/2026	AL7T On 05-November-26			Index Future	1737.9230	1738.3740	1737.9230	1,738.3740	0
02/07/2026	AL7T On 04-February-27			Index Future	1771.3400	1771.8030	1771.3400	1,771.8030	0
02/07/2026	AL7T On 06-May-27			Index Future	1805.4190	1805.8910	1805.4190	1,805.8910	0
02/07/2026	AL7T On 05-August-27			Index Future	1839.5310	1840.0080	1839.5310	1,840.0080	0
02/07/2026	ALBI On 06-August-26			Index Future	1440.2250	1440.9070	1440.2250	1,440.9070	73

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2026	ALBI On 05-November-26			Index Future	1466.9580	1467.6550	1466.9580	1,467.6550	0
02/07/2026	ALBI On 04-February-27			Index Future	1495.1650	1495.8780	1495.1650	1,495.8780	0
02/07/2026	ALBI On 06-May-27			Index Future	1523.9310	1524.6570	1523.9310	1,524.6570	0
02/07/2026	ALBI On 05-August-27			Index Future	1552.7240	1553.4620	1552.7240	1,553.4620	0
02/07/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/07/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/07/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/07/2026	C303 On 28-February-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
02/07/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	ES33 On 06-August-26			Bond Future	8.7176	8.7131	96.7036	96.7259	0
02/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14834.9700	14857.2300	14.8350	14.8572	0
02/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	ES33 On 05-November-26			Bond Future	8.7699	8.7652	94.7096	94.7325	0
02/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9381.1900	9404.1400	9.3812	9.4041	0
02/07/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	ES33 On 04-February-27			Bond Future	8.8168	8.8118	96.5536	96.5771	0
02/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4056.9900	4080.5000	4.0570	4.0805	0
02/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	ES33 On 06-May-27			Bond Future	8.8628	8.8576	94.6370	94.6610	0
02/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	288.2700	264.3500	0.2883	0.2644	0
02/07/2026	ES33 On 05-August-27			Bond Future	8.9188	8.9133	96.4625	96.4867	0
02/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	1542.0800	1566.3000	1.5421	1.5663	0
02/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	ES42 On 06-August-26			Bond Future	9.2967	9.2821	95.9958	96.1094	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	21521.4900	21635.0900	21.5215	21.6351	0
02/07/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	ES42 On 05-November-26			Bond Future	9.3463	9.3312	93.5179	93.6338	0
02/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	15553.0500	15668.9800	15.5531	15.6690	0
02/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	ES42 On 04-February-27			Bond Future	9.3908	9.3752	95.3390	95.4574	0
02/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6479.0900	6597.4500	6.4791	6.5975	0
02/07/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	ES42 On 06-May-27			Bond Future	9.4377	9.4216	92.9300	93.0507	0
02/07/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	812.3300	691.6400	0.8123	0.6916	0
02/07/2026	ES42 On 05-August-27			Bond Future	9.4899	9.4733	94.7215	94.8443	0
02/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	2539.4300	2662.2600	2.5394	2.6623	0
02/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	GOVI On 06-August-26			GOVI	1413.5560	1414.2960	1413.5560	1,414.2960	736
02/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2245560.0000	2252960.0000	224.5560	225.2960	0
02/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	GOVI On 05-November-26			GOVI	1439.7940	1440.5510	1439.7940	1,440.5510	2
02/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1627940.0000	1635510.0000	162.7940	163.5510	0
02/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	GOVI On 04-February-27			GOVI	1467.4790	1468.2530	1467.4790	1,468.2530	0
02/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	984790.0000	992530.0000	98.4790	99.2530	0
02/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	GOVI On 06-May-27			GOVI	1495.7120	1496.5000	1495.7120	1,496.5000	0
02/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	687120.0000	695000.0000	68.7120	69.5000	0
02/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	GOVI On 05-August-27			GOVI	1523.9720	1524.7730	1523.9720	1,524.7730	0
02/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	589720.0000	597730.0000	58.9720	59.7730	0
02/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/07/2026	I258 On 06-August-26			Bond Future	136.5404	136.5017	136.5404	136.5017	0
02/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	23590.4698	23551.7589	23.5905	23.5518	0
02/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0598	0.0789	0.0001	0.0001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2026	I258 On 05-November-26			Bond Future	139.0809	139.0420	139.0809	139.0420	0
02/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	24182.2322	24145.2960	24.1822	24.1453	0
02/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	51.3422	53.3260	0.0513	0.0533	0
02/07/2026	I258 On 04-February-27			Bond Future	138.8361	138.7969	138.8361	138.7969	0
02/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	20420.8203	20389.0340	20.4208	20.3890	0
02/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	484.6903	492.0940	0.4847	0.4921	0
02/07/2026	I258 On 06-May-27			Bond Future	141.5384	141.4983	141.5384	141.4983	0
02/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	10608.1354	10590.9130	10.6081	10.5909	0
02/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3849.6954	3872.6330	3.8497	3.8726	0
02/07/2026	I258 On 05-August-27			Bond Future	141.2462	141.2054	141.2462	141.2054	0
02/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	8717.6200	8703.4659	8.7176	8.7035	0
02/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	6401.4300	6428.0859	6.4014	6.4281	0
02/07/2026	IGOV On 06-August-26			Index Future	456.8330	456.3040	456.8330	456.3040	250
02/07/2026	IGOV On 05-November-26			Index Future	465.4250	464.8870	465.4250	464.8870	8
02/07/2026	IGOV On 04-February-27			Index Future	474.4850	473.9360	474.4850	473.9360	0
02/07/2026	IGOV On 06-May-27			Index Future	483.7210	483.1620	483.7210	483.1620	0
02/07/2026	IGOV On 05-August-27			Index Future	492.9670	492.3960	492.9670	492.3960	0
02/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
02/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/07/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/07/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/07/2026	R033 On 06-August-26			Bond Future	8.0648	8.0806	113.4355	113.3510	9,289
02/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	10981.7400	10897.3800	10.9817	10.8974	0
02/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0.5100	0.6700	0.0005	0.0007	0
02/07/2026	R033 On 05-November-26			Bond Future	8.0930	8.1095	110.4769	110.3911	0
02/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	6502.4900	6430.7500	6.5025	6.4308	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	302.5100	316.5400	0.3025	0.3165	0
02/07/2026	R033 On 04-February-27			Bond Future	8.1105	8.1278	112.6019	112.5147	0
02/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	3858.9000	3803.7800	3.8589	3.8038	0
02/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1187.9800	1220.0600	1.1880	1.2201	0
02/07/2026	R033 On 06-May-27			Bond Future	8.1285	8.1468	109.7245	109.6356	0
02/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	1870.0700	1834.5500	1.8701	1.8346	0
02/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	2839.0000	2892.3700	2.8390	2.8924	0
02/07/2026	R033 On 05-August-27			Bond Future	8.1559	8.1753	111.8162	111.7253	0
02/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	3664.1400	3611.6800	3.6641	3.6117	0
02/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	1886.6500	1925.0300	1.8867	1.9250	0
02/07/2026	R035 On 06-August-26			Bond Future	8.2698	8.2652	107.6292	107.6581	90,894
02/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	107.6500	116.4500	0.1077	0.1165	4,876
02/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	3712.4000	3692.3000	3.7124	3.6923	0
02/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	283.1200	299.3100	0.2831	0.2993	0
02/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	2604.5400	2591.8300	2.6045	2.5918	0
02/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	351.8100	370.1000	0.3518	0.3701	4,876
02/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	2355.4900	2344.8800	2.3555	2.3449	0
02/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	1182.9900	1214.0200	1.1830	1.2140	1,000
02/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	1058.2700	1060.4000	1.0583	1.0604	0
02/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	1360.0800	1392.3200	1.3601	1.3923	0
02/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	927.0500	930.3900	0.9271	0.9304	4,876
02/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	2996.7000	3031.9600	2.9967	3.0320	350
02/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	318.6100	324.9700	0.3186	0.3250	0
02/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	3404.6100	3439.6000	3.4046	3.4396	1,000
02/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	249.4300	255.5200	0.2494	0.2555	0
02/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	5236.0700	5268.9200	5.2361	5.2689	200
02/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	85.6100	89.5600	0.0856	0.0896	0
02/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	5678.7200	5711.0500	5.6787	5.7111	0
02/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	66.2800	69.7100	0.0663	0.0697	350
02/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	5734.1700	5766.4400	5.7342	5.7664	250
02/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	64.1900	67.5600	0.0642	0.0676	0
02/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	6678.1800	6709.4700	6.6782	6.7095	0
02/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	36.5500	38.9400	0.0366	0.0389	1,000
02/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	8008.4300	8038.7200	8.0084	8.0387	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	16.3400	17.7300	0.0163	0.0177	200
02/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	8449.2700	8479.3200	8.4493	8.4793	0
02/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	12.4900	13.6400	0.0125	0.0136	350
02/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	8504.2600	8534.2800	8.5043	8.5343	0
02/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	12.0800	13.2000	0.0121	0.0132	250
02/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	10730.7000	10760.0000	10.7307	10.7600	0
02/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	3.1000	3.5000	0.0031	0.0035	200
02/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	11211.3800	11240.6000	11.2114	11.2406	0
02/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	2.3100	2.6300	0.0023	0.0026	250
02/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	15548.4500	15577.3600	15.5485	15.5774	0
02/07/2026	R035 On 06-August-26	11.06	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
02/07/2026	R035 On 05-November-26			Bond Future	8.3028	8.2978	105.1041	105.1338	31,471
02/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	1094.4700	1111.8700	1.0945	1.1119	600
02/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	3131.5500	3119.2600	3.1316	3.1193	0
02/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	2611.6500	2637.1300	2.6117	2.6371	0
02/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	1606.8500	1602.6400	1.6069	1.6026	600
02/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	3970.6300	3999.3200	3.9706	3.9993	200
02/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1019.9000	1018.9000	1.0199	1.0189	0
02/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	4742.9700	4772.7000	4.7430	4.7727	0
02/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	808.4000	808.4400	0.8084	0.8084	600
02/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	6325.0100	6355.8600	6.3250	6.3559	0
02/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	515.9600	517.1200	0.5160	0.5171	200
02/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	8825.5600	8856.8200	8.8256	8.8568	0
02/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	262.7700	264.3400	0.2628	0.2643	200
02/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	9990.1300	10021.3200	9.9901	10.0213	0
02/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	194.5500	196.0500	0.1946	0.1961	0
02/07/2026	R035 On 04-February-27			Bond Future	8.3282	8.3230	107.1255	107.1559	0
02/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	971.2400	984.1500	0.9712	0.9842	3,000
02/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	4764.6200	4747.1300	4.7646	4.7471	0
02/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	2106.6300	2126.3600	2.1066	2.1264	3,000
02/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	2866.4200	2855.7500	2.8664	2.8558	0
02/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	2851.2500	2873.7900	2.8513	2.8738	1,050
02/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	2252.5800	2244.7200	2.2526	2.2447	0
02/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	4484.9000	4511.3300	4.4849	4.5113	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	1463.8500	1459.8800	1.4639	1.4599	3,000
02/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	4825.0400	4852.0300	4.8250	4.8520	0
02/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1350.9500	1347.5400	1.3510	1.3475	1,050
02/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	5215.3000	5242.8500	5.2153	5.2429	0
02/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1234.7000	1231.8500	1.2347	1.2319	0
02/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	7071.9000	7101.3000	7.0719	7.1013	0
02/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	825.4100	824.4100	0.8254	0.8244	1,050
02/07/2026	R035 On 06-May-27			Bond Future	8.3501	8.3447	104.6810	104.7120	0
02/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	2558.4200	2577.9500	2.5584	2.5780	0
02/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	3137.2000	3125.7400	3.1372	3.1257	0
02/07/2026	R035 On 05-August-27			Bond Future	8.3798	8.3742	106.6773	106.7087	0
02/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	4295.8900	4318.8800	4.2959	4.3189	0
02/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	2409.2200	2400.8900	2.4092	2.4009	0
02/07/2026	R038 On 06-August-26			Bond Future	8.6791	8.6796	119.8437	119.8394	2,342
02/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	21486.8400	21482.5100	21.4868	21.4825	0
02/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
02/07/2026	R038 On 05-November-26			Bond Future	8.7208	8.7213	116.5616	116.5575	2,582
02/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	14536.5100	14536.1600	14.5365	14.5362	0
02/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	180.8100	184.5600	0.1808	0.1846	0
02/07/2026	R038 On 04-February-27			Bond Future	8.7559	8.7564	118.8037	118.7998	0
02/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	7754.8800	7759.0000	7.7549	7.7590	0
02/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	1476.5200	1484.5800	1.4765	1.4846	0
02/07/2026	R038 On 06-May-27			Bond Future	8.7922	8.7927	115.6044	115.6003	0
02/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	3592.6300	3596.9200	3.5926	3.5969	0
02/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	4218.7400	4227.1300	4.2187	4.2271	0
02/07/2026	R038 On 05-August-27			Bond Future	8.8356	8.8362	117.8080	117.8036	0
02/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	5737.1800	5740.0500	5.7372	5.7401	0
02/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	3430.2100	3437.4800	3.4302	3.4375	0
02/07/2026	R053 On 06-August-26			Bond Future	8.8603	8.8456	132.3343	132.5195	52,439
02/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	103.8200	120.7200	0.1038	0.1207	530
02/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	10270.6800	10102.3900	10.2707	10.1024	0
02/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	1013.6200	1096.5600	1.0136	1.0966	0
02/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	4351.0600	4248.8100	4.3511	4.2488	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	4221.8900	4381.8100	4.2219	4.3818	530
02/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	1272.1400	1246.8700	1.2721	1.2469	530
02/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	9062.8900	9247.4100	9.0629	9.2474	0
02/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	315.6600	314.9900	0.3157	0.3150	530
02/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	33223.0300	33408.2200	33.2230	33.4082	0
02/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
02/07/2026	R053 On 05-November-26			Bond Future	8.8940	8.8788	128.9034	129.0923	4,511
02/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	24344.3700	24531.3800	24.3444	24.5314	0
02/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	216.7100	214.8000	0.2167	0.2148	0
02/07/2026	R053 On 04-February-27			Bond Future	8.9227	8.9071	131.3829	131.5757	0
02/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	14154.3800	14318.7800	14.1544	14.3188	0
02/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	2044.6900	2016.3600	2.0447	2.0164	0
02/07/2026	R053 On 06-May-27			Bond Future	8.9519	8.9359	128.0474	128.2437	0
02/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	6252.9300	6365.0700	6.2529	6.3651	0
02/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	6644.0000	6559.8100	6.6440	6.5598	0
02/07/2026	R053 On 05-August-27			Bond Future	8.9855	8.9690	130.4882	130.6882	0
02/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	9269.9500	9399.9200	9.2700	9.3999	0
02/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	5779.6300	5709.6600	5.7796	5.7097	0
02/07/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
02/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	33.3000	33.7700	0.0333	0.0338	0
02/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	33.3000	33.7700	0.0333	0.0338	0
02/07/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
02/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	31.2900	31.4200	0.0313	0.0314	0
02/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	31.2900	31.4200	0.0313	0.0314	0
02/07/2026	R202 On 06-August-26			Bond Future	302.6406	303.3366	302.6406	303.3366	1,054
02/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	23780.5800	24476.6400	23.7806	24.4766	0
02/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	R202 On 05-November-26			Bond Future	308.2714	308.9812	308.2714	308.9812	272
02/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	27811.3900	28521.2100	27.8114	28.5212	0
02/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	R202 On 04-February-27			Bond Future	308.6766	309.4010	308.6766	309.4010	0
02/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	13946.5600	14670.9600	13.9466	14.6710	0
02/07/2026	R202 On 04-February-27	294.73	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
02/07/2026	R202 On 06-May-27			Bond Future	314.6851	315.4234	314.6851	315.4234	0
02/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	7695.1000	8433.4200	7.6951	8.4334	0
02/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	R202 On 05-August-27			Bond Future	315.0269	315.7794	315.0269	315.7794	0
02/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	2056.9300	2809.4300	2.0569	2.8094	0
02/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	R209 On 06-August-26			Bond Future	8.4103	8.4057	88.2041	88.2315	37,886
02/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	15537.5900	15565.0500	15.5376	15.5651	0
02/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
02/07/2026	R209 On 05-November-26			Bond Future	8.4424	8.4376	86.6727	86.7008	7,242
02/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	10242.3100	10271.8600	10.2423	10.2719	0
02/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	156.6700	158.0900	0.1567	0.1581	0
02/07/2026	R209 On 04-February-27			Bond Future	8.4675	8.4625	88.3397	88.3686	0
02/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	1317.8300	1332.8800	1.3178	1.3329	3,237
02/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	3861.8400	3848.0000	3.8618	3.8480	0
02/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	4244.5900	4269.6800	4.2446	4.2697	0
02/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	1490.0900	1486.2900	1.4901	1.4863	3,237
02/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	5573.6000	5600.5500	5.5736	5.6006	0
02/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1088.8900	1086.9500	1.0889	1.0870	0
02/07/2026	R209 On 06-May-27			Bond Future	8.4933	8.4881	86.8870	86.9164	0
02/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	2140.9800	2158.2600	2.1410	2.1583	4,620
02/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	3518.0600	3505.9700	3.5181	3.5060	0
02/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	2590.0800	2609.0500	2.5901	2.6091	0
02/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	3058.4800	3048.0800	3.0585	3.0481	0
02/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	5893.8800	5919.6900	5.8939	5.9197	0
02/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1413.6600	1410.1000	1.4137	1.4101	4,620
02/07/2026	R209 On 05-August-27			Bond Future	8.5258	8.5204	88.5439	88.5737	0
02/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	4262.4700	4284.5700	4.2625	4.2846	0
02/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	2397.1700	2389.4900	2.3972	2.3895	0
02/07/2026	R210 On 06-August-26			Bond Future	269.8878	269.7745	269.8878	269.7745	570
02/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10047.7500	9934.4700	10.0478	9.9345	0
02/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	R210 On 05-November-26			Bond Future	271.3279	271.2132	271.3279	271.2132	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	17997.8500	17883.1800	17.9979	17.8832	0
02/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	R210 On 04-February-27			Bond Future	276.6097	276.4933	276.6097	276.4933	0
02/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	10579.6900	10463.2700	10.5797	10.4633	0
02/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	R210 On 06-May-27			Bond Future	278.3276	278.2091	278.3276	278.2091	0
02/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7197.5800	7079.0700	7.1976	7.0791	0
02/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	R210 On 05-August-27			Bond Future	283.7012	283.5798	283.7012	283.5798	0
02/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	7691.2000	7569.8200	7.6912	7.5698	0
02/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	R213 On 06-August-26			Bond Future	7.8474	7.8734	99.9408	99.8447	55,986
02/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	6526.4700	6431.0000	6.5265	6.4310	0
02/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	1.8400	2.4200	0.0018	0.0024	0
02/07/2026	R213 On 05-November-26			Bond Future	7.8719	7.8996	98.2255	98.1279	0
02/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	3366.1900	3289.8900	3.3662	3.2899	0
02/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	330.0800	351.3200	0.3301	0.3513	0
02/07/2026	R213 On 04-February-27			Bond Future	7.8826	7.9123	100.1145	100.0153	0
02/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	1895.4600	1839.4800	1.8955	1.8395	0
02/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1037.8100	1081.0700	1.0378	1.0811	0
02/07/2026	R213 On 06-May-27			Bond Future	7.8868	7.9187	98.4871	98.3858	0
02/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	978.0900	941.0600	0.9781	0.9411	0
02/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	2023.2300	2087.4300	2.0232	2.0874	0
02/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	1981.5200	1925.2600	1.9815	1.9253	2,830
02/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1212.4100	1257.3800	1.2124	1.2574	0
02/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	4694.5900	4613.8400	4.6946	4.6138	0
02/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	478.0400	498.5200	0.4780	0.4985	2,830
02/07/2026	R213 On 05-August-27			Bond Future	7.9016	7.9362	100.3656	100.2623	0
02/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	1668.0100	1616.5600	1.6680	1.6166	1,200
02/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	1523.2400	1575.1300	1.5232	1.5751	0
02/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	2284.5000	2223.9100	2.2845	2.2239	0
02/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1188.3500	1231.1000	1.1884	1.2311	0
02/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	2948.8400	2880.7300	2.9488	2.8807	0
02/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	941.8800	977.1100	0.9419	0.9771	1,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2026	R214 On 06-August-26			Bond Future	8.8922	8.8775	83.5906	83.6930	24,485
02/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	17964.7700	18067.1900	17.9648	18.0672	0
02/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
02/07/2026	R214 On 05-November-26			Bond Future	8.9324	8.9173	81.8287	81.9332	4,153
02/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	12663.4000	12766.1700	12.6634	12.7662	0
02/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	185.8400	184.1000	0.1858	0.1841	0
02/07/2026	R214 On 04-February-27			Bond Future	8.9682	8.9525	83.4024	83.5091	0
02/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	7267.4400	7356.1800	7.2674	7.3562	0
02/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1256.4800	1238.6100	1.2565	1.2386	0
02/07/2026	R214 On 06-May-27			Bond Future	9.0014	8.9853	81.7072	81.8159	0
02/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	3135.4800	3194.1300	3.1355	3.1941	0
02/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	3958.8600	3908.8000	3.9589	3.9088	0
02/07/2026	R214 On 05-August-27			Bond Future	9.0404	9.0238	83.2655	83.3761	0
02/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	5050.5600	5121.6100	5.0506	5.1216	0
02/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	3219.4800	3179.9700	3.2195	3.1800	0
02/07/2026	R248 On 06-August-26			Bond Future	8.9311	8.9113	102.1955	102.3811	255,303
02/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	2140.2200	2271.7300	2.1402	2.2717	0
02/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	1497.7800	1443.7700	1.4978	1.4438	1,762
02/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	3353.8100	3509.2200	3.3538	3.5092	0
02/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	885.0000	854.8900	0.8850	0.8549	100
02/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	9350.4900	9535.5000	9.3505	9.5355	0
02/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	94.3400	93.8300	0.0943	0.0938	1,762
02/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	25346.3300	25531.8500	25.3463	25.5319	0
02/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
02/07/2026	R248 On 05-November-26			Bond Future	8.9684	8.9480	99.6341	99.8232	38,165
02/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	18574.5000	18760.6300	18.5745	18.7606	0
02/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	165.2000	162.2000	0.1652	0.1622	0
02/07/2026	R248 On 04-February-27			Bond Future	9.0015	8.9806	101.5502	101.7433	0
02/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	10894.4600	11057.5300	10.8945	11.0575	0
02/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1484.4600	1454.4800	1.4845	1.4545	0
02/07/2026	R248 On 06-May-27			Bond Future	9.0322	9.0107	99.0620	99.2587	260
02/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	4942.0900	5054.7900	4.9421	5.0548	0
02/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	4779.7800	4695.8200	4.7798	4.6958	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2026	R248 On 05-August-27			Bond Future	9.0679	9.0457	100.9510	101.1513	0
02/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	6993.8700	7122.0100	6.9939	7.1220	0
02/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	4323.1500	4251.0400	4.3232	4.2510	0
02/07/2026	R2R9 On 06-August-26			Bond Future	8.7894	8.7798	111.7798	111.8562	4,283
02/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98660.2500	98736.7100	98.6603	98.7367	0
02/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	R2R9 On 05-November-26			Bond Future	8.8321	8.8222	108.8537	108.9319	210
02/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97883.5900	97961.8100	97.8836	97.9618	0
02/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	R2R9 On 04-February-27			Bond Future	8.8688	8.8585	110.9475	111.0274	0
02/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8788.5300	8858.3800	8.7885	8.8584	0
02/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1293.5600	1283.5700	1.2936	1.2836	0
02/07/2026	R2R9 On 06-May-27			Bond Future	8.9066	8.8959	108.1014	108.1828	0
02/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3671.8300	3718.6400	3.6718	3.7186	0
02/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4255.9000	4221.3400	4.2559	4.2213	0
02/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	4127.2200	4176.8400	4.1272	4.1768	250
02/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	3874.2500	3842.5000	3.8743	3.8425	0
02/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	7565.6000	7629.4300	7.5656	7.6294	0
02/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2192.0500	2174.5100	2.1921	2.1745	250
02/07/2026	R2R9 On 05-August-27			Bond Future	8.9512	8.9401	110.1621	110.2448	0
02/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	3887.6500	3933.2100	3.8877	3.9332	910
02/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	4873.0000	4835.9000	4.8730	4.8359	0
02/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	4201.4900	4248.9400	4.2015	4.2489	180
02/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	4584.4800	4549.2700	4.5845	4.5493	0
02/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	5778.3100	5833.5300	5.7783	5.8335	0
02/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3507.5200	3480.0800	3.5075	3.4801	0
02/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	7102.5700	7162.6900	7.1026	7.1627	0
02/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	2900.8900	2878.3500	2.9009	2.8784	910
02/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	7868.2700	7930.7600	7.8683	7.9308	0
02/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2615.2700	2595.1000	2.6153	2.5951	180
02/07/2026	R4R2 On 06-August-26			Bond Future	8.9596	8.9399	113.3881	113.5640	5,769
02/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	99970.7800	100146.7400	99.9708	100.1467	0
02/07/2026	R4R2 On 06-August-26	102.06	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
02/07/2026	R4R2 On 05-November-26			Bond Future	9.0034	8.9830	110.3656	110.5450	813
02/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	99142.9800	99322.4100	99.1430	99.3224	0
02/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2026	R4R2 On 04-February-27			Bond Future	9.0418	9.0207	112.4885	112.6715	0
02/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	10311.1300	10465.0200	10.3111	10.4650	0
02/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1431.0500	1401.8900	1.4311	1.4019	0
02/07/2026	R4R2 On 06-May-27			Bond Future	9.0811	9.0594	109.5459	109.7325	0
02/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4204.1300	4304.6900	4.2041	4.3047	0
02/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4902.5700	4816.5700	4.9026	4.8166	0
02/07/2026	R4R2 On 05-August-27			Bond Future	9.1265	9.1041	111.6340	111.8240	0
02/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	6648.1600	6769.4000	6.6482	6.7694	0
02/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4045.5200	3976.7800	4.0455	3.9768	0
02/07/2026	RR87 On 06-August-26			Bond Future	7.2549	7.3051	100.8734	100.8557	0
02/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.0179	0.0096	0.0000	0.0000	0
02/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	256.4579	274.1596	0.2565	0.2742	0
02/07/2026	RR87 On 05-November-26			Bond Future	6.7102	6.8654	102.7257	102.7079	0
02/07/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0181	0.0057	0.0000	0.0000	0
02/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	165.2181	182.9857	0.1652	0.1830	0
02/07/2026	RR88 On 06-August-26			Bond Future	7.5039	7.5582	104.4880	104.4229	0
02/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0.2462	0.1396	0.0002	0.0001	0
02/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	859.0762	923.9996	0.8591	0.9240	0
02/07/2026	RR88 On 05-November-26			Bond Future	7.4957	7.5627	105.7737	105.7039	0
02/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	18.6239	14.2983	0.0186	0.0143	0
02/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	841.9039	907.3383	0.8419	0.9073	0
02/07/2026	RR88 On 04-February-27			Bond Future	7.4072	7.4943	103.9626	103.8895	0
02/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	496.0290	450.0782	0.4960	0.4501	0
02/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	183.5590	210.7382	0.1836	0.2107	0
02/07/2026	RR88 On 06-May-27			Bond Future	7.2538	7.3779	105.9624	105.8879	0
02/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	509.5005	458.4407	0.5095	0.4584	0
02/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	128.2405	151.7607	0.1282	0.1518	0
02/07/2026	RR88 On 05-August-27			Bond Future	6.9303	7.1408	102.6766	102.6004	0
02/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	464.5461	405.2858	0.4645	0.4053	0
02/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	53.3361	70.2958	0.0533	0.0703	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/07/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0