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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/01/2026 TO: 02/01/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	2029 On 05-February-26			Bond Future	144.83	144.8386	144.8294	144.8386	1,850.00
02/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4719	5	5	5	0.00
02/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2029 On 07-May-26			Bond Future	145.99	146.0188	145.9899	146.0188	2,542.00
02/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4170	4	4	4	0.00
02/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2029 On 06-August-26			Bond Future	148.67	148.7151	148.6704	148.7151	0.00
02/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4570	5	5	5	0.00
02/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2029 On 05-November-26			Bond Future	149.82	149.8669	149.8242	149.8669	0.00
02/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2264	2	2	2	0.00
02/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	2029 On 04-February-27			Bond Future	152.46	152.5007	152.4551	152.5007	0.00
02/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2735	3	3	3	0.00
02/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2030 On 05-February-26			Bond Future	7.36	102.4598	102.3882	102.4598	166,379.00
02/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7009	7	7	7	0.00
02/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2030 On 07-May-26			Bond Future	7.38	104.2989	104.2120	104.2989	5,487.00
02/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6294	6	6	6	0.00
02/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1388	1	1	1	1,000.00
02/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1945	2	2	2	0.00
02/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	375	0	0	0	1,000.00
02/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	313	0	0	0	0.00
02/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	199	0	0	0	1,000.00
02/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	917	1	1	1	0.00
02/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	10	0	0	0	0.00
02/01/2026	2030 On 06-August-26			Bond Future	7.39	102.1902	102.0909	102.1902	19,282.00
02/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5452	6	5	6	0.00
02/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	549	1	1	1	1,000.00
02/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1498	2	1	2	1,000.00
02/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2337	2	2	2	0.00
02/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	324	0	0	0	1,000.00
02/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	531	1	1	1	0.00
02/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1100	1	1	1	0.00
02/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	65	0	0	0	0.00
02/01/2026	2030 On 05-November-26			Bond Future	7.41	103.9719	103.8731	103.9719	0.00
02/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3039	3	3	3	0.00
02/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	281	0	0	0	0.00
02/01/2026	2030 On 04-February-27			Bond Future	7.44	101.7673	101.6654	101.7673	0.00
02/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1680	2	2	2	0.00
02/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	679	1	1	1	0.00
02/01/2026	2031 On 05-February-26			Bond Future	112.51	112.5179	112.5107	112.5179	1,156.00
02/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	797	1	1	1	0.00
02/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	46	0	0	0	0.00
02/01/2026	2031 On 07-May-26			Bond Future	114.54	114.5652	114.5426	114.5652	736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	918	1	1	1	0.00
02/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	215	0	0	0	0.00
02/01/2026	2031 On 06-August-26			Bond Future	114.23	114.2654	114.2304	114.2654	680.00
02/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	862	1	1	1	0.00
02/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	442	0	0	0	0.00
02/01/2026	2031 On 05-November-26			Bond Future	116.25	116.2846	116.2513	116.2846	0.00
02/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4763	5	5	5	0.00
02/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
02/01/2026	2031 On 04-February-27			Bond Future	115.84	115.8796	115.8439	115.8796	0.00
02/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	631	1	1	1	0.00
02/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	967	1	1	1	0.00
02/01/2026	2032 On 05-February-26			Bond Future	7.75	105.5446	105.4203	105.5446	126,946.00
02/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10990	11	11	11	0.00
02/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2032 On 07-May-26			Bond Future	7.78	103.2799	103.1393	103.2799	37,740.00
02/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10442	11	10	11	0.00
02/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	7	0	0	0	0.00
02/01/2026	2032 On 06-August-26			Bond Future	7.80	105.1619	105.0080	105.1619	0.00
02/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9935	10	10	10	0.00
02/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	44	0	0	0	0.00
02/01/2026	2032 On 05-November-26			Bond Future	7.84	102.8381	102.6836	102.8381	0.00
02/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5897	6	6	6	0.00
02/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	323	0	0	0	0.00
02/01/2026	2032 On 04-February-27			Bond Future	7.89	104.6195	104.4610	104.6195	0.00
02/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3274	3	3	3	0.00
02/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	846	1	1	1	0.00
02/01/2026	2033 On 05-February-26			Bond Future	142.60	142.6136	142.6047	142.6136	2,698.00
02/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9725	10	10	10	0.00
02/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2033 On 07-May-26			Bond Future	143.62	143.6509	143.6227	143.6509	10,592.00
02/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8463	8	8	8	0.00
02/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2033 On 06-August-26			Bond Future	146.26	146.3036	146.2599	146.3036	0.00
02/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	12010	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2033 On 05-November-26			Bond Future	147.27	147.3097	147.2680	147.3097	0.00
02/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	10008	10	10	10	0.00
02/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2033 On 04-February-27			Bond Future	149.85	149.8988	149.8542	149.8988	0.00
02/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	7144	7	7	7	0.00
02/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2037 On 05-February-26			Bond Future	8.62	99.5734	99.3637	99.5734	122,268.00
02/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	15950	16	16	16	0.00
02/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	21543	22	22	22	0.00
02/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	14282	14	14	14	1,970.00
02/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	19463	20	19	20	0.00
02/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	16821	17	17	17	0.00
02/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	12856	13	13	13	0.00
02/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	23786	24	24	24	0.00
02/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	17037	17	17	17	1,030.00
02/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	9603	10	10	10	0.00
02/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	6818	7	7	7	0.00
02/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	4	0	0	0	11,500.00
02/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
02/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
02/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
02/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2037 On 07-May-26			Bond Future	8.68	101.3607	101.1337	101.3607	90,411.00
02/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	16058	16	16	16	0.00
02/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	21586	22	22	22	0.00
02/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	14049	14	14	14	142.00
02/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2870	3	3	3	1,500.00
02/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	5611	6	6	6	1,500.00

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02/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	8968	9	9	9	0.00
02/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	87	0	0	0	1,500.00
02/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	253	0	0	0	0.00
02/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	691	1	1	1	0.00
02/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
02/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	19	0	0	0	0.00
02/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	6	0	0	0	0.00
02/01/2026	2037 On 06-August-26			Bond Future	8.73	98.9479	98.7062	98.9479	2,539.00
02/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	17542	18	18	18	0.00
02/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	15430	16	15	16	0.00
02/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	12237	12	12	12	0.00
02/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	8489	9	8	9	2,541.00
02/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	146	0	0	0	2,541.00
02/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	335	0	0	0	0.00
02/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	57	0	0	0	2,541.00
02/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	23	0	0	0	0.00
02/01/2026	2037 On 05-November-26			Bond Future	8.79	100.6727	100.4291	100.6727	0.00
02/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	11469	12	11	12	0.00
02/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	12573	13	13	13	0.00
02/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	9407	10	9	10	0.00
02/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	5398	6	5	6	4,490.00
02/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	495	0	0	0	4,490.00
02/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1097	1	1	1	0.00
02/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	277	0	0	0	4,490.00
02/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	337	0	0	0	0.00
02/01/2026	2037 On 04-February-27			Bond Future	8.85	98.1602	97.9110	98.1602	0.00
02/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	5579	6	6	6	0.00
02/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1458	1	1	1	0.00
02/01/2026	2038 On 05-February-26			Bond Future	157.21	157.2237	157.2137	157.2237	2,880.00
02/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	14014	14	14	14	0.00
02/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2038 On 07-May-26			Bond Future	160.05	160.0844	160.0528	160.0844	440.00
02/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	15523	16	16	16	0.00
02/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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02/01/2026	2038 On 06-August-26			Bond Future	160.80	160.8476	160.7987	160.8476	0.00
02/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	16079	16	16	16	0.00
02/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2038 On 05-November-26			Bond Future	163.64	163.6908	163.6442	163.6908	0.00
02/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	17334	17	17	17	0.00
02/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2038 On 04-February-27			Bond Future	164.30	164.3450	164.2951	164.3450	0.00
02/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	10465	11	10	11	0.00
02/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2040 On 05-February-26			Bond Future	9.00	100.5105	100.2348	100.5105	79,764.00
02/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	17114	17	17	17	0.00
02/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	19056	19	19	19	475.00
02/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	26628	27	27	27	0.00
02/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	15041	15	15	15	0.00
02/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	9852	10	10	10	680.00
02/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	12502	13	13	13	0.00
02/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	6023	6	6	6	14,000.00
02/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	9103	9	9	9	0.00
02/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	1039	1	1	1	13,500.00
02/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1858	2	2	2	14,000.00
02/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	3175	3	3	3	0.00
02/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	108	0	0	0	13,500.00
02/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	656	1	1	1	0.00
02/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	312	0	0	0	0.00
02/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	1	0	0	0	14,000.00
02/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	12	0	0	0	0.00
02/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
02/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0	0	0	0	680.00
02/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	1	0	0	0	0.00
02/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
02/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2040 On 07-May-26			Bond Future	9.06	102.3146	102.0202	102.3146	11,000.00
02/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	17604	18	18	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	22399	23	22	23	0.00
02/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	19661	20	20	20	0.00
02/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	14326	15	14	15	0.00
02/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	20718	21	21	21	0.00
02/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	17894	18	18	18	0.00
02/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	11703	12	12	12	1,460.00
02/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	8	0	0	0	1,460.00
02/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	79	0	0	0	0.00
02/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	2	0	0	0	1,460.00
02/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	3	0	0	0	0.00
02/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	40	0	0	0	0.00
02/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	1	0	0	0	0.00
02/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	10	0	0	0	0.00
02/01/2026	2040 On 06-August-26			Bond Future	9.12	99.6686	99.3582	99.6686	7,265.00
02/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	19950	20	20	20	0.00
02/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	25	0	0	0	0.00
02/01/2026	2040 On 05-November-26			Bond Future	9.18	101.4059	101.0924	101.4059	0.00
02/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	13133	13	13	13	0.00
02/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	14349	15	14	15	0.00
02/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	10850	11	11	11	0.00
02/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	6396	7	6	7	2,300.00
02/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	531	1	1	1	2,300.00
02/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1144	1	1	1	0.00
02/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	304	0	0	0	2,300.00
02/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	367	0	0	0	0.00
02/01/2026	2040 On 04-February-27			Bond Future	9.25	98.6554	98.3351	98.6554	0.00
02/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	6426	7	6	7	0.00
02/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1608	2	2	2	0.00
02/01/2026	2043 On 05-February-26			Bond Future	122.55	122.5569	122.5488	122.5569	0.00
02/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12889	13	13	13	0.00
02/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2043 On 07-May-26			Bond Future	124.76	124.7868	124.7619	124.7868	0.00
02/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	13062	13	13	13	0.00
02/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	2043 On 06-August-26			Bond Future	124.21	124.2457	124.2074	124.2457	0.00
02/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	13328	13	13	13	0.00
02/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
02/01/2026	2043 On 05-November-26			Bond Future	126.40	126.4412	126.4047	126.4412	0.00
02/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	13570	14	14	14	0.00
02/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	5	0	0	0	0.00
02/01/2026	2043 On 04-February-27			Bond Future	125.74	125.7788	125.7397	125.7788	0.00
02/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	8330	8	8	8	0.00
02/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	220	0	0	0	0.00
02/01/2026	2044 On 05-February-26			Bond Future	9.24	96.3473	96.0100	96.3473	55,786.00
02/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	16857	17	17	17	0.00
02/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	16482	17	16	17	0.00
02/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	16168	17	16	17	0.00
02/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	14889	15	15	15	0.00
02/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	12571	13	13	13	9,000.00
02/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	6651	7	7	7	9,000.00
02/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	6126	6	6	6	0.00
02/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	16	0	0	0	0.00
02/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	11	0	0	0	0.00
02/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
02/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	9,000.00
02/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
02/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2044 On 07-May-26			Bond Future	9.30	98.0767	97.7202	98.0767	65,342.00
02/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	17785	18	18	18	0.00
02/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	6035	6	6	6	0.00
02/01/2026	2044 On 07-May-26		Call	Bond Future	1366.01	1.5158	1.3660	1.5158	0.00
02/01/2026	2044 On 07-May-26		Put	Bond Future	3645.79	3.4391	3.6458	3.4391	0.00
02/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	448	0	0	0	15,000.00
02/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	17	0	0	0	0.00
02/01/2026	2044 On 06-August-26			Bond Future	9.36	95.4787	95.1056	95.4787	7,681.00
02/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	20808	21	21	21	0.00
02/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	32	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	2044 On 05-November-26			Bond Future	9.42	97.1429	96.7654	97.1429	0.00
02/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	14255	15	14	15	0.00
02/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	463	0	0	0	0.00
02/01/2026	2044 On 04-February-27			Bond Future	9.49	94.4438	94.0585	94.4438	0.00
02/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	7008	7	7	7	0.00
02/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1719	2	2	2	0.00
02/01/2026	2046 On 05-February-26			Bond Future	141.24	141.2448	141.2358	141.2448	12,410.00
02/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	19586	20	20	20	0.00
02/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2046 On 07-May-26			Bond Future	141.50	141.5281	141.5003	141.5281	5,789.00
02/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	16550	17	17	17	0.00
02/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2046 On 06-August-26			Bond Future	144.10	144.1416	144.0982	144.1416	0.00
02/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	21718	22	22	22	0.00
02/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2046 On 05-November-26			Bond Future	144.33	144.3679	144.3266	144.3679	0.00
02/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	18847	19	19	19	0.00
02/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2046 On 04-February-27			Bond Future	146.86	146.9041	146.8600	146.9041	0.00
02/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	15770	16	16	16	0.00
02/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2050 On 05-February-26			Bond Future	142.66	142.6704	142.6614	142.6704	11,546.00
02/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	19841	20	20	20	0.00
02/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2050 On 07-May-26			Bond Future	145.24	145.2663	145.2379	145.2663	4,988.00
02/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	21168	21	21	21	0.00
02/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2050 On 06-August-26			Bond Future	145.46	145.5065	145.4627	145.5065	0.00
02/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	22193	22	22	22	0.00
02/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2050 On 05-November-26			Bond Future	148.04	148.0786	148.0368	148.0786	0.00
02/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	24197	24	24	24	0.00
02/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
02/01/2026	2050 On 04-February-27			Bond Future	148.16	148.2036	148.1589	148.2036	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	15769	16	16	16	0.00
02/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
02/01/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	AL37 On 05-February-26			Index Future	1268.18	1269.3800	1268.1820	1269.3800	0.00
02/01/2026	AL37 On 07-May-26			Index Future	1290.77	1292.1640	1290.7730	1292.1640	0.00
02/01/2026	AL37 On 06-August-26			Index Future	1313.92	1315.4630	1313.9150	1315.4630	0.00
02/01/2026	AL37 On 05-November-26			Index Future	1337.13	1338.6820	1337.1320	1338.6820	0.00
02/01/2026	AL37 On 04-February-27			Index Future	1360.33	1361.9240	1360.3300	1361.9240	0.00
02/01/2026	AL7T On 05-February-26			Index Future	1634.68	1637.6800	1634.6800	1637.6800	0.00
02/01/2026	AL7T On 07-May-26			Index Future	1663.80	1667.0750	1663.8000	1667.0750	0.00
02/01/2026	AL7T On 06-August-26			Index Future	1693.63	1697.1340	1693.6290	1697.1340	0.00
02/01/2026	AL7T On 05-November-26			Index Future	1723.56	1727.0900	1723.5560	1727.0900	0.00
02/01/2026	AL7T On 04-February-27			Index Future	1753.46	1757.0750	1753.4580	1757.0750	0.00
02/01/2026	ALBI On 05-February-26			Index Future	1376.48	1379.4280	1376.4770	1379.4280	79.00
02/01/2026	ALBI On 07-May-26			Index Future	1401.00	1404.1880	1400.9980	1404.1880	0.00
02/01/2026	ALBI On 06-August-26			Index Future	1426.12	1429.5060	1426.1160	1429.5060	0.00
02/01/2026	ALBI On 05-November-26			Index Future	1451.32	1454.7390	1451.3160	1454.7390	0.00
02/01/2026	ALBI On 04-February-27			Index Future	1476.50	1479.9950	1476.4950	1479.9950	0.00
02/01/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C010 On 21-December-25			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/01/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/01/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
02/01/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/01/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	ES33 On 05-February-26			Bond Future	8.74	96.4338	96.2766	96.4338	0.00
02/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	13081	13	13	13	0.00
02/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
02/01/2026	ES33 On 07-May-26			Bond Future	8.80	94.3949	94.2221	94.3949	0.00
02/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13342	14	13	14	0.00
02/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
02/01/2026	ES33 On 06-August-26			Bond Future	8.87	96.1377	95.9519	96.1377	0.00
02/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14083	14	14	14	0.00
02/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
02/01/2026	ES33 On 05-November-26			Bond Future	8.95	94.0446	93.8575	94.0446	0.00
02/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8529	9	9	9	0.00
02/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
02/01/2026	ES33 On 04-February-27			Bond Future	9.04	95.6947	95.5031	95.6947	0.00
02/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3007	3	3	3	0.00
02/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
02/01/2026	ES42 On 05-February-26			Bond Future	9.44	95.0148	94.7441	95.0148	0.00
02/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	16144	16	16	16	0.00
02/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
02/01/2026	ES42 On 07-May-26			Bond Future	9.51	92.4791	92.1908	92.4791	0.00
02/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17549	18	18	18	0.00
02/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
02/01/2026	ES42 On 06-August-26			Bond Future	9.57	94.1863	93.8831	94.1863	0.00
02/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19409	20	19	20	0.00
02/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
02/01/2026	ES42 On 05-November-26			Bond Future	9.64	91.5869	91.2802	91.5869	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13315	14	13	14	0.00
02/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
02/01/2026	ES42 On 04-February-27			Bond Future	9.72	93.1923	92.8791	93.1923	0.00
02/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4019	4	4	4	0.00
02/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
02/01/2026	GOVI On 05-February-26			GOVI	1350.88	1353.7930	1350.8790	1353.7930	606.00
02/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2008790	204	201	204	0.00
02/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
02/01/2026	GOVI On 07-May-26			GOVI	1374.94	1378.0930	1374.9430	1378.0930	42.00
02/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1979430	201	198	201	0.00
02/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
02/01/2026	GOVI On 06-August-26			GOVI	1399.59	1402.9410	1399.5940	1402.9410	0.00
02/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2105940	214	211	214	0.00
02/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
02/01/2026	GOVI On 05-November-26			GOVI	1424.33	1427.7040	1424.3250	1427.7040	0.00
02/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1473250	151	147	151	0.00
02/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
02/01/2026	GOVI On 04-February-27			GOVI	1449.04	1452.4920	1449.0360	1452.4920	0.00
02/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	800360	83	80	83	0.00
02/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
02/01/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/01/2026	I258 On 05-February-26			Bond Future	128.09	128.0977	128.0893	128.0977	0.00
02/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	16439	16	16	16	0.00
02/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
02/01/2026	I258 On 07-May-26			Bond Future	130.40	130.4284	130.4024	130.4284	0.00
02/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	16673	17	17	17	0.00
02/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
02/01/2026	I258 On 06-August-26			Bond Future	129.95	129.9915	129.9514	129.9915	0.00
02/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	17010	17	17	17	0.00
02/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	9	0	0	0	0.00
02/01/2026	I258 On 05-November-26			Bond Future	132.25	132.2886	132.2505	132.2886	0.00
02/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	17336	17	17	17	0.00
02/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	35	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	I258 On 04-February-27			Bond Future	131.69	131.7291	131.6881	131.7291	0.00
02/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	13123	13	13	13	0.00
02/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	335	0	0	0	0.00
02/01/2026	IGOV On 05-February-26			Index Future	433.79	433.8240	433.7890	433.8240	242.00
02/01/2026	IGOV On 07-May-26			Index Future	441.62	441.7170	441.6230	441.7170	8.00
02/01/2026	IGOV On 06-August-26			Index Future	449.65	449.7860	449.6450	449.7860	0.00
02/01/2026	IGOV On 05-November-26			Index Future	457.69	457.8290	457.6940	457.8290	0.00
02/01/2026	IGOV On 04-February-27			Index Future	465.74	465.8780	465.7360	465.8780	0.00
02/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/01/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
02/01/2026	R033 On 05-February-26			Bond Future	7.88	115.1660	115.0492	115.1660	13,083.00
02/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13840	14	14	14	0.00
02/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R033 On 07-May-26			Bond Future	7.91	112.1907	112.0565	112.1907	0.00
02/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12829	13	13	13	0.00
02/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	61	0	0	0	0.00
02/01/2026	R033 On 06-August-26			Bond Future	7.94	114.2351	114.0868	114.2351	0.00
02/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	11964	12	12	12	0.00
02/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	332	0	0	0	0.00
02/01/2026	R033 On 05-November-26			Bond Future	7.99	111.1873	111.0388	111.1873	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7686	8	8	8	0.00
02/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	924	1	1	1	0.00
02/01/2026	R033 On 04-February-27			Bond Future	8.04	113.1128	112.9602	113.1128	0.00
02/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	5063	5	5	5	0.00
02/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2034	2	2	2	0.00
02/01/2026	R035 On 05-February-26			Bond Future	8.24	108.1650	107.9700	108.1650	84,027.00
02/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	14875	15	15	15	0.00
02/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	6251	6	6	6	0.00
02/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	13006	13	13	13	2,000.00
02/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15661	16	16	16	2,000.00
02/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	23029	23	23	23	0.00
02/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	11528	12	12	12	250.00
02/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	14240	14	14	14	0.00
02/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	15973	16	16	16	0.00
02/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	16848	17	17	17	0.00
02/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1562	2	2	2	0.00
02/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	3853	4	4	4	0.00
02/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	2608	3	3	3	350.00
02/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	8534	9	9	9	0.00
02/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	5595	6	6	6	0.00
02/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	5	0	0	0	350.00
02/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	81	0	0	0	0.00
02/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
02/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	231	0	0	0	16,000.00
02/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
02/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
02/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
02/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	2	0	0	0	16,000.00
02/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	24	0	0	0	0.00
02/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	R035 On 07-May-26			Bond Future	8.28	105.6051	105.3923	105.6051	34,632.00
02/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14737	15	15	15	0.00
02/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	11049	11	11	11	0.00
02/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	8319	9	8	9	200.00
02/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	13962	14	14	14	0.00
02/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	11319	12	11	12	0.00
02/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	8208	8	8	8	250.00
02/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	8594	9	9	9	350.00
02/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	13597	14	14	14	0.00
02/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	10941	11	11	11	0.00
02/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13702	14	14	14	0.00
02/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3583	4	4	4	1,000.00
02/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5779	6	6	6	0.00
02/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1334	1	1	1	1,000.00
02/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	442	0	0	0	0.00
02/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	192	0	0	0	1,000.00
02/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1285	1	1	1	0.00
02/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	10	0	0	0	200.00
02/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	31	0	0	0	250.00
02/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	81	0	0	0	0.00
02/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	11	0	0	0	250.00
02/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	28	0	0	0	350.00
02/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	71	0	0	0	0.00
02/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	9	0	0	0	350.00
02/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	30	0	0	0	200.00
02/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	78	0	0	0	0.00
02/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	5	0	0	0	0.00
02/01/2026	R035 On 06-August-26			Bond Future	8.32	107.5297	107.3020	107.5297	56.00
02/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	15248	15	15	15	0.00
02/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	8413	9	8	9	0.00
02/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	11011	11	11	11	0.00
02/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5831	6	6	6	250.00
02/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	5376	6	5	6	200.00
02/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	10545	11	11	11	0.00
02/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	7945	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1655	2	2	2	1,000.00
02/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3719	4	4	4	1,000.00
02/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6702	7	7	7	0.00
02/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	8361	9	8	9	0.00
02/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5780	6	6	6	0.00
02/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3351	4	3	4	350.00
02/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	495	0	0	0	350.00
02/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1000	1	1	1	0.00
02/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	251	0	0	0	350.00
02/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	388	0	0	0	1,000.00
02/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	891	1	1	1	0.00
02/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1857	2	2	2	0.00
02/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	280	0	0	0	200.00
02/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	553	1	1	1	0.00
02/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	145	0	0	0	200.00
02/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	129	0	0	0	250.00
02/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	248	0	0	0	250.00
02/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	488	0	0	0	0.00
02/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	26	0	0	0	0.00
02/01/2026	R035 On 05-November-26			Bond Future	8.37	104.9057	104.6764	104.9057	0.00
02/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	9688	10	10	10	0.00
02/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	8548	9	9	9	0.00
02/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	6106	6	6	6	0.00
02/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3810	4	4	4	200.00
02/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	725	1	1	1	200.00
02/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1287	1	1	1	0.00
02/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	413	0	0	0	200.00
02/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	321	0	0	0	0.00
02/01/2026	R035 On 04-February-27			Bond Future	8.44	106.7235	106.4888	106.7235	0.00
02/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4595	5	5	5	0.00
02/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1251	1	1	1	0.00
02/01/2026	R038 On 05-February-26			Bond Future	8.76	119.8837	119.5964	119.8837	3,763.00
02/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	19311	20	19	20	0.00
02/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	R038 On 07-May-26			Bond Future	8.81	116.5519	116.2436	116.5519	2,395.00
02/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	18403	19	18	19	0.00
02/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	8	0	0	0	0.00
02/01/2026	R038 On 06-August-26			Bond Future	8.87	118.6757	118.3497	118.6757	0.00
02/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	20026	20	20	20	0.00
02/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	33	0	0	0	0.00
02/01/2026	R038 On 05-November-26			Bond Future	8.93	115.2643	114.9350	115.2643	0.00
02/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	13070	13	13	13	0.00
02/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	341	0	0	0	0.00
02/01/2026	R038 On 04-February-27			Bond Future	9.00	117.2601	116.9236	117.2601	0.00
02/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	6221	6	6	6	0.00
02/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1823	2	2	2	0.00
02/01/2026	R053 On 05-February-26			Bond Future	9.02	130.9891	130.4323	130.9891	34,001.00
02/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	25099	26	25	26	0.00
02/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R053 On 07-May-26			Bond Future	9.07	127.4796	126.8954	127.4796	14,035.00
02/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	26136	27	26	27	0.00
02/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	16	0	0	0	0.00
02/01/2026	R053 On 06-August-26			Bond Future	9.12	129.8026	129.1946	129.8026	0.00
02/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	30121	31	30	31	0.00
02/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	38	0	0	0	0.00
02/01/2026	R053 On 05-November-26			Bond Future	9.17	126.2071	125.5913	126.2071	0.00
02/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	21389	22	21	22	0.00
02/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	574	1	1	1	0.00
02/01/2026	R053 On 04-February-27			Bond Future	9.22	128.3926	127.7644	128.3926	0.00
02/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	10719	11	11	11	0.00
02/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2228	2	2	2	0.00
02/01/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
02/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	48	0	0	0	0.00
02/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	48	0	0	0	0.00
02/01/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
02/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	92	0	0	0	0.00
02/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	92	0	0	0	0.00
02/01/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	83	0	0	0	0.00
02/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	83	0	0	0	0.00
02/01/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
02/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	49	0	0	0	0.00
02/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	49	0	0	0	0.00
02/01/2026	R202 On 05-February-26			Bond Future	293.58	293.6029	293.5848	293.6029	565.00
02/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	15765	16	16	16	0.00
02/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R202 On 07-May-26			Bond Future	298.89	298.9450	298.8867	298.9450	460.00
02/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	21337	21	21	21	0.00
02/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R202 On 06-August-26			Bond Future	298.98	299.0662	298.9761	299.0662	0.00
02/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	20116	20	20	20	0.00
02/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R202 On 05-November-26			Bond Future	304.27	304.3530	304.2671	304.3530	0.00
02/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	23807	24	24	24	0.00
02/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R202 On 04-February-27			Bond Future	304.13	304.2217	304.1300	304.2217	0.00
02/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	9400	9	9	9	0.00
02/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R209 On 05-February-26			Bond Future	8.43	87.7839	87.6007	87.7839	34,901.00
02/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	13589	14	14	14	0.00
02/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R209 On 07-May-26			Bond Future	8.47	86.2086	86.0105	86.2086	6,551.00
02/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	13846	14	14	14	0.00
02/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	5	0	0	0	0.00
02/01/2026	R209 On 06-August-26			Bond Future	8.52	87.7796	87.5689	87.7796	3,673.00
02/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	14924	15	15	15	0.00
02/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	21	0	0	0	0.00
02/01/2026	R209 On 05-November-26			Bond Future	8.57	86.1608	85.9482	86.1608	0.00
02/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	9653	10	10	10	0.00
02/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	292	0	0	0	0.00
02/01/2026	R209 On 04-February-27			Bond Future	8.63	87.6536	87.4362	87.6536	0.00
02/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4821	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1240	1	1	1	0.00
02/01/2026	R210 On 05-February-26			Bond Future	258.07	258.0900	258.0745	258.0900	534.00
02/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4974	5	5	5	0.00
02/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R210 On 07-May-26			Bond Future	259.27	259.3198	259.2693	259.3198	918.00
02/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3869	4	4	4	0.00
02/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R210 On 06-August-26			Bond Future	264.03	264.1082	264.0297	264.1082	0.00
02/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4190	4	4	4	0.00
02/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R210 On 05-November-26			Bond Future	265.18	265.2577	265.1828	265.2577	0.00
02/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11853	12	12	12	0.00
02/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R210 On 04-February-27			Bond Future	269.84	269.9186	269.8385	269.9186	0.00
02/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3809	4	4	4	0.00
02/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R213 On 05-February-26			Bond Future	7.56	100.9556	100.8512	100.9556	18,735.00
02/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8981	9	9	9	0.00
02/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R213 On 07-May-26			Bond Future	7.57	99.2173	99.0977	99.2173	65,316.00
02/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8261	8	8	8	0.00
02/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	8	0	0	0	0.00
02/01/2026	R213 On 06-August-26			Bond Future	7.59	101.0255	100.8933	101.0255	0.00
02/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7532	8	8	8	0.00
02/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	54	0	0	0	0.00
02/01/2026	R213 On 05-November-26			Bond Future	7.62	99.2390	99.1066	99.2390	0.00
02/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4253	4	4	4	0.00
02/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	336	0	0	0	0.00
02/01/2026	R213 On 04-February-27			Bond Future	7.67	100.9592	100.8231	100.9592	0.00
02/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2350	2	2	2	0.00
02/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	784	1	1	1	0.00
02/01/2026	R214 On 05-February-26			Bond Future	9.05	82.4171	82.1749	82.4171	11,294.00
02/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	13400	14	13	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R214 On 07-May-26			Bond Future	9.10	80.5996	80.3422	80.5996	30,864.00
02/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	14413	15	14	15	0.00
02/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	14	0	0	0	0.00
02/01/2026	R214 On 06-August-26			Bond Future	9.15	82.0684	81.7980	82.0684	0.00
02/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	16211	16	16	16	0.00
02/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	39	0	0	0	0.00
02/01/2026	R214 On 05-November-26			Bond Future	9.21	80.2045	79.9312	80.2045	0.00
02/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	10944	11	11	11	0.00
02/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	364	0	0	0	0.00
02/01/2026	R214 On 04-February-27			Bond Future	9.28	81.5944	81.3152	81.5944	0.00
02/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	5436	6	5	6	0.00
02/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1513	1	2	1	0.00
02/01/2026	R248 On 05-February-26			Bond Future	9.19	100.2544	99.8441	100.2544	243,327.00
02/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	17537	18	18	18	0.00
02/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	6980	7	7	7	0.00
02/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	10688	11	11	11	0.00
02/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	3028	3	3	3	0.00
02/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	4188	5	4	5	12,500.00
02/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	148	0	0	0	1,940.00
02/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	2302	3	2	3	1,940.00
02/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	6184	7	6	7	0.00
02/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	33	0	0	0	1,940.00
02/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	387	0	0	0	0.00
02/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	2797	2	3	2	0.00
02/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	115	0	0	0	0.00
02/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	20	0	0	0	0.00
02/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	240	0	0	0	0.00
02/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	2	0	0	0	0.00
02/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R248 On 07-May-26			Bond Future	9.24	97.6159	97.1851	97.6159	44,331.00
02/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	18724	19	19	19	0.00
02/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	19	0	0	0	0.00
02/01/2026	R248 On 06-August-26			Bond Future	9.29	99.3949	98.9460	99.3949	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	22132	23	22	23	0.00
02/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	35	0	0	0	0.00
02/01/2026	R248 On 05-November-26			Bond Future	9.34	96.6923	96.2377	96.6923	0.00
02/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	15463	16	15	16	0.00
02/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	450	0	0	0	0.00
02/01/2026	R248 On 04-February-27			Bond Future	9.41	98.3675	97.9038	98.3675	0.00
02/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	7702	8	8	8	0.00
02/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1939	2	2	2	0.00
02/01/2026	R2R9 On 05-February-26			Bond Future	8.92	111.1574	110.8755	111.1574	0.00
02/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	97885	98	98	98	0.00
02/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R2R9 On 07-May-26			Bond Future	8.98	108.1742	107.8725	108.1742	0.00
02/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	97023	97	97	97	0.00
02/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R2R9 On 06-August-26			Bond Future	9.04	110.1454	109.8269	110.1454	0.00
02/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96707	97	97	97	0.00
02/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R2R9 On 05-November-26			Bond Future	9.10	107.0892	106.7675	107.0892	0.00
02/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95797	96	96	96	0.00
02/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R2R9 On 04-February-27			Bond Future	9.18	108.9436	108.6149	108.9436	0.00
02/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6441	7	6	7	0.00
02/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1278	1	1	1	0.00
02/01/2026	R4R2 On 05-February-26			Bond Future	9.13	112.3292	112.0184	112.3292	1,937.00
02/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	98743	99	99	99	0.00
02/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R4R2 On 07-May-26			Bond Future	9.19	109.2410	108.9097	109.2410	0.00
02/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97821	98	98	98	0.00
02/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R4R2 On 06-August-26			Bond Future	9.25	111.2317	110.8829	111.2317	0.00
02/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97466	98	97	98	0.00
02/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R4R2 On 05-November-26			Bond Future	9.31	108.0684	107.7159	108.0684	0.00
02/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96493	97	96	97	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
02/01/2026	R4R2 On 04-February-27			Bond Future	9.38	109.9396	109.5796	109.9396	0.00
02/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7339	8	7	8	0.00
02/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1367	1	1	1	0.00
02/01/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/01/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00