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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	2029 On 07-May-26			Bond Future	147.2931	147.4586	147.2931	147.4586	4,593
13/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5473.0700	5638.6000	5.4731	5.6386	0
13/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2029 On 06-August-26			Bond Future	149.9666	150.1336	149.9666	150.1336	0
13/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5866.5500	6033.6300	5.8666	6.0336	0
13/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2029 On 05-November-26			Bond Future	151.1028	151.2794	151.1028	151.2794	0
13/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3542.7900	3719.3800	3.5428	3.7194	0
13/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2029 On 04-February-27			Bond Future	153.7346	153.9307	153.7346	153.9307	0
13/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	4014.5600	4210.7300	4.0146	4.2107	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2029 On 06-May-27			Bond Future	154.8417	155.0467	154.8417	155.0467	0
13/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1521.7400	1726.6700	1.5217	1.7267	0
13/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2030 On 07-May-26			Bond Future	7.1240	7.1316	105.0347	105.0097	152,679
13/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	613.9500	605.5000	0.6140	0.6055	1,000
13/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	332.4800	349.0300	0.3325	0.3490	0
13/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1959.1600	1938.9300	1.9592	1.9389	1,000
13/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	60.7100	65.4800	0.0607	0.0655	0
13/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2598.2700	2575.9100	2.5983	2.5759	0
13/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	30.0200	32.6600	0.0300	0.0327	1,000
13/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7107.3800	7082.4100	7.1074	7.0824	0
13/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.2200	0.2500	0.0002	0.0003	0
13/02/2026	2030 On 06-August-26			Bond Future	7.1242	7.1328	102.9062	102.8797	49,211
13/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	820.1300	814.7900	0.8201	0.8148	1,000
13/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	556.5900	577.7200	0.5566	0.5777	0
13/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1997.9100	1983.7900	1.9979	1.9838	1,000
13/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	215.8900	228.2400	0.2159	0.2282	0
13/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2942.3900	2923.0300	2.9424	2.9230	0
13/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	113.9100	121.0200	0.1139	0.1210	1,000
13/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6217.6000	6191.8300	6.2176	6.1918	0
13/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	15.1500	15.8500	0.0152	0.0159	0
13/02/2026	2030 On 05-November-26			Bond Future	7.1270	7.1348	104.6750	104.6524	0
13/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3703.5500	3683.0600	3.7036	3.6831	0
13/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	143.9900	146.0200	0.1440	0.1460	0
13/02/2026	2030 On 04-February-27			Bond Future	7.1393	7.1436	102.4665	102.4551	0
13/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2226.2400	2224.7700	2.2262	2.2248	0
13/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	424.7100	434.7000	0.4247	0.4347	0
13/02/2026	2030 On 06-May-27			Bond Future	7.1851	7.1885	104.1764	104.1680	0
13/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1119.7700	1121.4600	1.1198	1.1215	0
13/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	910.5300	920.5600	0.9105	0.9206	0
13/02/2026	2031 On 07-May-26			Bond Future	116.2213	116.4533	116.2213	116.4533	1,580
13/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2381.9500	2613.7000	2.3820	2.6137	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.6400	0.3900	0.0006	0.0004	0
13/02/2026	2031 On 06-August-26			Bond Future	115.9159	116.1511	115.9159	116.1511	1,893
13/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	2126.9000	2357.6500	2.1269	2.3577	0
13/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	21.0500	16.5200	0.0211	0.0165	0
13/02/2026	2031 On 05-November-26			Bond Future	117.9357	118.1801	117.9357	118.1801	0
13/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6445.7400	6690.0700	6.4457	6.6901	0
13/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2031 On 04-February-27			Bond Future	117.5374	117.7994	117.5374	117.7994	0
13/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1551.3400	1786.3600	1.5513	1.7864	0
13/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	193.9100	166.9600	0.1939	0.1670	0
13/02/2026	2031 On 06-May-27			Bond Future	119.5278	119.7981	119.5278	119.7981	0
13/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2708.8900	2974.1900	2.7089	2.9742	0
13/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	51.1400	46.1000	0.0511	0.0461	0
13/02/2026	2032 On 07-May-26			Bond Future	7.5745	7.5884	104.0934	104.0274	167,667
13/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11390.0600	11324.0800	11.3901	11.3241	0
13/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.1500	0.1700	0.0002	0.0002	0
13/02/2026	2032 On 06-August-26			Bond Future	7.5962	7.6111	105.9574	105.8890	230
13/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10848.2700	10779.9200	10.8483	10.7799	0
13/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	8.2900	8.3000	0.0083	0.0083	0
13/02/2026	2032 On 05-November-26			Bond Future	7.6281	7.6428	103.6217	103.5567	0
13/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6671.2400	6610.6200	6.6712	6.6106	0
13/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	160.1100	164.5100	0.1601	0.1645	0
13/02/2026	2032 On 04-February-27			Bond Future	7.6700	7.6829	105.4011	105.3464	0
13/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3959.2600	3920.2000	3.9593	3.9202	0
13/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	590.8200	606.4600	0.5908	0.6065	0
13/02/2026	2032 On 06-May-27			Bond Future	7.7274	7.7403	103.0049	102.9526	0
13/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1852.1000	1830.6200	1.8521	1.8306	0
13/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1557.9000	1588.7500	1.5579	1.5888	0
13/02/2026	2033 On 07-May-26			Bond Future	146.6587	146.6935	146.6587	146.6935	7,871
13/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	11498.6600	11533.4800	11.4987	11.5335	0
13/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2033 On 06-August-26			Bond Future	149.3207	149.3546	149.3207	149.3546	0
13/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	15070.6500	15104.6200	15.0707	15.1046	0

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13/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2033 On 05-November-26			Bond Future	150.3435	150.3846	150.3435	150.3846	0
13/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	13083.5100	13124.5500	13.0835	13.1246	0
13/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2033 On 04-February-27			Bond Future	152.9623	153.0204	152.9623	153.0204	0
13/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	10252.2800	10310.3800	10.2523	10.3104	0
13/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2033 On 06-May-27			Bond Future	153.9517	154.0160	153.9517	154.0160	0
13/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	2741.6500	2806.0400	2.7417	2.8060	0
13/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2037 On 07-May-26			Bond Future	8.2753	8.2588	103.9272	104.0442	191,278
13/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	5123.7600	5193.3400	5.1238	5.1933	1,500
13/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	151.3200	103.9000	0.1513	0.1039	0
13/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8190.2400	8293.7100	8.1902	8.2937	1,500
13/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	38.9300	25.4000	0.0389	0.0254	0
13/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	11682.9600	11796.5400	11.6830	11.7965	0
13/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	8.6500	5.2300	0.0087	0.0052	1,500
13/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	16823.5100	16940.5100	16.8235	16.9405	142
13/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.1900	0.1900	0.0002	0.0002	0
13/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	18845.3800	18962.3800	18.8454	18.9624	0
13/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
13/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24379.6000	24496.6000	24.3796	24.4966	0
13/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
13/02/2026	2037 On 06-August-26			Bond Future	8.3179	8.3009	101.5283	101.6464	2,639
13/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	11093.7300	11181.8000	11.0937	11.1818	2,541
13/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	118.1500	88.1400	0.1182	0.0881	0
13/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	14940.2600	15057.2600	14.9403	15.0573	0
13/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	27.0900	26.0100	0.0271	0.0260	2,541
13/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18200.6300	18318.4900	18.2006	18.3185	0
13/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	4.7600	4.5400	0.0048	0.0045	2,541
13/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20342.6500	20460.6700	20.3427	20.4607	0
13/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	1.2700	1.2100	0.0013	0.0012	0
13/02/2026	2037 On 05-November-26			Bond Future	8.3616	8.3434	103.2733	103.3978	0
13/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	7729.1500	7757.3600	7.7292	7.7574	4,490

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13/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	584.2500	487.9700	0.5843	0.4880	0
13/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	12003.2700	12076.3000	12.0033	12.0763	0
13/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	247.1700	195.7100	0.2472	0.1957	4,490
13/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	14097.6300	14216.3600	14.0976	14.2164	0
13/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	121.9400	116.1800	0.1219	0.1162	0
13/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15220.5500	15340.9700	15.2206	15.3410	0
13/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	80.5600	76.4900	0.0806	0.0765	4,490
13/02/2026	2037 On 04-February-27			Bond Future	8.4125	8.3919	100.7902	100.9282	0
13/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2592.4500	2676.8000	2.5925	2.6768	4,490
13/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2408.6800	2355.0600	2.4087	2.3551	0
13/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6719.5800	6833.2500	6.7196	6.8333	0
13/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	945.9300	921.6300	0.9459	0.9216	4,490
13/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7774.6700	7891.9200	7.7747	7.8919	0
13/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	774.6200	753.9000	0.7746	0.7539	0
13/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9370.2800	9492.4700	9.3703	9.4925	0
13/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	569.9400	554.1600	0.5699	0.5542	4,490
13/02/2026	2037 On 06-May-27			Bond Future	8.4778	8.4559	102.4716	102.6151	0
13/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3259.7800	3207.0500	3.2598	3.2071	0
13/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2593.6700	2397.5100	2.5937	2.3975	0
13/02/2026	2038 On 07-May-26			Bond Future	165.3341	165.7921	165.3341	165.7921	6,223
13/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	20804.0500	21262.1000	20.8041	21.2621	0
13/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2038 On 06-August-26			Bond Future	166.1424	166.6073	166.1424	166.6073	0
13/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	21422.4200	21887.2700	21.4224	21.8873	0
13/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2038 On 05-November-26			Bond Future	169.0380	169.5182	169.0380	169.5182	0
13/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	22727.9900	23208.2100	22.7280	23.2082	0
13/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2038 On 04-February-27			Bond Future	169.7561	170.2636	169.7561	170.2636	0
13/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	15926.1400	16433.6300	15.9261	16.4336	0
13/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2038 On 06-May-27			Bond Future	172.6329	173.1546	172.6329	173.1546	0
13/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	6532.8600	7054.6200	6.5329	7.0546	0
13/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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13/02/2026	2040 On 07-May-26			Bond Future	8.5483	8.5269	106.0963	106.2716	57,658
13/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1848.8500	1844.5200	1.8489	1.8445	27,500
13/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	1020.3000	840.6800	1.0203	0.8407	0
13/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	15704.0900	15878.9900	15.7041	15.8790	1,460
13/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	3.3000	2.9100	0.0033	0.0029	0
13/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	18361.7400	18537.0300	18.3617	18.5370	0
13/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.4600	0.4600	0.0005	0.0005	0
13/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	21670.2300	21845.5300	21.6702	21.8455	0
13/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
13/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	21961.6100	22136.9000	21.9616	22.1369	0
13/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	1,460
13/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	23734.2800	23909.5700	23.7343	23.9096	0
13/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	24792.6200	24967.9100	24.7926	24.9679	0
13/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
13/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	26474.9400	26650.2300	26.4749	26.6502	0
13/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2040 On 06-August-26			Bond Future	8.5946	8.5727	103.4856	103.6630	41,462
13/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	24052.7300	24230.0700	24.0527	24.2301	0
13/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.9600	0.8900	0.0010	0.0009	0
13/02/2026	2040 On 05-November-26			Bond Future	8.6415	8.6183	105.2642	105.4491	0
13/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	10002.2900	10083.6500	10.0023	10.0837	2,300
13/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	578.9000	475.3800	0.5789	0.4754	0
13/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	14720.4000	14880.2400	14.7204	14.8802	0
13/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	229.6400	204.6000	0.2296	0.2046	2,300
13/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	17050.0100	17228.7100	17.0500	17.2287	0
13/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	111.3800	105.2000	0.1114	0.1052	0
13/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	18289.8400	18470.3800	18.2898	18.4704	0
13/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	73.6800	69.3400	0.0737	0.0693	2,300
13/02/2026	2040 On 04-February-27			Bond Future	8.6950	8.6694	102.5648	102.7645	0
13/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3329.7000	3282.4100	3.3297	3.2824	2,300
13/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2668.1100	2421.1200	2.6681	2.4211	0
13/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8291.0200	8331.2800	8.2910	8.3313	0
13/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	1051.0900	891.6500	1.0511	0.8917	2,300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	9859.7700	9933.3700	9.8598	9.9334	0
13/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	811.3900	685.2900	0.8114	0.6853	0
13/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	11317.2200	11412.8400	11.3172	11.4128	0
13/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	642.5200	538.4400	0.6425	0.5384	2,300
13/02/2026	2040 On 06-May-27			Bond Future	8.7608	8.7340	104.2755	104.4818	0
13/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	3952.8900	3909.0500	3.9529	3.9091	0
13/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	3043.3800	2793.2400	3.0434	2.7932	0
13/02/2026	2043 On 07-May-26			Bond Future	129.4778	129.1280	129.4778	129.1280	0
13/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	17777.8100	17428.0000	17.7778	17.4280	0
13/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2043 On 06-August-26			Bond Future	128.9832	128.6260	128.9832	128.6260	3,416
13/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	18103.1800	17745.9601	18.1032	17.7460	0
13/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0001	0.0000	0.0000	0
13/02/2026	2043 On 05-November-26			Bond Future	131.2307	130.8727	131.2307	130.8727	0
13/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	18390.7073	18032.7104	18.3907	18.0327	0
13/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0073	0.0204	0.0000	0.0000	0
13/02/2026	2043 On 04-February-27			Bond Future	130.6275	130.2782	130.6275	130.2782	0
13/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	13007.3376	12663.5242	13.0073	12.6635	0
13/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	9.8876	15.3742	0.0099	0.0154	0
13/02/2026	2043 On 06-May-27			Bond Future	132.8392	132.4881	132.8392	132.4881	0
13/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	5982.2751	5757.2737	5.9823	5.7573	0
13/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	623.1051	749.1437	0.6231	0.7491	0
13/02/2026	2044 On 07-May-26		Call	Bond Future	3357.3200	3452.2500	3.3573	3.4523	0
13/02/2026	2044 On 07-May-26			Bond Future	8.7484	8.7221	102.4325	102.6678	122,265
13/02/2026	2044 On 07-May-26		Put	Bond Future	924.8600	784.5000	0.9249	0.7845	0
13/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	10349.2900	10565.3000	10.3493	10.5653	0
13/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	49.5600	30.2800	0.0496	0.0303	15,000
13/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	22480.7800	22716.0600	22.4808	22.7161	0
13/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0700	0.0600	0.0001	0.0001	0
13/02/2026	2044 On 06-August-26			Bond Future	8.7950	8.7680	99.8815	100.1199	7,681
13/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	25553.3100	25791.6100	25.5533	25.7916	0
13/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	1.4000	1.2400	0.0014	0.0012	0
13/02/2026	2044 On 05-November-26			Bond Future	8.8417	8.8135	101.5981	101.8450	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	18744.3300	18981.2500	18.7443	18.9813	0
13/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	119.2200	109.2300	0.1192	0.1092	0
13/02/2026	2044 On 04-February-27			Bond Future	8.8943	8.8639	98.9609	99.2232	0
13/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11166.3300	11275.4800	11.1663	11.2755	0
13/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	974.2800	821.1500	0.9743	0.8212	0
13/02/2026	2044 On 06-May-27			Bond Future	8.9576	8.9258	100.6115	100.8813	0
13/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	4372.3800	4338.5800	4.3724	4.3386	0
13/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	3342.8000	3039.1300	3.3428	3.0391	0
13/02/2026	2046 On 07-May-26			Bond Future	148.0484	148.8673	148.0484	148.8673	18,662
13/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	23098.4100	23917.3100	23.0984	23.9173	0
13/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2046 On 06-August-26			Bond Future	150.7355	151.5679	150.7355	151.5679	0
13/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	28355.5400	29187.8700	28.3555	29.1879	0
13/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2046 On 05-November-26			Bond Future	151.0407	151.8941	151.0407	151.8941	0
13/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	25560.6700	26414.1000	25.5607	26.4141	0
13/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2046 On 04-February-27			Bond Future	153.6708	154.5558	153.6708	154.5558	0
13/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	22580.7900	23465.7500	22.5808	23.4658	0
13/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2046 On 06-May-27			Bond Future	153.9191	154.8247	153.9191	154.8247	0
13/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	4929.0700	5834.7200	4.9291	5.8347	0
13/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2050 On 07-May-26			Bond Future	153.2833	153.8486	153.2833	153.8486	17,225
13/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	29213.3300	29778.5900	29.2133	29.7786	0
13/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2050 On 06-August-26			Bond Future	153.6236	154.1977	153.6236	154.1977	0
13/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	30353.6200	30927.7200	30.3536	30.9277	0
13/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2050 On 05-November-26			Bond Future	156.3011	156.8916	156.3011	156.8916	0
13/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	32461.0900	33051.6100	32.4611	33.0516	0
13/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2050 On 04-February-27			Bond Future	156.5429	157.1615	156.5429	157.1615	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	24152.8700	24771.4600	24.1529	24.7715	0
13/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	2050 On 06-May-27			Bond Future	159.1954	159.8296	159.1954	159.8296	0
13/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	8735.4300	9369.6300	8.7354	9.3696	0
13/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	AL37 On 05-February-26			Index Future	1273.4360	1273.4360	1273.4360	1,273.4360	0
13/02/2026	AL37 On 07-May-26			Index Future	1301.2560	1300.7300	1301.2560	1,300.7300	0
13/02/2026	AL37 On 06-August-26			Index Future	1324.3070	1323.7590	1324.3070	1,323.7590	0
13/02/2026	AL37 On 05-November-26			Index Future	1347.3430	1346.8430	1347.3430	1,346.8430	0
13/02/2026	AL37 On 04-February-27			Index Future	1370.5160	1370.1540	1370.5160	1,370.1540	0
13/02/2026	AL37 On 06-May-27			Index Future	1393.4740	1393.1520	1393.4740	1,393.1520	0
13/02/2026	AL7T On 05-February-26			Index Future	1655.6690	1655.6690	1655.6690	1,655.6690	0
13/02/2026	AL7T On 07-May-26			Index Future	1698.8480	1700.2360	1698.8480	1,700.2360	0
13/02/2026	AL7T On 06-August-26			Index Future	1728.9430	1730.3380	1728.9430	1,730.3380	0
13/02/2026	AL7T On 05-November-26			Index Future	1759.0180	1760.5130	1759.0180	1,760.5130	0
13/02/2026	AL7T On 04-February-27			Index Future	1789.2710	1790.9830	1789.2710	1,790.9830	0
13/02/2026	AL7T On 06-May-27			Index Future	1819.2430	1821.0440	1819.2430	1,821.0440	0
13/02/2026	ALBI On 05-February-26			Index Future	1397.7070	1397.7070	1397.7070	1,397.7070	0
13/02/2026	ALBI On 07-May-26			Index Future	1437.7450	1439.1540	1437.7450	1,439.1540	75
13/02/2026	ALBI On 06-August-26			Index Future	1463.2140	1464.6340	1463.2140	1,464.6340	0
13/02/2026	ALBI On 05-November-26			Index Future	1488.6670	1490.1750	1488.6670	1,490.1750	0
13/02/2026	ALBI On 04-February-27			Index Future	1514.2700	1515.9670	1514.2700	1,515.9670	0
13/02/2026	ALBI On 06-May-27			Index Future	1539.6360	1541.4120	1539.6360	1,541.4120	0
13/02/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C030 On 31-January-30			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
13/02/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/02/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/02/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/02/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	C871 On 21-December-26			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
13/02/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	ES33 On 07-May-26			Bond Future	8.4916	8.4748	95.8291	95.9165	0
13/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14948.5200	15035.9600	14.9485	15.0360	0
13/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	ES33 On 06-August-26			Bond Future	8.5456	8.5282	97.5684	97.6564	0
13/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15699.7900	15787.8000	15.6998	15.7878	0
13/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	ES33 On 05-November-26			Bond Future	8.6127	8.5937	95.4775	95.5711	0
13/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10149.0900	10242.7200	10.1491	10.2427	0
13/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	ES33 On 04-February-27			Bond Future	8.6933	8.6711	97.1388	97.2446	0
13/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4642.1900	4747.9900	4.6422	4.7480	0
13/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	ES33 On 06-May-27			Bond Future	8.7856	8.7616	94.9916	95.1022	0
13/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	66.2500	176.8500	0.0663	0.1769	0
13/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	ES42 On 07-May-26			Bond Future	8.9574	8.9362	96.5421	96.7157	0
13/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	21900.6900	22074.2800	21.9007	22.0743	0
13/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	ES42 On 06-August-26			Bond Future	9.0066	8.9849	98.2944	98.4700	0
13/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	23820.0600	23995.6400	23.8201	23.9956	0
13/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	ES42 On 05-November-26			Bond Future	9.0616	9.0386	95.7438	95.9266	0
13/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	17779.0300	17961.8300	17.7790	17.9618	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	ES42 On 04-February-27			Bond Future	9.1226	9.0976	97.4085	97.6051	0
13/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	8548.6000	8745.2300	8.5486	8.7452	0
13/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	ES42 On 06-May-27			Bond Future	9.1927	9.1664	94.7935	94.9965	0
13/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	1051.1100	1254.1600	1.0511	1.2542	0
13/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	GOVI On 05-February-26			GOVI	1371.6830	1371.6830	1371.6830	1,371.6830	0
13/02/2026	GOVI On 07-May-26			GOVI	1411.3100	1412.7410	1411.3100	1,412.7410	642
13/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2343100.0000	2357410.0000	234.3100	235.7410	0
13/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	GOVI On 06-August-26			GOVI	1436.3120	1437.7530	1436.3120	1,437.7530	0
13/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2473120.0000	2487530.0000	247.3120	248.7530	0
13/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	GOVI On 05-November-26			GOVI	1461.2960	1462.8250	1461.2960	1,462.8250	0
13/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1842960.0000	1858250.0000	184.2960	185.8250	0
13/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	GOVI On 04-February-27			GOVI	1486.4290	1488.1440	1486.4290	1,488.1440	0
13/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1174290.0000	1191440.0000	117.4290	119.1440	0
13/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	GOVI On 06-May-27			GOVI	1511.3280	1513.1220	1511.3280	1,513.1220	0
13/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	843280.0000	861220.0000	84.3280	86.1220	0
13/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/02/2026	I258 On 07-May-26			Bond Future	138.6202	137.4599	138.6202	137.4599	0
13/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	24890.2400	23729.9400	24.8902	23.7299	0
13/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	I258 On 06-August-26			Bond Future	138.2917	137.1092	138.2917	137.1092	0
13/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	25341.6915	24159.1570	25.3417	24.1592	0
13/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0015	0.0070	0.0000	0.0000	0
13/02/2026	I258 On 05-November-26			Bond Future	140.7015	139.5041	140.7015	139.5041	0
13/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	25751.6031	24554.4801	25.7516	24.5545	0
13/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.1531	0.4001	0.0002	0.0004	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	I258 On 04-February-27			Bond Future	140.2630	139.0607	140.2630	139.0607	0
13/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	21377.3553	20185.9293	21.3774	20.1859	0
13/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	14.3153	25.2093	0.0143	0.0252	0
13/02/2026	I258 On 06-May-27			Bond Future	142.6384	141.4203	142.6384	141.4203	0
13/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	9127.8416	8257.2724	9.1278	8.2573	0
13/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1269.4616	1616.9924	1.2695	1.6170	0
13/02/2026	IGOV On 05-February-26			Index Future	438.7740	438.7740	438.7740	438.7740	0
13/02/2026	IGOV On 07-May-26			Index Future	455.6980	456.6300	455.6980	456.6300	248
13/02/2026	IGOV On 06-August-26			Index Future	463.8810	464.8250	463.8810	464.8250	0
13/02/2026	IGOV On 05-November-26			Index Future	472.0580	473.0390	472.0580	473.0390	0
13/02/2026	IGOV On 04-February-27			Index Future	480.2830	481.3330	480.2830	481.3330	0
13/02/2026	IGOV On 06-May-27			Index Future	488.4330	489.5160	488.4330	489.5160	0
13/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/02/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
13/02/2026	R033 On 07-May-26			Bond Future	7.6770	7.6912	113.3768	113.2965	9,512
13/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	14093.6200	14013.5100	14.0936	14.0135	0
13/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	5.0400	5.2400	0.0050	0.0052	0
13/02/2026	R033 On 06-August-26			Bond Future	7.7020	7.7171	115.4070	115.3240	223
13/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	13069.5700	12987.5900	13.0696	12.9876	0
13/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	116.8400	117.8400	0.1168	0.1178	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	R033 On 05-November-26			Bond Future	7.7363	7.7513	112.3518	112.2722	0
13/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8708.5400	8636.4100	8.7085	8.6364	0
13/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	633.5900	641.0700	0.6336	0.6411	0
13/02/2026	R033 On 04-February-27			Bond Future	7.7798	7.7932	114.2807	114.2122	0
13/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5953.2900	5753.6500	5.9533	5.7537	0
13/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1603.4900	1472.3700	1.6035	1.4724	0
13/02/2026	R033 On 06-May-27			Bond Future	7.8371	7.8507	111.1505	111.0835	0
13/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3329.1800	3123.0700	3.3292	3.1231	0
13/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2872.1200	2733.0500	2.8721	2.7331	0
13/02/2026	R035 On 07-May-26			Bond Future	7.9862	7.9748	107.2827	107.3564	106,120
13/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2369.4600	2428.9600	2.3695	2.4290	1,000
13/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	430.1900	416.0100	0.4302	0.4160	0
13/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3764.9100	3831.2000	3.7649	3.8312	0
13/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	202.5200	195.1300	0.2025	0.1951	16,000
13/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5132.6000	5202.4400	5.1326	5.2024	1,000
13/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	101.1300	97.2900	0.1011	0.0973	0
13/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7509.2800	7581.8000	7.5093	7.5818	0
13/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	31.2600	30.1000	0.0313	0.0301	1,000
13/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	10026.9300	10100.3200	10.0269	10.1003	250
13/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	9.1300	8.8400	0.0091	0.0088	0
13/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10139.8300	10213.2400	10.1398	10.2132	200
13/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	8.6400	8.3700	0.0086	0.0084	0
13/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10421.4600	10494.9100	10.4215	10.4949	350
13/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	7.5700	7.3400	0.0076	0.0073	0
13/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12802.1300	12875.7700	12.8021	12.8758	0
13/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	1.8700	1.8300	0.0019	0.0018	250
13/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12911.0300	12984.6700	12.9110	12.9847	0
13/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	1.7000	1.6600	0.0017	0.0017	200
13/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13182.6000	13256.2400	13.1826	13.2562	0
13/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	1.3400	1.3000	0.0013	0.0013	350
13/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15477.1100	15550.7900	15.4771	15.5508	0
13/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.1400	0.1400	0.0001	0.0001	250
13/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15582.0300	15655.7100	15.5820	15.6557	0
13/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.1300	0.1300	0.0001	0.0001	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15843.6300	15917.3100	15.8436	15.9173	0
13/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.1000	0.1000	0.0001	0.0001	350
13/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16622.4300	16696.1100	16.6224	16.6961	0
13/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	0
13/02/2026	R035 On 06-August-26			Bond Future	8.0178	8.0061	109.2038	109.2777	156
13/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2663.6800	2593.9200	2.6637	2.5939	1,000
13/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	964.3700	820.6900	0.9644	0.8207	0
13/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4725.7200	4705.4100	4.7257	4.7054	350
13/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	473.0400	378.8100	0.4730	0.3788	0
13/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5143.9100	5132.3000	5.1439	5.1323	1,000
13/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	414.1400	328.6100	0.4141	0.3286	0
13/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6961.0700	6981.1200	6.9611	6.9811	200
13/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	236.0200	182.1500	0.2360	0.1822	0
13/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7393.4900	7420.4400	7.3935	7.4204	0
13/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	206.4600	159.4900	0.2065	0.1595	350
13/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7447.6200	7475.4700	7.4476	7.4755	250
13/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	203.0500	156.9800	0.2031	0.1570	0
13/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8369.8500	8407.2000	8.3699	8.4072	0
13/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	153.6300	117.0600	0.1536	0.1171	1,000
13/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9671.5800	9718.7300	9.6716	9.7187	0
13/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	104.9000	78.1300	0.1049	0.0781	200
13/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	10104.0900	10153.8500	10.1041	10.1539	0
13/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	92.7200	68.5600	0.0927	0.0686	350
13/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10158.0700	10208.1400	10.1581	10.2081	0
13/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	91.3000	67.4500	0.0913	0.0675	250
13/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12345.1500	12411.8600	12.3452	12.4119	0
13/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	42.9600	35.7500	0.0430	0.0358	200
13/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12817.4600	12888.9100	12.8175	12.8889	0
13/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	33.8000	31.3300	0.0338	0.0313	250
13/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17125.7500	17199.5500	17.1258	17.1996	0
13/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	2.7300	2.6100	0.0027	0.0026	0
13/02/2026	R035 On 05-November-26			Bond Future	8.0603	8.0474	106.5833	106.6629	0
13/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1624.3600	1534.2800	1.6244	1.5343	600
13/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2182.2300	2012.5000	2.1822	2.0125	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3612.2100	3543.9400	3.6122	3.5439	0
13/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	1128.2000	980.2800	1.1282	0.9803	600
13/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5163.8000	5130.5300	5.1638	5.1305	200
13/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	733.8600	620.9400	0.7339	0.6209	0
13/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	6005.3100	5986.1700	6.0053	5.9862	0
13/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	591.5300	492.7400	0.5915	0.4927	600
13/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7673.4600	7686.6500	7.6735	7.6867	0
13/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	385.2000	318.7400	0.3852	0.3187	200
13/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10248.8900	10286.9600	10.2489	10.2870	0
13/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	206.8900	165.3100	0.2069	0.1653	200
13/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11428.9300	11478.7800	11.4289	11.4788	0
13/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	154.1400	124.3400	0.1541	0.1243	0
13/02/2026	R035 On 04-February-27			Bond Future	8.1115	8.0961	108.4142	108.5068	0
13/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	6111.2800	6093.5800	6.1113	6.0936	0
13/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	841.9800	731.6600	0.8420	0.7317	0
13/02/2026	R035 On 06-May-27			Bond Future	8.1697	8.1530	105.7271	105.8245	0
13/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	2722.6900	2787.7900	2.7227	2.7878	0
13/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	2255.3600	2223.0700	2.2554	2.2231	0
13/02/2026	R038 On 07-May-26			Bond Future	8.3762	8.3598	119.8105	119.9482	3,814
13/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	21961.2800	22099.0600	21.9613	22.0991	0
13/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	0
13/02/2026	R038 On 06-August-26			Bond Future	8.4189	8.4020	121.9559	122.0948	0
13/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	23601.1900	23739.9800	23.6012	23.7400	0
13/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	2.2100	2.0600	0.0022	0.0021	0
13/02/2026	R038 On 05-November-26			Bond Future	8.4684	8.4503	118.5723	118.7187	0
13/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	16496.3600	16609.6800	16.4964	16.6097	0
13/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	130.0100	96.8800	0.1300	0.0969	0
13/02/2026	R038 On 04-February-27			Bond Future	8.5251	8.5046	120.6079	120.7700	0
13/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	9042.4900	9063.4400	9.0425	9.0634	0
13/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	959.9700	818.7600	0.9600	0.8188	0
13/02/2026	R038 On 06-May-27			Bond Future	8.5914	8.5696	117.1422	117.3109	0
13/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	3840.2400	3949.3900	3.8402	3.9494	0
13/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2928.5300	2869.0100	2.9285	2.8690	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	R053 On 07-May-26			Bond Future	8.6044	8.5833	132.7727	133.0503	75,280
13/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	31997.6100	32275.2100	31.9976	32.2752	0
13/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.1100	0.0900	0.0001	0.0001	0
13/02/2026	R053 On 06-August-26			Bond Future	8.6400	8.6184	135.1502	135.4314	0
13/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	36041.6100	36322.3700	36.0416	36.3224	0
13/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	2.6900	2.2900	0.0027	0.0023	0
13/02/2026	R053 On 05-November-26			Bond Future	8.6797	8.6571	131.6155	131.9072	0
13/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	27011.1000	27286.3000	27.0111	27.2863	0
13/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	171.3200	154.8500	0.1713	0.1549	0
13/02/2026	R053 On 04-February-27			Bond Future	8.7240	8.6996	133.8752	134.1865	0
13/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	15938.1700	16024.4800	15.9382	16.0245	0
13/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1336.2100	1111.2100	1.3362	1.1112	0
13/02/2026	R053 On 06-May-27			Bond Future	8.7742	8.7488	130.2534	130.5743	0
13/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	6680.0400	6554.4100	6.6800	6.5544	0
13/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	4865.0200	4418.5700	4.8650	4.4186	0
13/02/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
13/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	75.2000	75.6500	0.0752	0.0757	0
13/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	75.2000	75.6500	0.0752	0.0757	0
13/02/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
13/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	74.2500	74.4700	0.0743	0.0745	0
13/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	74.2500	74.4700	0.0743	0.0745	0
13/02/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
13/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	45.3800	45.4700	0.0454	0.0455	0
13/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	45.3800	45.4700	0.0454	0.0455	0
13/02/2026	R202 On 07-May-26			Bond Future	305.9193	305.9874	305.9193	305.9874	772
13/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	28369.2700	28437.4000	28.3693	28.4374	0
13/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	R202 On 06-August-26			Bond Future	306.0735	306.1398	306.0735	306.1398	253
13/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	27213.5000	27279.8300	27.2135	27.2798	0
13/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	R202 On 05-November-26			Bond Future	311.4081	311.4887	311.4081	311.4887	0
13/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	30948.0500	31028.6700	30.9481	31.0287	0
13/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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13/02/2026	R202 On 04-February-27			Bond Future	311.3467	311.4634	311.3467	311.4634	0
13/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	16616.7200	16733.4200	16.6167	16.7334	0
13/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	R202 On 06-May-27			Bond Future	316.6227	316.7516	316.6227	316.7516	0
13/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	9632.6600	9761.6200	9.6327	9.7616	0
13/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	R209 On 07-May-26			Bond Future	8.1439	8.1274	88.0147	88.1164	45,217
13/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15844.8600	15946.5500	15.8449	15.9466	0
13/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	0
13/02/2026	R209 On 06-August-26			Bond Future	8.1783	8.1613	89.5907	89.6933	3,673
13/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	16925.9800	17028.3900	16.9260	17.0284	0
13/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	1.7400	1.6200	0.0017	0.0016	0
13/02/2026	R209 On 05-November-26			Bond Future	8.2194	8.2011	87.9816	88.0897	0
13/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11523.9500	11626.7300	11.5240	11.6267	0
13/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	129.4000	124.1000	0.1294	0.1241	0
13/02/2026	R209 On 04-February-27			Bond Future	8.2673	8.2467	89.4927	89.6124	0
13/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1447.5800	1399.7900	1.4476	1.3998	3,237
13/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2838.6600	2671.1800	2.8387	2.6712	0
13/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	4928.1700	4910.4200	4.9282	4.9104	0
13/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	1020.7400	883.3000	1.0207	0.8833	3,237
13/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6366.5500	6375.7400	6.3666	6.3757	0
13/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	728.9100	618.4100	0.7289	0.6184	0
13/02/2026	R209 On 06-May-27			Bond Future	8.3246	8.3027	87.8389	87.9635	0
13/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	2783.1600	2727.5300	2.7832	2.7275	0
13/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	2299.6400	2119.4600	2.2996	2.1195	0
13/02/2026	R210 On 07-May-26			Bond Future	260.9752	260.9276	260.9752	260.9276	1,191
13/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5575.1800	5527.6100	5.5752	5.5276	0
13/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	R210 On 06-August-26			Bond Future	265.7121	265.6610	265.7121	265.6610	0
13/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5872.0800	5821.0000	5.8721	5.8210	0
13/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	R210 On 05-November-26			Bond Future	266.8233	266.7831	266.8233	266.7831	0
13/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13493.2800	13453.0900	13.4933	13.4531	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	R210 On 04-February-27			Bond Future	271.4700	271.4582	271.4700	271.4582	0
13/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5439.9500	5428.1800	5.4400	5.4282	0
13/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	R210 On 06-May-27			Bond Future	272.4998	272.4977	272.4998	272.4977	0
13/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1369.8100	1367.6600	1.3698	1.3677	0
13/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	R213 On 07-May-26			Bond Future	7.3800	7.3884	99.8600	99.8269	69,591
13/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	9015.5300	8982.4100	9.0155	8.9824	0
13/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.2500	0.2500	0.0003	0.0003	0
13/02/2026	R213 On 06-August-26			Bond Future	7.3900	7.3992	101.6482	101.6135	0
13/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8244.1000	8209.2400	8.2441	8.2092	0
13/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	12.0200	11.9000	0.0120	0.0119	0
13/02/2026	R213 On 05-November-26			Bond Future	7.4161	7.4248	99.8482	99.8171	0
13/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4828.6500	4798.5000	4.8287	4.7985	0
13/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	169.7700	170.7600	0.1698	0.1708	0
13/02/2026	R213 On 04-February-27			Bond Future	7.4539	7.4600	101.5638	101.5430	0
13/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2859.2300	2850.7700	2.8592	2.8508	0
13/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	552.2700	564.6500	0.5523	0.5647	0
13/02/2026	R213 On 06-May-27			Bond Future	7.5038	7.5094	99.7134	99.6953	0
13/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1446.2100	1446.1200	1.4462	1.4461	0
13/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1265.0500	1283.0300	1.2651	1.2830	0
13/02/2026	R214 On 07-May-26			Bond Future	8.5455	8.5245	84.2730	84.4267	39,563
13/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18329.5400	18483.2800	18.3295	18.4833	0
13/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	0
13/02/2026	R214 On 06-August-26			Bond Future	8.5832	8.5617	85.7820	85.9377	0
13/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20157.8500	20313.4000	20.1579	20.3134	0
13/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	1.6600	1.5600	0.0017	0.0016	0
13/02/2026	R214 On 05-November-26			Bond Future	8.6279	8.6053	83.9626	84.1244	0
13/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	14722.2200	14878.8200	14.7222	14.8788	0
13/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	110.7400	105.5000	0.1107	0.1055	0
13/02/2026	R214 On 04-February-27			Bond Future	8.6789	8.6542	85.4050	85.5789	0
13/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	8734.9400	8795.7600	8.7349	8.7958	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	721.4300	608.3900	0.7214	0.6084	0
13/02/2026	R214 On 06-May-27			Bond Future	8.7338	8.7080	83.5376	83.7169	0
13/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	3643.8000	3606.9900	3.6438	3.6070	0
13/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2636.7700	2420.6700	2.6368	2.4207	0
13/02/2026	R248 On 07-May-26			Bond Future	8.7213	8.6954	101.9909	102.2435	284,322
13/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	188.4600	232.0000	0.1885	0.2320	1,620
13/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	4412.9500	4203.9100	4.4130	4.2039	0
13/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1434.7200	1443.6800	1.4347	1.4437	1,620
13/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1642.2000	1398.5800	1.6422	1.3986	0
13/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	4728.0800	4847.1700	4.7281	4.8472	0
13/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	427.2200	293.7300	0.4272	0.2937	0
13/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	4806.8800	4928.5900	4.8069	4.9286	0
13/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	415.5200	284.6500	0.4155	0.2847	1,620
13/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	23510.7500	23763.3200	23.5108	23.7633	0
13/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.1100	0.1000	0.0001	0.0001	0
13/02/2026	R248 On 06-August-26			Bond Future	8.7601	8.7335	103.8172	104.0734	0
13/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	26969.9900	27225.9500	26.9700	27.2260	0
13/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	2.0200	1.7400	0.0020	0.0017	0
13/02/2026	R248 On 05-November-26			Bond Future	8.8051	8.7774	101.1674	101.4322	0
13/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	20074.5000	20327.2700	20.0745	20.3273	0
13/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	131.8900	119.8600	0.1319	0.1199	0
13/02/2026	R248 On 04-February-27			Bond Future	8.8558	8.8260	102.9052	103.1856	0
13/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	11843.4800	11947.0200	11.8435	11.9470	0
13/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	1078.4800	901.6500	1.0785	0.9017	0
13/02/2026	R248 On 06-May-27			Bond Future	8.9097	8.8787	100.1894	100.4775	0
13/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	4821.6500	4992.0100	4.8217	4.9920	0
13/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	3532.0200	3414.2400	3.5320	3.4142	0
13/02/2026	R2R9 On 07-May-26			Bond Future	8.4922	8.4810	111.8224	111.9153	0
13/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	100972.6800	101065.5500	100.9727	101.0656	0
13/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	R2R9 On 06-August-26			Bond Future	8.5361	8.5247	113.8248	113.9181	0
13/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	100705.2900	100798.6000	100.7053	100.7986	0
13/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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13/02/2026	R2R9 On 05-November-26			Bond Future	8.5863	8.5739	110.8053	110.9051	0
13/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	99835.2600	99935.0100	99.8353	99.9350	0
13/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	R2R9 On 04-February-27			Bond Future	8.6433	8.6289	112.7078	112.8214	0
13/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9596.8800	9705.3600	9.5969	9.7054	0
13/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	341.6600	336.5400	0.3417	0.3365	0
13/02/2026	R2R9 On 06-May-27			Bond Future	8.7093	8.6940	109.6142	109.7333	0
13/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3890.4900	3980.2900	3.8905	3.9803	0
13/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2961.7900	2932.5000	2.9618	2.9325	0
13/02/2026	R4R2 On 07-May-26			Bond Future	8.6526	8.6261	113.7291	113.9762	2,761
13/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	102639.9600	102887.0400	102.6400	102.8870	0
13/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	R4R2 On 06-August-26			Bond Future	8.6971	8.6700	115.7656	116.0158	0
13/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	102348.2900	102598.5200	102.3483	102.5985	0
13/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	R4R2 On 05-November-26			Bond Future	8.7473	8.7187	112.6536	112.9129	0
13/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	101430.9700	101690.3200	101.4310	101.6903	0
13/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2026	R4R2 On 04-February-27			Bond Future	8.8034	8.7725	114.5876	114.8640	0
13/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	11309.0200	11568.3700	11.3090	11.5684	0
13/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	329.8000	312.7900	0.3298	0.3128	0
13/02/2026	R4R2 On 06-May-27			Bond Future	8.8675	8.8352	111.3995	111.6841	0
13/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4473.7600	4654.9400	4.4738	4.6549	0
13/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3318.6600	3215.2100	3.3187	3.2152	0
13/02/2026	RR87 On 07-May-26			Bond Future	6.7389	6.7134	103.0649	103.0794	0
13/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	77.3525	88.6777	0.0774	0.0887	0
13/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	37.0925	33.9477	0.0371	0.0339	0
13/02/2026	RR87 On 06-August-26			Bond Future	6.3841	6.3440	101.1817	101.1959	0
13/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	88.0051	100.0394	0.0880	0.1000	0
13/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	36.2351	34.0294	0.0362	0.0340	0
13/02/2026	RR87 On 05-November-26			Bond Future	5.0099	4.8461	102.9208	102.9397	0
13/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	39.2396	53.7995	0.0392	0.0538	0
13/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	9.3396	5.0595	0.0093	0.0051	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	RR88 On 07-May-26			Bond Future	6.7877	6.7803	106.4537	106.4650	0
13/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	212.9451	222.4981	0.2129	0.2225	0
13/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	133.1051	131.3481	0.1331	0.1313	0
13/02/2026	RR88 On 06-August-26			Bond Future	6.7117	6.7037	105.4416	105.4513	0
13/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	299.9263	311.8242	0.2999	0.3118	0
13/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	205.1163	207.3642	0.2051	0.2074	0
13/02/2026	RR88 On 05-November-26			Bond Future	6.6313	6.6172	106.6800	106.6948	0
13/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	315.3833	327.6855	0.3154	0.3277	0
13/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	232.3833	229.8855	0.2324	0.2299	0
13/02/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/02/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0