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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
16/02/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	2029 On 07-May-26			Bond Future	147.5827	147.2931	147.5827	147.2931	4,593
16/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5762.7100	5473.0700	5.7627	5.4731	0
16/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2029 On 06-August-26			Bond Future	150.2615	149.9666	150.2615	149.9666	0
16/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	6161.4800	5866.5500	6.1615	5.8666	0
16/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2029 On 05-November-26			Bond Future	151.4033	151.1028	151.4033	151.1028	0
16/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3843.3000	3542.7900	3.8433	3.5428	0
16/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2029 On 04-February-27			Bond Future	154.0407	153.7346	154.0407	153.7346	0
16/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	4320.7000	4014.5600	4.3207	4.0146	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2029 On 06-May-27			Bond Future	155.1537	154.8417	155.1537	154.8417	0
16/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1833.6900	1521.7400	1.8337	1.5217	0
16/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2030 On 07-May-26			Bond Future	7.0970	7.1240	105.1229	105.0347	152,679
16/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	660.1000	613.9500	0.6601	0.6140	1,000
16/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	290.4100	332.4800	0.2904	0.3325	0
16/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	2035.9700	1959.1600	2.0360	1.9592	1,000
16/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	49.3000	60.7100	0.0493	0.0607	0
16/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2680.1900	2598.2700	2.6802	2.5983	0
16/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	23.7200	30.0200	0.0237	0.0300	1,000
16/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7195.5200	7107.3800	7.1955	7.1074	0
16/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.1400	0.2200	0.0001	0.0002	0
16/02/2026	2030 On 06-August-26			Bond Future	7.0950	7.1242	102.9960	102.9062	49,211
16/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	866.0000	820.1300	0.8660	0.8201	1,000
16/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	512.6600	556.5900	0.5127	0.5566	0
16/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	2066.6500	1997.9100	2.0667	1.9979	1,000
16/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	194.8300	215.8900	0.1948	0.2159	0
16/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	3019.8500	2942.3900	3.0199	2.9424	0
16/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	101.5700	113.9100	0.1016	0.1139	1,000
16/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6305.2900	6217.6000	6.3053	6.2176	0
16/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	13.0400	15.1500	0.0130	0.0152	0
16/02/2026	2030 On 05-November-26			Bond Future	7.0952	7.1270	104.7666	104.6750	0
16/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3783.1200	3703.5500	3.7831	3.7036	0
16/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	131.9700	143.9900	0.1320	0.1440	0
16/02/2026	2030 On 04-February-27			Bond Future	7.1044	7.1393	102.5599	102.4665	0
16/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2292.9400	2226.2400	2.2929	2.2262	0
16/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	398.0000	424.7100	0.3980	0.4247	0
16/02/2026	2030 On 06-May-27			Bond Future	7.1465	7.1851	104.2717	104.1764	0
16/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1168.3600	1119.7700	1.1684	1.1198	0
16/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	863.7900	910.5300	0.8638	0.9105	0
16/02/2026	2031 On 07-May-26			Bond Future	116.3102	116.2213	116.3102	116.2213	1,580
16/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2470.5600	2381.9500	2.4706	2.3820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.3700	0.6400	0.0004	0.0006	0
16/02/2026	2031 On 06-August-26			Bond Future	116.0064	115.9159	116.0064	115.9159	1,893
16/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	2213.1400	2126.9000	2.2131	2.1269	0
16/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	16.7100	21.0500	0.0167	0.0211	0
16/02/2026	2031 On 05-November-26			Bond Future	118.0282	117.9357	118.0282	117.9357	0
16/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6538.1700	6445.7400	6.5382	6.4457	0
16/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2031 On 04-February-27			Bond Future	117.6320	117.5374	117.6320	117.5374	0
16/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1625.3500	1551.3400	1.6254	1.5513	0
16/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	173.3700	193.9100	0.1734	0.1939	0
16/02/2026	2031 On 06-May-27			Bond Future	119.6243	119.5278	119.6243	119.5278	0
16/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2798.7500	2708.8900	2.7988	2.7089	0
16/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	44.4700	51.1400	0.0445	0.0511	0
16/02/2026	2032 On 07-May-26			Bond Future	7.5427	7.5745	104.2453	104.0934	167,667
16/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11541.8700	11390.0600	11.5419	11.3901	0
16/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.1000	0.1500	0.0001	0.0002	0
16/02/2026	2032 On 06-August-26			Bond Future	7.5626	7.5962	106.1120	105.9574	230
16/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	11001.4500	10848.2700	11.0015	10.8483	0
16/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	6.9000	8.2900	0.0069	0.0083	0
16/02/2026	2032 On 05-November-26			Bond Future	7.5925	7.6281	103.7792	103.6217	0
16/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6813.8100	6671.2400	6.8138	6.6712	0
16/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	145.1900	160.1100	0.1452	0.1601	0
16/02/2026	2032 On 04-February-27			Bond Future	7.6323	7.6700	105.5616	105.4011	0
16/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	4079.6300	3959.2600	4.0796	3.9593	0
16/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	550.7000	590.8200	0.5507	0.5908	0
16/02/2026	2032 On 06-May-27			Bond Future	7.6872	7.7274	103.1684	103.0049	0
16/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1935.2300	1852.1000	1.9352	1.8521	0
16/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1477.5500	1557.9000	1.4776	1.5579	0
16/02/2026	2033 On 07-May-26			Bond Future	146.5463	146.6587	146.5463	146.6587	7,871
16/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	11386.2500	11498.6600	11.3863	11.4987	0
16/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2033 On 06-August-26			Bond Future	149.2061	149.3207	149.2061	149.3207	0
16/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	14956.1300	15070.6500	14.9561	15.0707	0

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16/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2033 On 05-November-26			Bond Future	150.2275	150.3435	150.2275	150.3435	0
16/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	12967.4700	13083.5100	12.9675	13.0835	0
16/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2033 On 04-February-27			Bond Future	152.8445	152.9623	152.8445	152.9623	0
16/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	10134.5300	10252.2800	10.1345	10.2523	0
16/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2033 On 06-May-27			Bond Future	153.8326	153.9517	153.8326	153.9517	0
16/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	2622.6100	2741.6500	2.6226	2.7417	0
16/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2037 On 07-May-26			Bond Future	8.2490	8.2753	104.1143	103.9272	191,278
16/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	5285.5000	5123.7600	5.2855	5.1238	1,500
16/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	126.0400	151.3200	0.1260	0.1513	0
16/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8369.1600	8190.2400	8.3692	8.1902	1,500
16/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	30.8300	38.9300	0.0308	0.0389	0
16/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	11867.8200	11682.9600	11.8678	11.6830	0
16/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	6.4900	8.6500	0.0065	0.0087	1,500
16/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	17010.4600	16823.5100	17.0105	16.8235	142
16/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.1200	0.1900	0.0001	0.0002	0
16/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	19032.3900	18845.3800	19.0324	18.8454	0
16/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
16/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24566.6200	24379.6000	24.5666	24.3796	0
16/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
16/02/2026	2037 On 06-August-26			Bond Future	8.2906	8.3179	101.7187	101.5283	2,639
16/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	11271.4800	11093.7300	11.2715	11.0937	2,541
16/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	105.5200	118.1500	0.1055	0.1182	0
16/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	15127.0100	14940.2600	15.1270	14.9403	0
16/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	23.4600	27.0900	0.0235	0.0271	2,541
16/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18390.2100	18200.6300	18.3902	18.2006	0
16/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	3.9600	4.7600	0.0040	0.0048	2,541
16/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20532.7900	20342.6500	20.5328	20.3427	0
16/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	1.0300	1.2700	0.0010	0.0013	0
16/02/2026	2037 On 05-November-26			Bond Future	8.3332	8.3616	103.4672	103.2733	0
16/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	7885.3600	7729.1500	7.8854	7.7292	4,490

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16/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	546.5900	584.2500	0.5466	0.5843	0
16/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	12179.0100	12003.2700	12.1790	12.0033	0
16/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	229.0400	247.1700	0.2290	0.2472	4,490
16/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	14281.2800	14097.6300	14.2813	14.0976	0
16/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	111.7200	121.9400	0.1117	0.1219	0
16/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15407.1800	15220.5500	15.4072	15.2206	0
16/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	73.3200	80.5600	0.0733	0.0806	4,490
16/02/2026	2037 On 04-February-27			Bond Future	8.3830	8.4125	100.9877	100.7902	0
16/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2686.6400	2592.4500	2.6866	2.5925	4,490
16/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2305.3800	2408.6800	2.3054	2.4087	0
16/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6867.3200	6719.5800	6.8673	6.7196	0
16/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	896.1800	945.9300	0.8962	0.9459	4,490
16/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7930.1300	7774.6700	7.9301	7.7747	0
16/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	732.5900	774.6200	0.7326	0.7746	0
16/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9535.3300	9370.2800	9.5353	9.3703	0
16/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	537.5000	569.9400	0.5375	0.5699	4,490
16/02/2026	2037 On 06-May-27			Bond Future	8.4471	8.4778	102.6727	102.4716	0
16/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3361.8200	3259.7800	3.3618	3.2598	0
16/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2494.6400	2593.6700	2.4946	2.5937	0
16/02/2026	2038 On 07-May-26			Bond Future	165.2301	165.3341	165.2301	165.3341	6,223
16/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	20700.1200	20804.0500	20.7001	20.8041	0
16/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2038 On 06-August-26			Bond Future	166.0369	166.1424	166.0369	166.1424	0
16/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	21316.8500	21422.4200	21.3169	21.4224	0
16/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2038 On 05-November-26			Bond Future	168.9310	169.0380	168.9310	169.0380	0
16/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	22621.0000	22727.9900	22.6210	22.7280	0
16/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2038 On 04-February-27			Bond Future	169.6478	169.7561	169.6478	169.7561	0
16/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	15817.8100	15926.1400	15.8178	15.9261	0
16/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2038 On 06-May-27			Bond Future	172.5232	172.6329	172.5232	172.6329	0
16/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	6423.2400	6532.8600	6.4232	6.5329	0
16/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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16/02/2026	2040 On 07-May-26			Bond Future	8.5117	8.5483	106.3965	106.0963	57,658
16/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	2009.7400	1848.8500	2.0097	1.8489	27,500
16/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	880.9600	1020.3000	0.8810	1.0203	0
16/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	16003.2800	15704.0900	16.0033	15.7041	1,460
16/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	2.2600	3.3000	0.0023	0.0033	0
16/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	18661.8000	18361.7400	18.6618	18.3617	0
16/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.2900	0.4600	0.0003	0.0005	0
16/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	21970.4500	21670.2300	21.9705	21.6702	0
16/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
16/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	22261.8300	21961.6100	22.2618	21.9616	0
16/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	1,460
16/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	24034.5100	23734.2800	24.0345	23.7343	0
16/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	25092.8500	24792.6200	25.0929	24.7926	0
16/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
16/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	26775.1700	26474.9400	26.7752	26.4749	0
16/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2040 On 06-August-26			Bond Future	8.5568	8.5946	103.7913	103.4856	41,462
16/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	24358.1800	24052.7300	24.3582	24.0527	0
16/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.7400	0.9600	0.0007	0.0010	0
16/02/2026	2040 On 05-November-26			Bond Future	8.6024	8.6415	105.5754	105.2642	0
16/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	10265.4200	10002.2900	10.2654	10.0023	2,300
16/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	530.8700	578.9000	0.5309	0.5789	0
16/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	15009.8600	14720.4000	15.0099	14.7204	0
16/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	207.9400	229.6400	0.2079	0.2296	2,300
16/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	17349.2800	17050.0100	17.3493	17.0500	0
16/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	99.4900	111.3800	0.0995	0.1114	0
16/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	18592.6300	18289.8400	18.5926	18.2898	0
16/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	65.3100	73.6800	0.0653	0.0737	2,300
16/02/2026	2040 On 04-February-27			Bond Future	8.6545	8.6950	102.8816	102.5648	0
16/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3493.9600	3329.7000	3.4940	3.3297	2,300
16/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2515.5800	2668.1100	2.5156	2.6681	0
16/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8536.7200	8291.0200	8.5367	8.2910	0
16/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	980.0000	1051.0900	0.9800	1.0511	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
16/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	10119.7500	9859.7700	10.1198	9.8598	0
16/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	754.5800	811.3900	0.7546	0.8114	0
16/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	11587.7300	11317.2200	11.5877	11.3172	0
16/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	596.2400	642.5200	0.5962	0.6425	2,300
16/02/2026	2040 On 06-May-27			Bond Future	8.7189	8.7608	104.5979	104.2755	0
16/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	4123.6000	3952.8900	4.1236	3.9529	0
16/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	2891.6600	3043.3800	2.8917	3.0434	0
16/02/2026	2043 On 07-May-26			Bond Future	129.4621	129.4778	129.4621	129.4778	0
16/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	17762.0500	17777.8100	17.7621	17.7778	0
16/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2043 On 06-August-26			Bond Future	128.9674	128.9832	128.9674	128.9832	3,416
16/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	18087.3500	18103.1800	18.0874	18.1032	0
16/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2043 On 05-November-26			Bond Future	131.2149	131.2307	131.2149	131.2307	0
16/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	18374.8566	18390.7073	18.3749	18.3907	0
16/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0066	0.0073	0.0000	0.0000	0
16/02/2026	2043 On 04-February-27			Bond Future	130.6120	130.6275	130.6120	130.6275	0
16/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	12991.5688	13007.3376	12.9916	13.0073	0
16/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	9.6088	9.8876	0.0096	0.0099	0
16/02/2026	2043 On 06-May-27			Bond Future	132.8238	132.8392	132.8238	132.8392	0
16/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	5964.1961	5982.2751	5.9642	5.9823	0
16/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	620.4261	623.1051	0.6204	0.6231	0
16/02/2026	2044 On 07-May-26		Call	Bond Future	3561.5500	3357.3200	3.5616	3.3573	0
16/02/2026	2044 On 07-May-26			Bond Future	8.7119	8.7484	102.7589	102.4325	122,265
16/02/2026	2044 On 07-May-26		Put	Bond Future	802.6200	924.8600	0.8026	0.9249	0
16/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	10663.8200	10349.2900	10.6638	10.3493	0
16/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	37.6200	49.5600	0.0376	0.0496	15,000
16/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	22807.2200	22480.7800	22.8072	22.4808	0
16/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	0
16/02/2026	2044 On 06-August-26			Bond Future	8.7574	8.7950	100.2138	99.8815	7,681
16/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	25885.3100	25553.3100	25.8853	25.5533	0
16/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	1.0900	1.4000	0.0011	0.0014	0
16/02/2026	2044 On 05-November-26			Bond Future	8.8030	8.8417	101.9364	101.5981	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	19070.0000	18744.3300	19.0700	18.7443	0
16/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	106.6400	119.2200	0.1066	0.1192	0
16/02/2026	2044 On 04-February-27			Bond Future	8.8544	8.8943	99.3053	98.9609	0
16/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11446.9400	11166.3300	11.4469	11.1663	0
16/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	910.5700	974.2800	0.9106	0.9743	0
16/02/2026	2044 On 06-May-27			Bond Future	8.9163	8.9576	100.9620	100.6115	0
16/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	4558.9500	4372.3800	4.5590	4.3724	0
16/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	3178.8700	3342.8000	3.1789	3.3428	0
16/02/2026	2046 On 07-May-26			Bond Future	148.4786	148.0484	148.4786	148.0484	18,662
16/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	23528.5900	23098.4100	23.5286	23.0984	0
16/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2046 On 06-August-26			Bond Future	151.1735	150.7355	151.1735	150.7355	0
16/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	28793.5400	28355.5400	28.7935	28.3555	0
16/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2046 On 05-November-26			Bond Future	151.4868	151.0407	151.4868	151.0407	0
16/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	26006.7500	25560.6700	26.0068	25.5607	0
16/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2046 On 04-February-27			Bond Future	154.1251	153.6708	154.1251	153.6708	0
16/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	23035.0800	22580.7900	23.0351	22.5808	0
16/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2046 On 06-May-27			Bond Future	154.3816	153.9191	154.3816	153.9191	0
16/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	5391.5600	4929.0700	5.3916	4.9291	0
16/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2050 On 07-May-26			Bond Future	153.9293	153.2833	153.9293	153.2833	17,225
16/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	29859.2700	29213.3300	29.8593	29.2133	0
16/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2050 On 06-August-26			Bond Future	154.2812	153.6236	154.2812	153.6236	0
16/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	31011.2100	30353.6200	31.0112	30.3536	0
16/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2050 On 05-November-26			Bond Future	156.9705	156.3011	156.9705	156.3011	0
16/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	33130.5300	32461.0900	33.1305	32.4611	0
16/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2050 On 04-February-27			Bond Future	157.2247	156.5429	157.2247	156.5429	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	24834.6700	24152.8700	24.8347	24.1529	0
16/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	2050 On 06-May-27			Bond Future	159.8894	159.1954	159.8894	159.1954	0
16/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	9429.4300	8735.4300	9.4294	8.7354	0
16/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	AL37 On 05-February-26			Index Future	1273.4360	1273.4360	1273.4360	1,273.4360	0
16/02/2026	AL37 On 07-May-26			Index Future	1302.7860	1301.2560	1302.7860	1,301.2560	0
16/02/2026	AL37 On 06-August-26			Index Future	1325.8650	1324.3070	1325.8650	1,324.3070	0
16/02/2026	AL37 On 05-November-26			Index Future	1348.9370	1347.3430	1348.9370	1,347.3430	0
16/02/2026	AL37 On 04-February-27			Index Future	1372.1480	1370.5160	1372.1480	1,370.5160	0
16/02/2026	AL37 On 06-May-27			Index Future	1395.1450	1393.4740	1395.1450	1,393.4740	0
16/02/2026	AL7T On 05-February-26			Index Future	1655.6690	1655.6690	1655.6690	1,655.6690	0
16/02/2026	AL7T On 07-May-26			Index Future	1702.0210	1698.8480	1702.0210	1,698.8480	0
16/02/2026	AL7T On 06-August-26			Index Future	1732.1720	1728.9430	1732.1720	1,728.9430	0
16/02/2026	AL7T On 05-November-26			Index Future	1762.3150	1759.0180	1762.3150	1,759.0180	0
16/02/2026	AL7T On 04-February-27			Index Future	1792.6380	1789.2710	1792.6380	1,789.2710	0
16/02/2026	AL7T On 06-May-27			Index Future	1822.6820	1819.2430	1822.6820	1,819.2430	0
16/02/2026	ALBI On 05-February-26			Index Future	1397.7070	1397.7070	1397.7070	1,397.7070	0
16/02/2026	ALBI On 07-May-26			Index Future	1440.8420	1437.7450	1440.8420	1,437.7450	75
16/02/2026	ALBI On 06-August-26			Index Future	1466.3670	1463.2140	1466.3670	1,463.2140	0
16/02/2026	ALBI On 05-November-26			Index Future	1491.8840	1488.6670	1491.8840	1,488.6670	0
16/02/2026	ALBI On 04-February-27			Index Future	1517.5540	1514.2700	1517.5540	1,514.2700	0
16/02/2026	ALBI On 06-May-27			Index Future	1542.9880	1539.6360	1542.9880	1,539.6360	0
16/02/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	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
16/02/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/02/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
16/02/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/02/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	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
16/02/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	ES33 On 07-May-26			Bond Future	8.4596	8.4916	95.9954	95.8291	0
16/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15114.8400	14948.5200	15.1148	14.9485	0
16/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	ES33 On 06-August-26			Bond Future	8.5122	8.5456	97.7378	97.5684	0
16/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15869.1700	15699.7900	15.8692	15.6998	0
16/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	ES33 On 05-November-26			Bond Future	8.5777	8.6127	95.6500	95.4775	0
16/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10321.6400	10149.0900	10.3216	10.1491	0
16/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	ES33 On 04-February-27			Bond Future	8.6564	8.6933	97.3146	97.1388	0
16/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4818.0100	4642.1900	4.8180	4.6422	0
16/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	ES33 On 06-May-27			Bond Future	8.7467	8.7856	95.1707	94.9916	0
16/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	245.3800	66.2500	0.2454	0.0663	0
16/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	ES42 On 07-May-26			Bond Future	8.9209	8.9574	96.8417	96.5421	0
16/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	22200.2900	21900.6900	22.2003	21.9007	0
16/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	ES42 On 06-August-26			Bond Future	8.9689	9.0066	98.5994	98.2944	0
16/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	24125.0700	23820.0600	24.1251	23.8201	0
16/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	ES42 On 05-November-26			Bond Future	9.0226	9.0616	96.0545	95.7438	0
16/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	18089.6600	17779.0300	18.0897	17.7790	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	ES42 On 04-February-27			Bond Future	9.0824	9.1226	97.7248	97.4085	0
16/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	8864.8800	8548.6000	8.8649	8.5486	0
16/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	ES42 On 06-May-27			Bond Future	9.1511	9.1927	95.1154	94.7935	0
16/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	1373.0200	1051.1100	1.3730	1.0511	0
16/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	GOVI On 05-February-26			GOVI	1371.6830	1371.6830	1371.6830	1,371.6830	0
16/02/2026	GOVI On 07-May-26			GOVI	1414.4470	1411.3100	1414.4470	1,411.3100	640
16/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2374470.0000	2343100.0000	237.4470	234.3100	0
16/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	GOVI On 06-August-26			GOVI	1439.5040	1436.3120	1439.5040	1,436.3120	0
16/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2505040.0000	2473120.0000	250.5040	247.3120	0
16/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	GOVI On 05-November-26			GOVI	1464.5530	1461.2960	1464.5530	1,461.2960	0
16/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1875530.0000	1842960.0000	187.5530	184.2960	0
16/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	GOVI On 04-February-27			GOVI	1489.7530	1486.4290	1489.7530	1,486.4290	0
16/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1207530.0000	1174290.0000	120.7530	117.4290	0
16/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	GOVI On 06-May-27			GOVI	1514.7210	1511.3280	1514.7210	1,511.3280	0
16/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	877210.0000	843280.0000	87.7210	84.3280	0
16/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
16/02/2026	I258 On 07-May-26			Bond Future	139.6874	138.6202	139.6874	138.6202	0
16/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	25957.4000	24890.2400	25.9574	24.8902	0
16/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	I258 On 06-August-26			Bond Future	139.3783	138.2917	139.3783	138.2917	0
16/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	26428.3105	25341.6915	26.4283	25.3417	0
16/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0005	0.0015	0.0000	0.0000	0
16/02/2026	I258 On 05-November-26			Bond Future	141.8073	140.7015	141.8073	140.7015	0
16/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	26857.3350	25751.6031	26.8573	25.7516	0
16/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0750	0.1531	0.0001	0.0002	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	I258 On 04-February-27			Bond Future	141.3891	140.2630	141.3891	140.2630	0
16/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	22498.4281	21377.3553	22.4984	21.3774	0
16/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	9.2981	14.3153	0.0093	0.0143	0
16/02/2026	I258 On 06-May-27			Bond Future	143.7837	142.6384	143.7837	142.6384	0
16/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	10042.8747	9127.8416	10.0429	9.1278	0
16/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1039.1847	1269.4616	1.0392	1.2695	0
16/02/2026	IGOV On 05-February-26			Index Future	438.7740	438.7740	438.7740	438.7740	0
16/02/2026	IGOV On 07-May-26			Index Future	456.2080	455.6980	456.2080	455.6980	248
16/02/2026	IGOV On 06-August-26			Index Future	464.4000	463.8810	464.4000	463.8810	0
16/02/2026	IGOV On 05-November-26			Index Future	472.5890	472.0580	472.5890	472.0580	0
16/02/2026	IGOV On 04-February-27			Index Future	480.8270	480.2830	480.8270	480.2830	0
16/02/2026	IGOV On 06-May-27			Index Future	488.9910	488.4330	488.9910	488.4330	0
16/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
16/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
16/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
16/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
16/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
16/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
16/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
16/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
16/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
16/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
16/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
16/02/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
16/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
16/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
16/02/2026	R033 On 07-May-26			Bond Future	7.6505	7.6770	113.5273	113.3768	9,512
16/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	14242.8300	14093.6200	14.2428	14.0936	0
16/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	3.8100	5.0400	0.0038	0.0050	0
16/02/2026	R033 On 06-August-26			Bond Future	7.6741	7.7020	115.5602	115.4070	223
16/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	13212.0700	13069.5700	13.2121	13.0696	0
16/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	106.1800	116.8400	0.1062	0.1168	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	R033 On 05-November-26			Bond Future	7.7070	7.7363	112.5079	112.3518	0
16/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8831.8300	8708.5400	8.8318	8.7085	0
16/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	600.8500	633.5900	0.6009	0.6336	0
16/02/2026	R033 On 04-February-27			Bond Future	7.7488	7.7798	114.4397	114.2807	0
16/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	6054.7200	5953.2900	6.0547	5.9533	0
16/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1545.9100	1603.4900	1.5459	1.6035	0
16/02/2026	R033 On 06-May-27			Bond Future	7.8043	7.8371	111.3126	111.1505	0
16/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3406.5700	3329.1800	3.4066	3.3292	0
16/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2787.4500	2872.1200	2.7875	2.8721	0
16/02/2026	R035 On 07-May-26			Bond Future	7.9547	7.9862	107.4867	107.2827	106,135
16/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2509.6700	2369.4600	2.5097	2.3695	1,000
16/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	366.3900	430.1900	0.3664	0.4302	0
16/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3933.5300	3764.9100	3.9335	3.7649	0
16/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	167.1300	202.5200	0.1671	0.2025	16,000
16/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5316.6600	5132.6000	5.3167	5.1326	1,000
16/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	81.1800	101.1300	0.0812	0.1011	0
16/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7706.0200	7509.2800	7.7060	7.5093	0
16/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	23.9900	31.2600	0.0240	0.0313	1,000
16/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	10228.5000	10026.9300	10.2285	10.0269	250
16/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	6.6900	9.1300	0.0067	0.0091	0
16/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10341.5200	10139.8300	10.3415	10.1398	200
16/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	6.3200	8.6400	0.0063	0.0086	0
16/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10623.4100	10421.4600	10.6234	10.4215	350
16/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	5.5100	7.5700	0.0055	0.0076	0
16/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	13005.5600	12802.1300	13.0056	12.8021	0
16/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	1.2900	1.8700	0.0013	0.0019	250
16/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	13114.5100	12911.0300	13.1145	12.9110	0
16/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	1.1700	1.7000	0.0012	0.0017	200
16/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13386.1800	13182.6000	13.3862	13.1826	0
16/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.9100	1.3400	0.0009	0.0013	350
16/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15681.0700	15477.1100	15.6811	15.4771	0
16/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0900	0.1400	0.0001	0.0001	250
16/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15785.9900	15582.0300	15.7860	15.5820	0
16/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0800	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
16/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	16047.6000	15843.6300	16.0476	15.8436	0
16/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0600	0.1000	0.0001	0.0001	350
16/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16826.4200	16622.4300	16.8264	16.6224	0
16/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
16/02/2026	R035 On 06-August-26			Bond Future	7.9850	8.0178	109.4114	109.2038	156
16/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2790.2200	2663.6800	2.7902	2.6637	1,000
16/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	883.3200	964.3700	0.8833	0.9644	0
16/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4887.1000	4725.7200	4.8871	4.7257	350
16/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	426.8300	473.0400	0.4268	0.4730	0
16/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5310.0800	5143.9100	5.3101	5.1439	1,000
16/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	372.7200	414.1400	0.3727	0.4141	0
16/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	7142.8000	6961.0700	7.1428	6.9611	200
16/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	210.1600	236.0200	0.2102	0.2360	0
16/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7578.0000	7393.4900	7.5780	7.3935	0
16/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	183.3800	206.4600	0.1834	0.2065	350
16/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7632.4400	7447.6200	7.6324	7.4476	250
16/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	180.2800	203.0500	0.1803	0.2031	0
16/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8559.5200	8369.8500	8.5595	8.3699	0
16/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	135.7100	153.6300	0.1357	0.1536	1,000
16/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9866.3100	9671.5800	9.8663	9.6716	0
16/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	92.0400	104.9000	0.0920	0.1049	200
16/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	10300.1400	10104.0900	10.3001	10.1041	0
16/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	81.1800	92.7200	0.0812	0.0927	350
16/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10354.2800	10158.0700	10.3543	10.1581	0
16/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	79.9200	91.3000	0.0799	0.0913	250
16/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12546.8300	12345.1500	12.5468	12.3452	0
16/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	37.0500	42.9600	0.0371	0.0430	200
16/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	13020.2300	12817.4600	13.0202	12.8175	0
16/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	28.9800	33.8000	0.0290	0.0338	250
16/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17332.8200	17125.7500	17.3328	17.1258	0
16/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	2.2100	2.7300	0.0022	0.0027	0
16/02/2026	R035 On 05-November-26			Bond Future	8.0260	8.0603	106.7947	106.5833	0
16/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1713.2100	1624.3600	1.7132	1.6244	600
16/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2059.6300	2182.2300	2.0596	2.1822	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3748.1800	3612.2100	3.7482	3.6122	0
16/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	1052.7200	1128.2000	1.0527	1.1282	600
16/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5321.8100	5163.8000	5.3218	5.1638	200
16/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	680.4200	733.8600	0.6804	0.7339	0
16/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	6172.0900	6005.3100	6.1721	6.0053	0
16/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	546.8600	591.5300	0.5469	0.5915	600
16/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7853.7400	7673.4600	7.8537	7.6735	0
16/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	354.0300	385.2000	0.3540	0.3852	200
16/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10442.1500	10248.8900	10.4422	10.2489	0
16/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	188.7000	206.8900	0.1887	0.2069	200
16/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11626.3100	11428.9300	11.6263	11.4289	0
16/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	140.0700	154.1400	0.1401	0.1541	0
16/02/2026	R035 On 04-February-27			Bond Future	8.0756	8.1115	108.6295	108.4142	0
16/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	6274.4600	6111.2800	6.2745	6.1113	0
16/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	789.8300	841.9800	0.7898	0.8420	0
16/02/2026	R035 On 06-May-27			Bond Future	8.1321	8.1697	105.9465	105.7271	0
16/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	2834.7300	2722.6900	2.8347	2.7227	0
16/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	2148.0500	2255.3600	2.1481	2.2554	0
16/02/2026	R038 On 07-May-26			Bond Future	8.3499	8.3762	120.0315	119.8105	3,814
16/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	22182.2800	21961.2800	22.1823	21.9613	0
16/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
16/02/2026	R038 On 06-August-26			Bond Future	8.3916	8.4189	122.1808	121.9559	0
16/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	23825.7300	23601.1900	23.8257	23.6012	0
16/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	1.8100	2.2100	0.0018	0.0022	0
16/02/2026	R038 On 05-November-26			Bond Future	8.4400	8.4684	118.8014	118.5723	0
16/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	16714.2600	16496.3600	16.7143	16.4964	0
16/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	118.8000	130.0100	0.1188	0.1300	0
16/02/2026	R038 On 04-February-27			Bond Future	8.4956	8.5251	120.8412	120.6079	0
16/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	9224.4500	9042.4900	9.2245	9.0425	0
16/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	908.5900	959.9700	0.9086	0.9600	0
16/02/2026	R038 On 06-May-27			Bond Future	8.5607	8.5914	117.3799	117.1422	0
16/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	3962.8300	3840.2400	3.9628	3.8402	0
16/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2813.4100	2928.5300	2.8134	2.9285	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	R053 On 07-May-26			Bond Future	8.5732	8.6044	133.1833	132.7727	75,280
16/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	32408.1500	31997.6100	32.4082	31.9976	0
16/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0600	0.1100	0.0001	0.0001	0
16/02/2026	R053 On 06-August-26			Bond Future	8.6079	8.6400	135.5682	135.1502	0
16/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	36459.0700	36041.6100	36.4591	36.0416	0
16/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	2.1500	2.6900	0.0022	0.0027	0
16/02/2026	R053 On 05-November-26			Bond Future	8.6468	8.6797	132.0410	131.6155	0
16/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	27420.1800	27011.1000	27.4202	27.0111	0
16/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	154.9300	171.3200	0.1549	0.1713	0
16/02/2026	R053 On 04-February-27			Bond Future	8.6901	8.7240	134.3084	133.8752	0
16/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	16291.3200	15938.1700	16.2913	15.9382	0
16/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1256.1500	1336.2100	1.2562	1.3362	0
16/02/2026	R053 On 06-May-27			Bond Future	8.7393	8.7742	130.6944	130.2534	0
16/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	6915.9300	6680.0400	6.9159	6.6800	0
16/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	4659.9800	4865.0200	4.6600	4.8650	0
16/02/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
16/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	73.8300	75.2000	0.0738	0.0752	0
16/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	73.8300	75.2000	0.0738	0.0752	0
16/02/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
16/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	73.6100	74.2500	0.0736	0.0743	0
16/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	73.6100	74.2500	0.0736	0.0743	0
16/02/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
16/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	45.1200	45.3800	0.0451	0.0454	0
16/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	45.1200	45.3800	0.0451	0.0454	0
16/02/2026	R202 On 07-May-26			Bond Future	305.8822	305.9193	305.8822	305.9193	772
16/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	28332.2200	28369.2700	28.3322	28.3693	0
16/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	R202 On 06-August-26			Bond Future	306.0359	306.0735	306.0359	306.0735	253
16/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	27175.8500	27213.5000	27.1759	27.2135	0
16/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	R202 On 05-November-26			Bond Future	311.3705	311.4081	311.3705	311.4081	0
16/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	30910.5300	30948.0500	30.9105	30.9481	0
16/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	R202 On 04-February-27			Bond Future	311.3098	311.3467	311.3098	311.3467	0
16/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	16579.7600	16616.7200	16.5798	16.6167	0
16/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	R202 On 06-May-27			Bond Future	316.5859	316.6227	316.5859	316.6227	0
16/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	9595.9300	9632.6600	9.5959	9.6327	0
16/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	R209 On 07-May-26			Bond Future	8.1125	8.1439	88.2081	88.0147	45,217
16/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	16038.2700	15844.8600	16.0383	15.8449	0
16/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
16/02/2026	R209 On 06-August-26			Bond Future	8.1457	8.1783	89.7876	89.5907	3,673
16/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	17122.4900	16925.9800	17.1225	16.9260	0
16/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	1.4000	1.7400	0.0014	0.0017	0
16/02/2026	R209 On 05-November-26			Bond Future	8.1856	8.2194	88.1821	87.9816	0
16/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11712.6000	11523.9500	11.7126	11.5240	0
16/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	117.6000	129.4000	0.1176	0.1294	0
16/02/2026	R209 On 04-February-27			Bond Future	8.2321	8.2673	89.6968	89.4927	0
16/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1523.3900	1447.5800	1.5234	1.4476	3,237
16/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2710.3500	2838.6600	2.7104	2.8387	0
16/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	5072.6900	4928.1700	5.0727	4.9282	0
16/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	961.1400	1020.7400	0.9611	1.0207	3,237
16/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6525.6900	6366.5500	6.5257	6.3666	0
16/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	683.9300	728.9100	0.6839	0.7289	0
16/02/2026	R209 On 06-May-27			Bond Future	8.2881	8.3246	88.0467	87.8389	0
16/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	2889.2300	2783.1600	2.8892	2.7832	0
16/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	2197.9000	2299.6400	2.1979	2.2996	0
16/02/2026	R210 On 07-May-26			Bond Future	260.9429	260.9752	260.9429	260.9752	1,191
16/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5542.9300	5575.1800	5.5429	5.5752	0
16/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	R210 On 06-August-26			Bond Future	265.6793	265.7121	265.6793	265.7121	0
16/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5839.2500	5872.0800	5.8393	5.8721	0
16/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	R210 On 05-November-26			Bond Future	266.7907	266.8233	266.7907	266.8233	0
16/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13460.6800	13493.2800	13.4607	13.4933	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	R210 On 04-February-27			Bond Future	271.4375	271.4700	271.4375	271.4700	0
16/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5407.5200	5439.9500	5.4075	5.4400	0
16/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	R210 On 06-May-27			Bond Future	272.4681	272.4998	272.4681	272.4998	0
16/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1338.0600	1369.8100	1.3381	1.3698	0
16/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	R213 On 07-May-26			Bond Future	7.3481	7.3800	99.9862	99.8600	69,591
16/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	9141.5800	9015.5300	9.1416	9.0155	0
16/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.1600	0.2500	0.0002	0.0003	0
16/02/2026	R213 On 06-August-26			Bond Future	7.3560	7.3900	101.7766	101.6482	0
16/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8370.5800	8244.1000	8.3706	8.2441	0
16/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	10.1200	12.0200	0.0101	0.0120	0
16/02/2026	R213 On 05-November-26			Bond Future	7.3797	7.4161	99.9791	99.8482	0
16/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4943.9100	4828.6500	4.9439	4.8287	0
16/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	154.1900	169.7700	0.1542	0.1698	0
16/02/2026	R213 On 04-February-27			Bond Future	7.4148	7.4539	101.6971	101.5638	0
16/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2954.9600	2859.2300	2.9550	2.8592	0
16/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	514.6900	552.2700	0.5147	0.5523	0
16/02/2026	R213 On 06-May-27			Bond Future	7.4617	7.5038	99.8493	99.7134	0
16/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1514.5300	1446.2100	1.5145	1.4462	0
16/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1197.4600	1265.0500	1.1975	1.2651	0
16/02/2026	R214 On 07-May-26			Bond Future	8.5091	8.5455	84.5395	84.2730	39,563
16/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18596.0600	18329.5400	18.5961	18.3295	0
16/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
16/02/2026	R214 On 06-August-26			Bond Future	8.5457	8.5832	86.0533	85.7820	0
16/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20428.7600	20157.8500	20.4288	20.1579	0
16/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	1.3000	1.6600	0.0013	0.0017	0
16/02/2026	R214 On 05-November-26			Bond Future	8.5893	8.6279	84.2387	83.9626	0
16/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	14986.8100	14722.2200	14.9868	14.7222	0
16/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	99.1900	110.7400	0.0992	0.1107	0
16/02/2026	R214 On 04-February-27			Bond Future	8.6390	8.6789	85.6861	85.4050	0
16/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	8965.7600	8734.9400	8.9658	8.7349	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	671.1300	721.4300	0.6711	0.7214	0
16/02/2026	R214 On 06-May-27			Bond Future	8.6927	8.7338	83.8237	83.5376	0
16/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	3798.5300	3643.8000	3.7985	3.6438	0
16/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2505.4100	2636.7700	2.5054	2.6368	0
16/02/2026	R248 On 07-May-26			Bond Future	8.6850	8.7213	102.3447	101.9909	284,310
16/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	219.4300	188.4600	0.2194	0.1885	1,620
16/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	4090.2000	4412.9500	4.0902	4.4130	0
16/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1585.0800	1434.7200	1.5851	1.4347	1,620
16/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1438.8400	1642.2000	1.4388	1.6422	0
16/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	5005.9500	4728.0800	5.0060	4.7281	0
16/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	351.3700	427.2200	0.3514	0.4272	0
16/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	5086.4200	4806.8800	5.0864	4.8069	0
16/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	341.3400	415.5200	0.3413	0.4155	1,620
16/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	23864.4300	23510.7500	23.8644	23.5108	0
16/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0700	0.1100	0.0001	0.0001	0
16/02/2026	R248 On 06-August-26			Bond Future	8.7228	8.7601	104.1773	103.8172	0
16/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	27329.7100	26969.9900	27.3297	26.9700	0
16/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	1.5900	2.0200	0.0016	0.0020	0
16/02/2026	R248 On 05-November-26			Bond Future	8.7667	8.8051	101.5340	101.1674	0
16/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	20427.2500	20074.5000	20.4273	20.0745	0
16/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	118.0700	131.8900	0.1181	0.1319	0
16/02/2026	R248 On 04-February-27			Bond Future	8.8162	8.8558	103.2783	102.9052	0
16/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	12146.2400	11843.4800	12.1462	11.8435	0
16/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	1008.1100	1078.4800	1.0081	1.0785	0
16/02/2026	R248 On 06-May-27			Bond Future	8.8689	8.9097	100.5691	100.1894	0
16/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	5027.0000	4821.6500	5.0270	4.8217	0
16/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	3357.6600	3532.0200	3.3577	3.5320	0
16/02/2026	R2R9 On 07-May-26			Bond Future	8.4659	8.4922	112.0417	111.8224	0
16/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	101191.9600	100972.6800	101.1920	100.9727	0
16/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	R2R9 On 06-August-26			Bond Future	8.5088	8.5361	114.0479	113.8248	0
16/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	100928.4300	100705.2900	100.9284	100.7053	0
16/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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16/02/2026	R2R9 On 05-November-26			Bond Future	8.5581	8.5863	111.0326	110.8053	0
16/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	100062.5400	99835.2600	100.0625	99.8353	0
16/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	R2R9 On 04-February-27			Bond Future	8.6141	8.6433	112.9392	112.7078	0
16/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9801.9300	9596.8800	9.8019	9.5969	0
16/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	315.3100	341.6600	0.3153	0.3417	0
16/02/2026	R2R9 On 06-May-27			Bond Future	8.6789	8.7093	109.8499	109.6142	0
16/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	4012.1200	3890.4900	4.0121	3.8905	0
16/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2847.7100	2961.7900	2.8477	2.9618	0
16/02/2026	R4R2 On 07-May-26			Bond Future	8.6160	8.6526	114.0708	113.7291	3,313
16/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	102981.7200	102639.9600	102.9817	102.6400	0
16/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	R4R2 On 06-August-26			Bond Future	8.6594	8.6971	116.1134	115.7656	0
16/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	102696.1600	102348.2900	102.6962	102.3483	0
16/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	R4R2 On 05-November-26			Bond Future	8.7083	8.7473	113.0077	112.6536	0
16/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	101785.1000	101430.9700	101.7851	101.4310	0
16/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2026	R4R2 On 04-February-27			Bond Future	8.7631	8.8034	114.9481	114.5876	0
16/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	11635.8200	11309.0200	11.6358	11.3090	0
16/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	296.1200	329.8000	0.2961	0.3298	0
16/02/2026	R4R2 On 06-May-27			Bond Future	8.8258	8.8675	111.7664	111.3995	0
16/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4670.8100	4473.7600	4.6708	4.4738	0
16/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3148.7700	3318.6600	3.1488	3.3187	0
16/02/2026	RR87 On 07-May-26			Bond Future	6.7258	6.7389	103.0724	103.0649	0
16/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	81.0590	77.3525	0.0811	0.0774	0
16/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	33.3690	37.0925	0.0334	0.0371	0
16/02/2026	RR87 On 06-August-26			Bond Future	6.3618	6.3841	101.1896	101.1817	0
16/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	92.6602	88.0051	0.0927	0.0880	0
16/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	32.9902	36.2351	0.0330	0.0362	0
16/02/2026	RR87 On 05-November-26			Bond Future	4.9378	5.0099	102.9291	102.9208	0
16/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	45.2918	39.2396	0.0453	0.0392	0
16/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	7.1018	9.3396	0.0071	0.0093	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	RR88 On 07-May-26			Bond Future	6.7765	6.7877	106.4709	106.4537	0
16/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	219.9392	212.9451	0.2199	0.2129	0
16/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	122.9192	133.1051	0.1229	0.1331	0
16/02/2026	RR88 On 06-August-26			Bond Future	6.6982	6.7117	105.4579	105.4416	0
16/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	307.0555	299.9263	0.3071	0.2999	0
16/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	195.9055	205.1163	0.1959	0.2051	0
16/02/2026	RR88 On 05-November-26			Bond Future	6.6143	6.6313	106.6978	106.6800	0
16/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	323.7506	315.3833	0.3238	0.3154	0
16/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	222.9206	232.3833	0.2229	0.2324	0
16/02/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/02/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0