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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
17/02/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	2029 On 07-May-26			Bond Future	147.5640	147.5827	147.5640	147.5827	4,600
17/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5744.0200	5762.7100	5.7440	5.7627	0
17/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2029 On 06-August-26			Bond Future	150.2425	150.2615	150.2425	150.2615	0
17/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	6142.4500	6161.4800	6.1425	6.1615	0
17/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2029 On 05-November-26			Bond Future	151.3845	151.4033	151.3845	151.4033	0
17/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3824.5000	3843.3000	3.8245	3.8433	0
17/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2029 On 04-February-27			Bond Future	154.0220	154.0407	154.0220	154.0407	0
17/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	4301.9600	4320.7000	4.3020	4.3207	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2029 On 06-May-27			Bond Future	155.1350	155.1537	155.1350	155.1537	0
17/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1815.0400	1833.6900	1.8150	1.8337	0
17/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2030 On 07-May-26			Bond Future	7.0755	7.0970	105.1935	105.1229	152,679
17/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	702.7900	660.1000	0.7028	0.6601	1,000
17/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	262.4900	290.4100	0.2625	0.2904	0
17/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	2100.2000	2035.9700	2.1002	2.0360	1,000
17/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	42.9200	49.3000	0.0429	0.0493	0
17/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2747.4800	2680.1900	2.7475	2.6802	0
17/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	20.4000	23.7200	0.0204	0.0237	1,000
17/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7266.1000	7195.5200	7.2661	7.1955	0
17/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.1100	0.1400	0.0001	0.0001	0
17/02/2026	2030 On 06-August-26			Bond Future	7.0716	7.0950	103.0678	102.9960	49,211
17/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	906.7900	866.0000	0.9068	0.8660	1,000
17/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	481.5800	512.6600	0.4816	0.5127	0
17/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	2124.7500	2066.6500	2.1248	2.0667	1,000
17/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	181.0600	194.8300	0.1811	0.1948	0
17/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	3084.0400	3019.8500	3.0840	3.0199	0
17/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	93.8900	101.5700	0.0939	0.1016	1,000
17/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6376.0100	6305.2900	6.3760	6.3053	0
17/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	11.8900	13.0400	0.0119	0.0130	0
17/02/2026	2030 On 05-November-26			Bond Future	7.0698	7.0952	104.8399	104.7666	0
17/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3848.6600	3783.1200	3.8487	3.7831	0
17/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	124.1600	131.9700	0.1242	0.1320	0
17/02/2026	2030 On 04-February-27			Bond Future	7.0764	7.1044	102.6348	102.5599	0
17/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2348.9400	2292.9400	2.3489	2.2929	0
17/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	379.0900	398.0000	0.3791	0.3980	0
17/02/2026	2030 On 06-May-27			Bond Future	7.1155	7.1465	104.3482	104.2717	0
17/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1209.9600	1168.3600	1.2100	1.1684	0
17/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	828.9200	863.7900	0.8289	0.8638	0
17/02/2026	2031 On 07-May-26			Bond Future	116.3733	116.3102	116.3733	116.3102	1,580
17/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2533.5500	2470.5600	2.5336	2.4706	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.2600	0.3700	0.0003	0.0004	0
17/02/2026	2031 On 06-August-26			Bond Future	116.0710	116.0064	116.0710	116.0064	1,893
17/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	2275.3600	2213.1400	2.2754	2.2131	0
17/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	14.3700	16.7100	0.0144	0.0167	0
17/02/2026	2031 On 05-November-26			Bond Future	118.0941	118.0282	118.0941	118.0282	0
17/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6604.1300	6538.1700	6.6041	6.5382	0
17/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2031 On 04-February-27			Bond Future	117.6996	117.6320	117.6996	117.6320	0
17/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1679.9600	1625.3500	1.6800	1.6254	0
17/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	160.3900	173.3700	0.1604	0.1734	0
17/02/2026	2031 On 06-May-27			Bond Future	119.6934	119.6243	119.6934	119.6243	0
17/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2863.8100	2798.7500	2.8638	2.7988	0
17/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	40.4000	44.4700	0.0404	0.0445	0
17/02/2026	2032 On 07-May-26			Bond Future	7.5267	7.5427	104.3220	104.2453	167,665
17/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11618.5500	11541.8700	11.6186	11.5419	0
17/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0800	0.1000	0.0001	0.0001	0
17/02/2026	2032 On 06-August-26			Bond Future	7.5457	7.5626	106.1900	106.1120	230
17/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	11078.9900	11001.4500	11.0790	11.0015	0
17/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	6.3600	6.9000	0.0064	0.0069	0
17/02/2026	2032 On 05-November-26			Bond Future	7.5746	7.5925	103.8589	103.7792	0
17/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6886.9600	6813.8100	6.8870	6.8138	0
17/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	138.6400	145.1900	0.1386	0.1452	0
17/02/2026	2032 On 04-February-27			Bond Future	7.6132	7.6323	105.6429	105.5616	0
17/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	4142.3100	4079.6300	4.1423	4.0796	0
17/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	532.0600	550.7000	0.5321	0.5507	0
17/02/2026	2032 On 06-May-27			Bond Future	7.6668	7.6872	103.2514	103.1684	0
17/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1979.4100	1935.2300	1.9794	1.9352	0
17/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1438.6900	1477.5500	1.4387	1.4776	0
17/02/2026	2033 On 07-May-26			Bond Future	146.5285	146.5463	146.5285	146.5463	7,871
17/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	11368.4900	11386.2500	11.3685	11.3863	0
17/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2033 On 06-August-26			Bond Future	149.1881	149.2061	149.1881	149.2061	0
17/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	14938.1000	14956.1300	14.9381	14.9561	0

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17/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2033 On 05-November-26			Bond Future	150.2096	150.2275	150.2096	150.2275	0
17/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	12949.6300	12967.4700	12.9496	12.9675	0
17/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2033 On 04-February-27			Bond Future	152.8268	152.8445	152.8268	152.8445	0
17/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	10116.8400	10134.5300	10.1168	10.1345	0
17/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2033 On 06-May-27			Bond Future	153.8151	153.8326	153.8151	153.8326	0
17/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	2605.0800	2622.6100	2.6051	2.6226	0
17/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2037 On 07-May-26			Bond Future	8.2175	8.2490	104.3384	104.1143	191,278
17/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	5490.8100	5285.5000	5.4908	5.2855	1,500
17/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	107.2300	126.0400	0.1072	0.1260	0
17/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8588.0500	8369.1600	8.5881	8.3692	1,500
17/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	25.6000	30.8300	0.0256	0.0308	0
17/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	12090.7200	11867.8200	12.0907	11.8678	0
17/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	5.2700	6.4900	0.0053	0.0065	1,500
17/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	17234.5500	17010.4600	17.2346	17.0105	142
17/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0900	0.1200	0.0001	0.0001	0
17/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	19256.5100	19032.3900	19.2565	19.0324	0
17/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
17/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24790.7400	24566.6200	24.7907	24.5666	0
17/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
17/02/2026	2037 On 06-August-26			Bond Future	8.2579	8.2906	101.9468	101.7187	2,639
17/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	11489.7300	11271.4800	11.4897	11.2715	2,541
17/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	95.6400	105.5200	0.0956	0.1055	0
17/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	15352.5500	15127.0100	15.3526	15.1270	0
17/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	20.8700	23.4600	0.0209	0.0235	2,541
17/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18617.8200	18390.2100	18.6178	18.3902	0
17/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	3.4400	3.9600	0.0034	0.0040	2,541
17/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20760.7600	20532.7900	20.7608	20.5328	0
17/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.8700	1.0300	0.0009	0.0010	0
17/02/2026	2037 On 05-November-26			Bond Future	8.2993	8.3332	103.6995	103.4672	0
17/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	8082.6000	7885.3600	8.0826	7.8854	4,490

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17/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	511.5100	546.5900	0.5115	0.5466	0
17/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	12395.6900	12179.0100	12.3957	12.1790	0
17/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	213.4000	229.0400	0.2134	0.2290	4,490
17/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	14505.1100	14281.2800	14.5051	14.2813	0
17/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	103.2300	111.7200	0.1032	0.1117	0
17/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15633.6000	15407.1800	15.6336	15.4072	0
17/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	67.4200	73.3200	0.0674	0.0733	4,490
17/02/2026	2037 On 04-February-27			Bond Future	8.3478	8.3830	101.2242	100.9877	0
17/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2811.8200	2686.6400	2.8118	2.6866	4,490
17/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2194.0400	2305.3800	2.1940	2.3054	0
17/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	7054.3400	6867.3200	7.0543	6.8673	0
17/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	846.6800	896.1800	0.8467	0.8962	4,490
17/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	8125.5300	7930.1300	8.1255	7.9301	0
17/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	691.4700	732.5900	0.6915	0.7326	0
17/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9740.8800	9535.3300	9.7409	9.5353	0
17/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	506.5300	537.5000	0.5065	0.5375	4,490
17/02/2026	2037 On 06-May-27			Bond Future	8.4104	8.4471	102.9136	102.6727	0
17/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3495.3700	3361.8200	3.4954	3.3618	0
17/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2387.3100	2494.6400	2.3873	2.4946	0
17/02/2026	2038 On 07-May-26			Bond Future	164.9585	165.2301	164.9585	165.2301	6,223
17/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	20428.5400	20700.1200	20.4285	20.7001	0
17/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2038 On 06-August-26			Bond Future	165.7606	166.0369	165.7606	166.0369	0
17/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	21040.5800	21316.8500	21.0406	21.3169	0
17/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2038 On 05-November-26			Bond Future	168.6503	168.9310	168.6503	168.9310	0
17/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	22340.3200	22621.0000	22.3403	22.6210	0
17/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2038 On 04-February-27			Bond Future	169.3628	169.6478	169.3628	169.6478	0
17/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	15532.8100	15817.8100	15.5328	15.8178	0
17/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2038 On 06-May-27			Bond Future	172.2340	172.5232	172.2340	172.5232	0
17/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	6133.9700	6423.2400	6.1340	6.4232	0
17/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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17/02/2026	2040 On 07-May-26			Bond Future	8.4855	8.5117	106.6129	106.3965	57,658
17/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	2141.6100	2009.7400	2.1416	2.0097	27,500
17/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	796.4900	880.9600	0.7965	0.8810	0
17/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	16219.2000	16003.2800	16.2192	16.0033	1,460
17/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	1.8400	2.2600	0.0018	0.0023	0
17/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	18878.0800	18661.8000	18.8781	18.6618	0
17/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.2300	0.2900	0.0002	0.0003	0
17/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	22186.7900	21970.4500	22.1868	21.9705	0
17/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
17/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	22478.1700	22261.8300	22.4782	22.2618	0
17/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,460
17/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	24250.8500	24034.5100	24.2509	24.0345	0
17/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	25309.1900	25092.8500	25.3092	25.0929	0
17/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
17/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	26991.5100	26775.1700	26.9915	26.7752	0
17/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2040 On 06-August-26			Bond Future	8.5297	8.5568	104.0114	103.7913	41,462
17/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	24578.2200	24358.1800	24.5782	24.3582	0
17/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.6400	0.7400	0.0006	0.0007	0
17/02/2026	2040 On 05-November-26			Bond Future	8.5744	8.6024	105.7996	105.5754	0
17/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	10460.6400	10265.4200	10.4606	10.2654	2,300
17/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	501.8600	530.8700	0.5019	0.5309	0
17/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	15221.5900	15009.8600	15.2216	15.0099	0
17/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	195.4400	207.9400	0.1954	0.2079	2,300
17/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	17566.8300	17349.2800	17.5668	17.3493	0
17/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	92.8100	99.4900	0.0928	0.0995	0
17/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	18812.2200	18592.6300	18.8122	18.5926	0
17/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	60.6700	65.3100	0.0607	0.0653	2,300
17/02/2026	2040 On 04-February-27			Bond Future	8.6255	8.6545	103.1099	102.8816	0
17/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3620.5100	3493.9600	3.6205	3.4940	2,300
17/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2413.7800	2515.5800	2.4138	2.5156	0
17/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8719.9800	8536.7200	8.7200	8.5367	0
17/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	934.9100	980.0000	0.9349	0.9800	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
17/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	10312.5500	10119.7500	10.3126	10.1198	0
17/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	719.0300	754.5800	0.7190	0.7546	0
17/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	11787.4500	11587.7300	11.7875	11.5877	0
17/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	567.6100	596.2400	0.5676	0.5962	2,300
17/02/2026	2040 On 06-May-27			Bond Future	8.6888	8.7189	104.8304	104.5979	0
17/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	4254.1100	4123.6000	4.2541	4.1236	0
17/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	2789.6700	2891.6600	2.7897	2.8917	0
17/02/2026	2043 On 07-May-26			Bond Future	129.4465	129.4621	129.4465	129.4621	0
17/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	17746.5000	17762.0500	17.7465	17.7621	0
17/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2043 On 06-August-26			Bond Future	128.9518	128.9674	128.9518	128.9674	3,416
17/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	18071.7900	18087.3500	18.0718	18.0874	0
17/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2043 On 05-November-26			Bond Future	131.1993	131.2149	131.1993	131.2149	0
17/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	18359.3164	18374.8566	18.3593	18.3749	0
17/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0064	0.0066	0.0000	0.0000	0
17/02/2026	2043 On 04-February-27			Bond Future	130.5967	130.6120	130.5967	130.6120	0
17/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	12976.2520	12991.5688	12.9763	12.9916	0
17/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	9.5720	9.6088	0.0096	0.0096	0
17/02/2026	2043 On 06-May-27			Bond Future	132.8087	132.8238	132.8087	132.8238	0
17/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	5950.0264	5964.1961	5.9500	5.9642	0
17/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	621.3364	620.4261	0.6213	0.6204	0
17/02/2026	2044 On 07-May-26		Call	Bond Future	3725.7300	3561.5500	3.7257	3.5616	0
17/02/2026	2044 On 07-May-26			Bond Future	8.6857	8.7119	102.9943	102.7589	122,265
17/02/2026	2044 On 07-May-26		Put	Bond Future	731.4400	802.6200	0.7314	0.8026	0
17/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	10893.6100	10663.8200	10.8936	10.6638	0
17/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	32.0500	37.6200	0.0321	0.0376	15,000
17/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	23042.5700	22807.2200	23.0426	22.8072	0
17/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	0
17/02/2026	2044 On 06-August-26			Bond Future	8.7304	8.7574	100.4534	100.2138	7,681
17/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	26124.7300	25885.3100	26.1247	25.8853	0
17/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.9500	1.0900	0.0010	0.0011	0
17/02/2026	2044 On 05-November-26			Bond Future	8.7752	8.8030	102.1803	101.9364	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	19306.8900	19070.0000	19.3069	19.0700	0
17/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	99.5900	106.6400	0.0996	0.1066	0
17/02/2026	2044 On 04-February-27			Bond Future	8.8257	8.8544	99.5536	99.3053	0
17/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11655.4800	11446.9400	11.6555	11.4469	0
17/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	870.7400	910.5700	0.8707	0.9106	0
17/02/2026	2044 On 06-May-27			Bond Future	8.8867	8.9163	101.2148	100.9620	0
17/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	4701.6000	4558.9500	4.7016	4.5590	0
17/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	3068.7100	3178.8700	3.0687	3.1789	0
17/02/2026	2046 On 07-May-26			Bond Future	148.4604	148.4786	148.4604	148.4786	18,662
17/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	23510.3700	23528.5900	23.5104	23.5286	0
17/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2046 On 06-August-26			Bond Future	151.1550	151.1735	151.1550	151.1735	0
17/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	28775.0200	28793.5400	28.7750	28.7935	0
17/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2046 On 05-November-26			Bond Future	151.4686	151.4868	151.4686	151.4868	0
17/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	25988.6000	26006.7500	25.9886	26.0068	0
17/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2046 On 04-February-27			Bond Future	154.1070	154.1251	154.1070	154.1251	0
17/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	23017.0200	23035.0800	23.0170	23.0351	0
17/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2046 On 06-May-27			Bond Future	154.3636	154.3816	154.3636	154.3816	0
17/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	5373.6300	5391.5600	5.3736	5.3916	0
17/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2050 On 07-May-26			Bond Future	153.9105	153.9293	153.9105	153.9293	17,225
17/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	29840.5400	29859.2700	29.8405	29.8593	0
17/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2050 On 06-August-26			Bond Future	154.2628	154.2812	154.2628	154.2812	0
17/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	30992.7500	31011.2100	30.9928	31.0112	0
17/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2050 On 05-November-26			Bond Future	156.9519	156.9705	156.9519	156.9705	0
17/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	33111.9300	33130.5300	33.1119	33.1305	0
17/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2050 On 04-February-27			Bond Future	157.2065	157.2247	157.2065	157.2247	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	24816.5400	24834.6700	24.8165	24.8347	0
17/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	2050 On 06-May-27			Bond Future	159.8713	159.8894	159.8713	159.8894	0
17/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	9411.2700	9429.4300	9.4113	9.4294	0
17/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	AL37 On 05-February-26			Index Future	1273.4360	1273.4360	1273.4360	1,273.4360	0
17/02/2026	AL37 On 07-May-26			Index Future	1303.6640	1302.7860	1303.6640	1,302.7860	0
17/02/2026	AL37 On 06-August-26			Index Future	1326.7590	1325.8650	1326.7590	1,325.8650	0
17/02/2026	AL37 On 05-November-26			Index Future	1349.8490	1348.9370	1349.8490	1,348.9370	0
17/02/2026	AL37 On 04-February-27			Index Future	1373.0790	1372.1480	1373.0790	1,372.1480	0
17/02/2026	AL37 On 06-May-27			Index Future	1396.0950	1395.1450	1396.0950	1,395.1450	0
17/02/2026	AL7T On 05-February-26			Index Future	1655.6690	1655.6690	1655.6690	1,655.6690	0
17/02/2026	AL7T On 07-May-26			Index Future	1705.1360	1702.0210	1705.1360	1,702.0210	0
17/02/2026	AL7T On 06-August-26			Index Future	1735.3420	1732.1720	1735.3420	1,732.1720	0
17/02/2026	AL7T On 05-November-26			Index Future	1765.5440	1762.3150	1765.5440	1,762.3150	0
17/02/2026	AL7T On 04-February-27			Index Future	1795.9270	1792.6380	1795.9270	1,792.6380	0
17/02/2026	AL7T On 06-May-27			Index Future	1826.0320	1822.6820	1826.0320	1,822.6820	0
17/02/2026	ALBI On 05-February-26			Index Future	1397.7070	1397.7070	1397.7070	1,397.7070	0
17/02/2026	ALBI On 07-May-26			Index Future	1443.2370	1440.8420	1443.2370	1,440.8420	75
17/02/2026	ALBI On 06-August-26			Index Future	1468.8040	1466.3670	1468.8040	1,466.3670	0
17/02/2026	ALBI On 05-November-26			Index Future	1494.3670	1491.8840	1494.3670	1,491.8840	0
17/02/2026	ALBI On 04-February-27			Index Future	1520.0840	1517.5540	1520.0840	1,517.5540	0
17/02/2026	ALBI On 06-May-27			Index Future	1545.5640	1542.9880	1545.5640	1,542.9880	0
17/02/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	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
17/02/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/02/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/02/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/02/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	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
17/02/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	ES33 On 07-May-26			Bond Future	8.4225	8.4596	96.1891	95.9954	0
17/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15308.5500	15114.8400	15.3086	15.1148	0
17/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	ES33 On 06-August-26			Bond Future	8.4733	8.5122	97.9350	97.7378	0
17/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	16066.3700	15869.1700	16.0664	15.8692	0
17/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	ES33 On 05-November-26			Bond Future	8.5369	8.5777	95.8510	95.6500	0
17/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10522.5800	10321.6400	10.5226	10.3216	0
17/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	ES33 On 04-February-27			Bond Future	8.6135	8.6564	97.5193	97.3146	0
17/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	5022.6900	4818.0100	5.0227	4.8180	0
17/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	ES33 On 06-May-27			Bond Future	8.7016	8.7467	95.3792	95.1707	0
17/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	453.8500	245.3800	0.4539	0.2454	0
17/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	ES42 On 07-May-26			Bond Future	8.8946	8.9209	97.0577	96.8417	0
17/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	22416.3200	22200.2900	22.4163	22.2003	0
17/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	ES42 On 06-August-26			Bond Future	8.9418	8.9689	98.8194	98.5994	0
17/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	24345.1000	24125.0700	24.3451	24.1251	0
17/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	ES42 On 05-November-26			Bond Future	8.9946	9.0226	96.2785	96.0545	0
17/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	18313.7300	18089.6600	18.3137	18.0897	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	ES42 On 04-February-27			Bond Future	9.0535	9.0824	97.9530	97.7248	0
17/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	9093.1300	8864.8800	9.0931	8.8649	0
17/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	ES42 On 06-May-27			Bond Future	9.1212	9.1511	95.3478	95.1154	0
17/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	1605.4800	1373.0200	1.6055	1.3730	0
17/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	GOVI On 05-February-26			GOVI	1371.6830	1371.6830	1371.6830	1,371.6830	0
17/02/2026	GOVI On 07-May-26			GOVI	1416.8810	1414.4470	1416.8810	1,414.4470	640
17/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2398810.0000	2374470.0000	239.8810	237.4470	0
17/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	GOVI On 06-August-26			GOVI	1441.9810	1439.5040	1441.9810	1,439.5040	0
17/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2529810.0000	2505040.0000	252.9810	250.5040	0
17/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	GOVI On 05-November-26			GOVI	1467.0770	1464.5530	1467.0770	1,464.5530	0
17/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1900770.0000	1875530.0000	190.0770	187.5530	0
17/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	GOVI On 04-February-27			GOVI	1492.3230	1489.7530	1492.3230	1,489.7530	0
17/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1233230.0000	1207530.0000	123.3230	120.7530	0
17/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	GOVI On 06-May-27			GOVI	1517.3390	1514.7210	1517.3390	1,514.7210	0
17/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	903390.0000	877210.0000	90.3390	87.7210	0
17/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/02/2026	I258 On 07-May-26			Bond Future	138.5867	139.6874	138.5867	139.6874	0
17/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	24856.6500	25957.4000	24.8567	25.9574	0
17/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	I258 On 06-August-26			Bond Future	138.2578	139.3783	138.2578	139.3783	0
17/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	25307.7512	26428.3105	25.3078	26.4283	0
17/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0012	0.0005	0.0000	0.0000	0
17/02/2026	I258 On 05-November-26			Bond Future	140.6676	141.8073	140.6676	141.8073	0
17/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	25717.7473	26857.3350	25.7177	26.8573	0
17/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.1373	0.0750	0.0001	0.0001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2026	I258 On 04-February-27			Bond Future	140.2300	141.3891	140.2300	141.3891	0
17/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	21343.7079	22498.4281	21.3437	22.4984	0
17/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	13.7579	9.2981	0.0138	0.0093	0
17/02/2026	I258 On 06-May-27			Bond Future	142.6055	143.7837	142.6055	143.7837	0
17/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	9088.3728	10042.8747	9.0884	10.0429	0
17/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1262.9228	1039.1847	1.2629	1.0392	0
17/02/2026	IGOV On 05-February-26			Index Future	438.7740	438.7740	438.7740	438.7740	0
17/02/2026	IGOV On 07-May-26			Index Future	455.9030	456.2080	455.9030	456.2080	248
17/02/2026	IGOV On 06-August-26			Index Future	464.0890	464.4000	464.0890	464.4000	0
17/02/2026	IGOV On 05-November-26			Index Future	472.2750	472.5890	472.2750	472.5890	0
17/02/2026	IGOV On 04-February-27			Index Future	480.5080	480.8270	480.5080	480.8270	0
17/02/2026	IGOV On 06-May-27			Index Future	488.6680	488.9910	488.6680	488.9910	0
17/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/02/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
17/02/2026	R033 On 07-May-26			Bond Future	7.6345	7.6505	113.6184	113.5273	9,512
17/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	14333.5000	14242.8300	14.3335	14.2428	0
17/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	3.3700	3.8100	0.0034	0.0038	0
17/02/2026	R033 On 06-August-26			Bond Future	7.6573	7.6741	115.6529	115.5602	223
17/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	13300.0400	13212.0700	13.3000	13.2121	0
17/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	101.4100	106.1800	0.1014	0.1062	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2026	R033 On 05-November-26			Bond Future	7.6892	7.7070	112.6024	112.5079	0
17/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8909.8900	8831.8300	8.9099	8.8318	0
17/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	584.3300	600.8500	0.5843	0.6009	0
17/02/2026	R033 On 04-February-27			Bond Future	7.7300	7.7488	114.5363	114.4397	0
17/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	6120.2100	6054.7200	6.1202	6.0547	0
17/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1514.8500	1545.9100	1.5149	1.5459	0
17/02/2026	R033 On 06-May-27			Bond Future	7.7844	7.8043	111.4111	111.3126	0
17/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3457.1200	3406.5700	3.4571	3.4066	0
17/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2739.4600	2787.4500	2.7395	2.7875	0
17/02/2026	R035 On 07-May-26			Bond Future	7.9283	7.9547	107.6574	107.4867	106,133
17/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2639.1600	2509.6700	2.6392	2.5097	1,000
17/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	325.1900	366.3900	0.3252	0.3664	0
17/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	4083.0500	3933.5300	4.0831	3.9335	0
17/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	145.9600	167.1300	0.1460	0.1671	16,000
17/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5476.1600	5316.6600	5.4762	5.3167	1,000
17/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	69.9900	81.1800	0.0700	0.0812	0
17/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7873.0000	7706.0200	7.8730	7.7060	0
17/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	20.2800	23.9900	0.0203	0.0240	1,000
17/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	10398.0500	10228.5000	10.3981	10.2285	250
17/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	5.5500	6.6900	0.0056	0.0067	0
17/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10511.1300	10341.5200	10.5111	10.3415	200
17/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	5.2400	6.3200	0.0052	0.0063	0
17/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10793.1500	10623.4100	10.7932	10.6234	350
17/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	4.5600	5.5100	0.0046	0.0055	0
17/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	13176.0000	13005.5600	13.1760	13.0056	0
17/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	1.0400	1.2900	0.0010	0.0013	250
17/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	13284.9700	13114.5100	13.2850	13.1145	0
17/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.9400	1.1700	0.0009	0.0012	200
17/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13556.6900	13386.1800	13.5567	13.3862	0
17/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.7300	0.9100	0.0007	0.0009	350
17/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15851.7400	15681.0700	15.8517	15.6811	0
17/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0700	0.0900	0.0001	0.0001	250
17/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15956.6600	15785.9900	15.9567	15.7860	0
17/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0600	0.0800	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
17/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	16218.2800	16047.6000	16.2183	16.0476	0
17/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0500	0.0600	0.0001	0.0001	350
17/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16997.1100	16826.4200	16.9971	16.8264	0
17/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
17/02/2026	R035 On 06-August-26			Bond Future	7.9575	7.9850	109.5852	109.4114	156
17/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2905.8800	2790.2200	2.9059	2.7902	1,000
17/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	825.1600	883.3200	0.8252	0.8833	0
17/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	5029.6700	4887.1000	5.0297	4.8871	350
17/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	395.5800	426.8300	0.3956	0.4268	0
17/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5456.1800	5310.0800	5.4562	5.3101	1,000
17/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	345.0000	372.7200	0.3450	0.3727	0
17/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	7300.0200	7142.8000	7.3000	7.1428	200
17/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	193.5600	210.1600	0.1936	0.2102	0
17/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7737.1400	7578.0000	7.7371	7.5780	0
17/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	168.7000	183.3800	0.1687	0.1834	350
17/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7791.8100	7632.4400	7.7918	7.6324	250
17/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	165.8300	180.2800	0.1658	0.1803	0
17/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8722.1700	8559.5200	8.7222	8.5595	0
17/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	124.5400	135.7100	0.1245	0.1357	1,000
17/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	10032.3300	9866.3100	10.0323	9.8663	0
17/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	84.2400	92.0400	0.0842	0.0920	200
17/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	10467.0200	10300.1400	10.4670	10.3001	0
17/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	74.2400	81.1800	0.0742	0.0812	350
17/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10521.2600	10354.2800	10.5213	10.3543	0
17/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	73.0800	79.9200	0.0731	0.0799	250
17/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12717.2400	12546.8300	12.7172	12.5468	0
17/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	33.6400	37.0500	0.0336	0.0371	200
17/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	13191.3000	13020.2300	13.1913	13.0202	0
17/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	26.2300	28.9800	0.0262	0.0290	250
17/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17506.3700	17332.8200	17.5064	17.3328	0
17/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	1.9400	2.2100	0.0019	0.0022	0
17/02/2026	R035 On 05-November-26			Bond Future	7.9974	8.0260	106.9717	106.7947	0
17/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1795.8200	1713.2100	1.7958	1.7132	600
17/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	1965.2500	2059.6300	1.9653	2.0596	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3869.8200	3748.1800	3.8698	3.7482	0
17/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	997.3700	1052.7200	0.9974	1.0527	600
17/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5460.7700	5321.8100	5.4608	5.3218	200
17/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	642.3900	680.4200	0.6424	0.6804	0
17/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	6317.7600	6172.0900	6.3178	6.1721	0
17/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	515.5400	546.8600	0.5155	0.5469	600
17/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	8009.4700	7853.7400	8.0095	7.8537	0
17/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	332.7700	354.0300	0.3328	0.3540	200
17/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10607.1900	10442.1500	10.6072	10.4422	0
17/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	176.7500	188.7000	0.1768	0.1887	200
17/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11794.2000	11626.3100	11.7942	11.6263	0
17/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	130.9700	140.0700	0.1310	0.1401	0
17/02/2026	R035 On 04-February-27			Bond Future	8.0457	8.0756	108.8099	108.6295	0
17/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	6416.9300	6274.4600	6.4169	6.2745	0
17/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	751.9500	789.8300	0.7520	0.7898	0
17/02/2026	R035 On 06-May-27			Bond Future	8.1008	8.1321	106.1301	105.9465	0
17/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	2935.0600	2834.7300	2.9351	2.8347	0
17/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	2064.7600	2148.0500	2.0648	2.1481	0
17/02/2026	R038 On 07-May-26			Bond Future	8.3287	8.3499	120.2094	120.0315	3,814
17/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	22360.2000	22182.2800	22.3602	22.1823	0
17/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
17/02/2026	R038 On 06-August-26			Bond Future	8.3696	8.3916	122.3620	122.1808	0
17/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	24006.7000	23825.7300	24.0067	23.8257	0
17/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	1.6100	1.8100	0.0016	0.0018	0
17/02/2026	R038 On 05-November-26			Bond Future	8.4172	8.4400	118.9859	118.8014	0
17/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	16892.0200	16714.2600	16.8920	16.7143	0
17/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	112.0600	118.8000	0.1121	0.1188	0
17/02/2026	R038 On 04-February-27			Bond Future	8.4718	8.4956	121.0293	120.8412	0
17/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	9377.2800	9224.4500	9.3773	9.2245	0
17/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	873.3400	908.5900	0.8733	0.9086	0
17/02/2026	R038 On 06-May-27			Bond Future	8.5360	8.5607	117.5715	117.3799	0
17/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	4068.8700	3962.8300	4.0689	3.9628	0
17/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2727.8600	2813.4100	2.7279	2.8134	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2026	R053 On 07-May-26			Bond Future	8.5369	8.5732	133.6638	133.1833	75,280
17/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	32888.7000	32408.1500	32.8887	32.4082	0
17/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0400	0.0600	0.0000	0.0001	0
17/02/2026	R053 On 06-August-26			Bond Future	8.5706	8.6079	136.0572	135.5682	0
17/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	36947.7700	36459.0700	36.9478	36.4591	0
17/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	1.8100	2.1500	0.0018	0.0022	0
17/02/2026	R053 On 05-November-26			Bond Future	8.6085	8.6468	132.5389	132.0410	0
17/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	27904.6000	27420.1800	27.9046	27.4202	0
17/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	141.4700	154.9300	0.1415	0.1549	0
17/02/2026	R053 On 04-February-27			Bond Future	8.6507	8.6901	134.8151	134.3084	0
17/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	16721.3000	16291.3200	16.7213	16.2913	0
17/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1179.4700	1256.1500	1.1795	1.2562	0
17/02/2026	R053 On 06-May-27			Bond Future	8.6987	8.7393	131.2099	130.6944	0
17/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	7214.3700	6915.9300	7.2144	6.9159	0
17/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	4442.8500	4659.9800	4.4429	4.6600	0
17/02/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
17/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	73.3700	73.8300	0.0734	0.0738	0
17/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	73.3700	73.8300	0.0734	0.0738	0
17/02/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
17/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	73.3900	73.6100	0.0734	0.0736	0
17/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	73.3900	73.6100	0.0734	0.0736	0
17/02/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
17/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	45.0400	45.1200	0.0450	0.0451	0
17/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	45.0400	45.1200	0.0450	0.0451	0
17/02/2026	R202 On 07-May-26			Bond Future	305.2303	305.8822	305.2303	305.8822	772
17/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	27680.2500	28332.2200	27.6803	28.3322	0
17/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	R202 On 06-August-26			Bond Future	305.3725	306.0359	305.3725	306.0359	253
17/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	26512.5400	27175.8500	26.5125	27.1759	0
17/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	R202 On 05-November-26			Bond Future	310.6964	311.3705	310.6964	311.3705	0
17/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	30236.3500	30910.5300	30.2364	30.9105	0
17/02/2026	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
17/02/2026	R202 On 04-February-27			Bond Future	310.6253	311.3098	310.6253	311.3098	0
17/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	15895.3200	16579.7600	15.8953	16.5798	0
17/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	R202 On 06-May-27			Bond Future	315.8910	316.5859	315.8910	316.5859	0
17/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	8901.0400	9595.9300	8.9010	9.5959	0
17/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	R209 On 07-May-26			Bond Future	8.0760	8.1125	88.4337	88.2081	45,217
17/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	16263.9000	16038.2700	16.2639	16.0383	0
17/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
17/02/2026	R209 On 06-August-26			Bond Future	8.1079	8.1457	90.0173	89.7876	3,673
17/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	17351.9900	17122.4900	17.3520	17.1225	0
17/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	1.1800	1.4000	0.0012	0.0014	0
17/02/2026	R209 On 05-November-26			Bond Future	8.1463	8.1856	88.4159	88.1821	0
17/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11936.5100	11712.6000	11.9365	11.7126	0
17/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	107.6400	117.6000	0.1076	0.1176	0
17/02/2026	R209 On 04-February-27			Bond Future	8.1913	8.2321	89.9349	89.6968	0
17/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1622.7800	1523.3900	1.6228	1.5234	3,237
17/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2571.6000	2710.3500	2.5716	2.7104	0
17/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	5251.2500	5072.6900	5.2513	5.0727	0
17/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	901.5600	961.1400	0.9016	0.9611	3,237
17/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6719.9700	6525.6900	6.7200	6.5257	0
17/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	640.0700	683.9300	0.6401	0.6839	0
17/02/2026	R209 On 06-May-27			Bond Future	8.2456	8.2881	88.2891	88.0467	0
17/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	3023.4100	2889.2300	3.0234	2.8892	0
17/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	2089.6900	2197.9000	2.0897	2.1979	0
17/02/2026	R210 On 07-May-26			Bond Future	260.9902	260.9429	260.9902	260.9429	1,191
17/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5590.1600	5542.9300	5.5902	5.5429	0
17/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	R210 On 06-August-26			Bond Future	265.7274	265.6793	265.7274	265.6793	0
17/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5887.3600	5839.2500	5.8874	5.8393	0
17/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	R210 On 05-November-26			Bond Future	266.8407	266.7907	266.8407	266.7907	0
17/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13510.7200	13460.6800	13.5107	13.4607	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	R210 On 04-February-27			Bond Future	271.4891	271.4375	271.4891	271.4375	0
17/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5459.1000	5407.5200	5.4591	5.4075	0
17/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	R210 On 06-May-27			Bond Future	272.5212	272.4681	272.5212	272.4681	0
17/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1391.2100	1338.0600	1.3912	1.3381	0
17/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	R213 On 07-May-26			Bond Future	7.3320	7.3481	100.0498	99.9862	69,591
17/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	9205.1500	9141.5800	9.2052	9.1416	0
17/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.1300	0.1600	0.0001	0.0002	0
17/02/2026	R213 On 06-August-26			Bond Future	7.3389	7.3560	101.8414	101.7766	0
17/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8434.5800	8370.5800	8.4346	8.3706	0
17/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	9.3700	10.1200	0.0094	0.0101	0
17/02/2026	R213 On 05-November-26			Bond Future	7.3614	7.3797	100.0452	99.9791	0
17/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	5003.1100	4943.9100	5.0031	4.9439	0
17/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	147.3000	154.1900	0.1473	0.1542	0
17/02/2026	R213 On 04-February-27			Bond Future	7.3951	7.4148	101.7646	101.6971	0
17/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	3004.9000	2954.9600	3.0049	2.9550	0
17/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	497.1600	514.6900	0.4972	0.5147	0
17/02/2026	R213 On 06-May-27			Bond Future	7.4404	7.4617	99.9182	99.8493	0
17/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1550.7800	1514.5300	1.5508	1.5145	0
17/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1164.8100	1197.4600	1.1648	1.1975	0
17/02/2026	R214 On 07-May-26			Bond Future	8.4830	8.5091	84.7315	84.5395	39,563
17/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18788.0200	18596.0600	18.7880	18.5961	0
17/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
17/02/2026	R214 On 06-August-26			Bond Future	8.5188	8.5457	86.2487	86.0533	0
17/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20624.0400	20428.7600	20.6240	20.4288	0
17/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	1.1400	1.3000	0.0011	0.0013	0
17/02/2026	R214 On 05-November-26			Bond Future	8.5616	8.5893	84.4377	84.2387	0
17/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	15179.2600	14986.8100	15.1793	14.9868	0
17/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	92.6800	99.1900	0.0927	0.0992	0
17/02/2026	R214 On 04-February-27			Bond Future	8.6104	8.6390	85.8887	85.6861	0
17/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	9136.9100	8965.7600	9.1369	8.9658	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	639.6600	671.1300	0.6397	0.6711	0
17/02/2026	R214 On 06-May-27			Bond Future	8.6632	8.6927	84.0300	83.8237	0
17/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	3916.6400	3798.5300	3.9166	3.7985	0
17/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2417.2600	2505.4100	2.4173	2.5054	0
17/02/2026	R248 On 07-May-26			Bond Future	8.6589	8.6850	102.5997	102.3447	284,310
17/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	250.3700	219.4300	0.2504	0.2194	1,620
17/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	3866.0700	4090.2000	3.8661	4.0902	0
17/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1712.4000	1585.0800	1.7124	1.5851	1,620
17/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1311.0900	1438.8400	1.3111	1.4388	0
17/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	5219.3100	5005.9500	5.2193	5.0060	0
17/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	309.6600	351.3700	0.3097	0.3514	0
17/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	5300.8100	5086.4200	5.3008	5.0864	0
17/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	300.6600	341.3400	0.3007	0.3413	1,620
17/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	24119.4800	23864.4300	24.1195	23.8644	0
17/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0500	0.0700	0.0001	0.0001	0
17/02/2026	R248 On 06-August-26			Bond Future	8.6959	8.7228	104.4370	104.1773	0
17/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	27589.1400	27329.7100	27.5891	27.3297	0
17/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	1.3900	1.5900	0.0014	0.0016	0
17/02/2026	R248 On 05-November-26			Bond Future	8.7391	8.7667	101.7984	101.5340	0
17/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	20683.9000	20427.2500	20.6839	20.4273	0
17/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	110.3200	118.0700	0.1103	0.1181	0
17/02/2026	R248 On 04-February-27			Bond Future	8.7878	8.8162	103.5475	103.2783	0
17/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	12371.3000	12146.2400	12.3713	12.1462	0
17/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	964.0600	1008.1100	0.9641	1.0081	0
17/02/2026	R248 On 06-May-27			Bond Future	8.8397	8.8689	100.8430	100.5691	0
17/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	5183.8600	5027.0000	5.1839	5.0270	0
17/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	3240.5900	3357.6600	3.2406	3.3577	0
17/02/2026	R2R9 On 07-May-26			Bond Future	8.4344	8.4659	112.3044	112.0417	0
17/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	101454.6800	101191.9600	101.4547	101.1920	0
17/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	R2R9 On 06-August-26			Bond Future	8.4763	8.5088	114.3154	114.0479	0
17/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	101195.8800	100928.4300	101.1959	100.9284	0
17/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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17/02/2026	R2R9 On 05-November-26			Bond Future	8.5244	8.5581	111.3050	111.0326	0
17/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	100334.8900	100062.5400	100.3349	100.0625	0
17/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	R2R9 On 04-February-27			Bond Future	8.5791	8.6141	113.2165	112.9392	0
17/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	10053.9600	9801.9300	10.0540	9.8019	0
17/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	290.0000	315.3100	0.2900	0.3153	0
17/02/2026	R2R9 On 06-May-27			Bond Future	8.6426	8.6789	110.1322	109.8499	0
17/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	4171.0100	4012.1200	4.1710	4.0121	0
17/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2724.2900	2847.7100	2.7243	2.8477	0
17/02/2026	R4R2 On 07-May-26			Bond Future	8.5898	8.6160	114.3171	114.0708	3,313
17/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	103228.0200	102981.7200	103.2280	102.9817	0
17/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	R4R2 On 06-August-26			Bond Future	8.6323	8.6594	116.3641	116.1134	0
17/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	102946.8700	102696.1600	102.9469	102.6962	0
17/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	R4R2 On 05-November-26			Bond Future	8.6803	8.7083	113.2629	113.0077	0
17/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	102040.3500	101785.1000	102.0404	101.7851	0
17/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2026	R4R2 On 04-February-27			Bond Future	8.7342	8.7631	115.2081	114.9481	0
17/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	11875.1800	11635.8200	11.8752	11.6358	0
17/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	275.4700	296.1200	0.2755	0.2961	0
17/02/2026	R4R2 On 06-May-27			Bond Future	8.7959	8.8258	112.0312	111.7664	0
17/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4821.3800	4670.8100	4.8214	4.6708	0
17/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3034.5900	3148.7700	3.0346	3.1488	0
17/02/2026	RR87 On 07-May-26			Bond Future	6.7266	6.7258	103.0719	103.0724	0
17/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	80.4608	81.0590	0.0805	0.0811	0
17/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	33.2108	33.3690	0.0332	0.0334	0
17/02/2026	RR87 On 06-August-26			Bond Future	6.3631	6.3618	101.1891	101.1896	0
17/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	92.2008	92.6602	0.0922	0.0927	0
17/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	32.9908	32.9902	0.0330	0.0330	0
17/02/2026	RR87 On 05-November-26			Bond Future	4.9398	4.9378	102.9289	102.9291	0
17/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	45.0772	45.2918	0.0451	0.0453	0
17/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	7.1272	7.1018	0.0071	0.0071	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2026	RR88 On 07-May-26			Bond Future	6.7768	6.7765	106.4704	106.4709	0
17/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	218.6358	219.9392	0.2186	0.2199	0
17/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	122.0958	122.9192	0.1221	0.1229	0
17/02/2026	RR88 On 06-August-26			Bond Future	6.6986	6.6982	105.4575	105.4579	0
17/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	306.0848	307.0555	0.3061	0.3071	0
17/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	195.3848	195.9055	0.1954	0.1959	0
17/02/2026	RR88 On 05-November-26			Bond Future	6.6146	6.6143	106.6976	106.6978	0
17/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	323.1054	323.7506	0.3231	0.3238	0
17/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	222.5154	222.9206	0.2225	0.2229	0
17/02/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/02/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0