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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
18/02/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	2029 On 07-May-26			Bond Future	147.5080	147.5640	147.5080	147.5640	4,600
18/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5687.9800	5744.0200	5.6880	5.7440	0
18/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2029 On 06-August-26			Bond Future	150.1854	150.2425	150.1854	150.2425	0
18/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	6085.4300	6142.4500	6.0854	6.1425	0
18/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2029 On 05-November-26			Bond Future	151.3288	151.3845	151.3288	151.3845	0
18/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3768.8200	3824.5000	3.7688	3.8245	0
18/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2029 On 04-February-27			Bond Future	153.9665	154.0220	153.9665	154.0220	0
18/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	4246.5000	4301.9600	4.2465	4.3020	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2029 On 06-May-27			Bond Future	155.0807	155.1350	155.0807	155.1350	0
18/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1760.7100	1815.0400	1.7607	1.8150	0
18/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2030 On 07-May-26			Bond Future	7.1339	7.0755	105.0022	105.1935	152,679
18/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	580.9900	702.7900	0.5810	0.7028	1,000
18/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	331.9500	262.4900	0.3320	0.2625	0
18/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1922.5300	2100.2000	1.9225	2.1002	1,000
18/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	56.5100	42.9200	0.0565	0.0429	0
18/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2562.7900	2747.4800	2.5628	2.7475	0
18/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	26.9700	20.4000	0.0270	0.0204	1,000
18/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7074.8800	7266.1000	7.0749	7.2661	0
18/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.1500	0.1100	0.0002	0.0001	0
18/02/2026	2030 On 06-August-26			Bond Future	7.1349	7.0716	102.8731	103.0678	49,211
18/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	791.8600	906.7900	0.7919	0.9068	1,000
18/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	561.3400	481.5800	0.5613	0.4816	0
18/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1963.0700	2124.7500	1.9631	2.1248	1,000
18/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	214.0700	181.0600	0.2141	0.1811	0
18/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2906.8200	3084.0400	2.9068	3.0840	0
18/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	111.3600	93.8900	0.1114	0.0939	1,000
18/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6183.5100	6376.0100	6.1835	6.3760	0
18/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	14.0800	11.8900	0.0141	0.0119	0
18/02/2026	2030 On 05-November-26			Bond Future	7.1382	7.0698	104.6426	104.8399	0
18/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3669.5900	3848.6600	3.6696	3.8487	0
18/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	142.4000	124.1600	0.1424	0.1242	0
18/02/2026	2030 On 04-February-27			Bond Future	7.1511	7.0764	102.4349	102.6348	0
18/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2196.3800	2348.9400	2.1964	2.3489	0
18/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	426.4500	379.0900	0.4265	0.3791	0
18/02/2026	2030 On 06-May-27			Bond Future	7.1974	7.1155	104.1459	104.3482	0
18/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1097.8100	1209.9600	1.0978	1.2100	0
18/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	919.0300	828.9200	0.9190	0.8289	0
18/02/2026	2031 On 07-May-26			Bond Future	116.2538	116.3733	116.2538	116.3733	1,580
18/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2414.1500	2533.5500	2.4142	2.5336	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.4000	0.2600	0.0004	0.0003	0
18/02/2026	2031 On 06-August-26			Bond Future	115.9513	116.0710	115.9513	116.0710	1,893
18/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	2159.4500	2275.3600	2.1595	2.2754	0
18/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	18.1200	14.3700	0.0181	0.0144	0
18/02/2026	2031 On 05-November-26			Bond Future	117.9732	118.0941	117.9732	118.0941	0
18/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6483.1900	6604.1300	6.4832	6.6041	0
18/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2031 On 04-February-27			Bond Future	117.5786	117.6996	117.5786	117.6996	0
18/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1580.9500	1679.9600	1.5810	1.6800	0
18/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	182.3400	160.3900	0.1823	0.1604	0
18/02/2026	2031 On 06-May-27			Bond Future	119.5715	119.6934	119.5715	119.6934	0
18/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2748.6600	2863.8100	2.7487	2.8638	0
18/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	47.1400	40.4000	0.0471	0.0404	0
18/02/2026	2032 On 07-May-26			Bond Future	7.5676	7.5267	104.1266	104.3220	167,665
18/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11423.2100	11618.5500	11.4232	11.6186	0
18/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0900	0.0800	0.0001	0.0001	0
18/02/2026	2032 On 06-August-26			Bond Future	7.5888	7.5457	105.9912	106.1900	230
18/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10880.9000	11078.9900	10.8809	11.0790	0
18/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	7.1100	6.3600	0.0071	0.0064	0
18/02/2026	2032 On 05-November-26			Bond Future	7.6201	7.5746	103.6573	103.8589	0
18/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6698.0600	6886.9600	6.6981	6.8870	0
18/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	151.3100	138.6400	0.1513	0.1386	0
18/02/2026	2032 On 04-February-27			Bond Future	7.6612	7.6132	105.4387	105.6429	0
18/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3979.1600	4142.3100	3.9792	4.1423	0
18/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	573.1000	532.0600	0.5731	0.5321	0
18/02/2026	2032 On 06-May-27			Bond Future	7.7176	7.6668	103.0448	103.2514	0
18/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1864.0400	1979.4100	1.8640	1.9794	0
18/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1529.9200	1438.6900	1.5299	1.4387	0
18/02/2026	2033 On 07-May-26			Bond Future	146.3809	146.5285	146.3809	146.5285	7,871
18/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	11220.9100	11368.4900	11.2209	11.3685	0
18/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2033 On 06-August-26			Bond Future	149.0379	149.1881	149.0379	149.1881	0
18/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	14787.9200	14938.1000	14.7879	14.9381	0

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18/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2033 On 05-November-26			Bond Future	150.0593	150.2096	150.0593	150.2096	0
18/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	12799.2800	12949.6300	12.7993	12.9496	0
18/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2033 On 04-February-27			Bond Future	152.6750	152.8268	152.6750	152.8268	0
18/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	9965.0100	10116.8400	9.9650	10.1168	0
18/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2033 On 06-May-27			Bond Future	153.6627	153.8151	153.6627	153.8151	0
18/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	2452.7000	2605.0800	2.4527	2.6051	0
18/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2037 On 07-May-26			Bond Future	8.2470	8.2175	104.1283	104.3384	191,278
18/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	5292.0500	5490.8100	5.2921	5.4908	1,500
18/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	118.5100	107.2300	0.1185	0.1072	0
18/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8380.5100	8588.0500	8.3805	8.5881	1,500
18/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	28.1000	25.6000	0.0281	0.0256	0
18/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	11881.1100	12090.7200	11.8811	12.0907	0
18/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	5.7000	5.2700	0.0057	0.0053	1,500
18/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	17024.5200	17234.5500	17.0245	17.2346	142
18/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.1000	0.0900	0.0001	0.0001	0
18/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	19046.4700	19256.5100	19.0465	19.2565	0
18/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
18/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24580.7000	24790.7400	24.5807	24.7907	0
18/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
18/02/2026	2037 On 06-August-26			Bond Future	8.2885	8.2579	101.7331	101.9468	2,639
18/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	11282.0600	11489.7300	11.2821	11.4897	2,541
18/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	101.7300	95.6400	0.1017	0.0956	0
18/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	15140.2000	15352.5500	15.1402	15.3526	0
18/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	22.2800	20.8700	0.0223	0.0209	2,541
18/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18404.3100	18617.8200	18.4043	18.6178	0
18/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	3.6900	3.4400	0.0037	0.0034	2,541
18/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20547.0700	20760.7600	20.5471	20.7608	0
18/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.9400	0.8700	0.0009	0.0009	0
18/02/2026	2037 On 05-November-26			Bond Future	8.3310	8.2993	103.4828	103.6995	0
18/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	7892.5100	8082.6000	7.8925	8.0826	4,490

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18/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	538.1300	511.5100	0.5381	0.5115	0
18/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	12189.8100	12395.6900	12.1898	12.3957	0
18/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	224.2300	213.4000	0.2242	0.2134	4,490
18/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	14294.0400	14505.1100	14.2940	14.5051	0
18/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	108.8700	103.2300	0.1089	0.1032	0
18/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15420.7200	15633.6000	15.4207	15.6336	0
18/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	71.2500	67.4200	0.0713	0.0674	4,490
18/02/2026	2037 On 04-February-27			Bond Future	8.3805	8.3478	101.0046	101.2242	0
18/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2688.6700	2811.8200	2.6887	2.8118	4,490
18/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2290.5100	2194.0400	2.2905	2.1940	0
18/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6874.7200	7054.3400	6.8747	7.0543	0
18/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	886.6800	846.6800	0.8867	0.8467	4,490
18/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7938.5800	8125.5300	7.9386	8.1255	0
18/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	724.1400	691.4700	0.7241	0.6915	0
18/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9545.2600	9740.8800	9.5453	9.7409	0
18/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	530.5300	506.5300	0.5305	0.5065	4,490
18/02/2026	2037 On 06-May-27			Bond Future	8.4442	8.4104	102.6912	102.9136	0
18/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3365.7100	3495.3700	3.3657	3.4954	0
18/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2480.0200	2387.3100	2.4800	2.3873	0
18/02/2026	2038 On 07-May-26			Bond Future	164.9836	164.9585	164.9836	164.9585	6,223
18/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	20453.6000	20428.5400	20.4536	20.4285	0
18/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2038 On 06-August-26			Bond Future	165.7878	165.7606	165.7878	165.7606	0
18/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	21067.8100	21040.5800	21.0678	21.0406	0
18/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2038 On 05-November-26			Bond Future	168.6792	168.6503	168.6792	168.6503	0
18/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	22369.1700	22340.3200	22.3692	22.3403	0
18/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2038 On 04-February-27			Bond Future	169.3946	169.3628	169.3946	169.3628	0
18/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	15564.6300	15532.8100	15.5646	15.5328	0
18/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2038 On 06-May-27			Bond Future	172.2678	172.2340	172.2678	172.2340	0
18/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	6167.8300	6133.9700	6.1678	6.1340	0
18/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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18/02/2026	2040 On 07-May-26			Bond Future	8.4788	8.4855	106.6681	106.6129	60,202
18/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	2170.1800	2141.6100	2.1702	2.1416	27,500
18/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	769.8400	796.4900	0.7698	0.7965	0
18/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	16274.2300	16219.2000	16.2742	16.2192	1,460
18/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	1.6500	1.8400	0.0017	0.0018	0
18/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	18933.2700	18878.0800	18.9333	18.8781	0
18/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.2000	0.2300	0.0002	0.0002	0
18/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	22242.0100	22186.7900	22.2420	22.1868	0
18/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
18/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	22533.3900	22478.1700	22.5334	22.4782	0
18/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,460
18/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	24306.0700	24250.8500	24.3061	24.2509	0
18/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	25364.4100	25309.1900	25.3644	25.3092	0
18/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
18/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	27046.7300	26991.5100	27.0467	26.9915	0
18/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2040 On 06-August-26			Bond Future	8.5228	8.5297	104.0677	104.0114	41,462
18/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	24634.4900	24578.2200	24.6345	24.5782	0
18/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.6000	0.6400	0.0006	0.0006	0
18/02/2026	2040 On 05-November-26			Bond Future	8.5671	8.5744	105.8576	105.7996	0
18/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	10508.9200	10460.6400	10.5089	10.4606	2,300
18/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	492.1800	501.8600	0.4922	0.5019	0
18/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	15275.0700	15221.5900	15.2751	15.2216	0
18/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	190.9600	195.4400	0.1910	0.1954	2,300
18/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	17622.3400	17566.8300	17.6223	17.5668	0
18/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	90.3600	92.8100	0.0904	0.0928	0
18/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	18868.4600	18812.2200	18.8685	18.8122	0
18/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	58.9500	60.6700	0.0590	0.0607	2,300
18/02/2026	2040 On 04-February-27			Bond Future	8.6179	8.6255	103.1697	103.1099	0
18/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3651.0100	3620.5100	3.6510	3.6205	2,300
18/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2384.5000	2413.7800	2.3845	2.4138	0
18/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8765.7000	8719.9800	8.7657	8.7200	0
18/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	920.8500	934.9100	0.9209	0.9349	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
18/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	10360.9900	10312.5500	10.3610	10.3126	0
18/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	707.6900	719.0300	0.7077	0.7190	0
18/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	11837.9300	11787.4500	11.8379	11.7875	0
18/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	558.3100	567.6100	0.5583	0.5676	2,300
18/02/2026	2040 On 06-May-27			Bond Future	8.6808	8.6888	104.8922	104.8304	0
18/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	4286.3500	4254.1100	4.2864	4.2541	0
18/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	2760.1500	2789.6700	2.7602	2.7897	0
18/02/2026	2043 On 07-May-26			Bond Future	128.9464	129.4465	128.9464	129.4465	0
18/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	17246.3600	17746.5000	17.2464	17.7465	0
18/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2043 On 06-August-26			Bond Future	128.4449	128.9518	128.4449	128.9518	3,416
18/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	17564.8600	18071.7900	17.5649	18.0718	0
18/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2043 On 05-November-26			Bond Future	130.6846	131.1993	130.6846	131.1993	0
18/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	17844.5604	18359.3164	17.8446	18.3593	0
18/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0104	0.0064	0.0000	0.0000	0
18/02/2026	2043 On 04-February-27			Bond Future	130.0753	130.5967	130.0753	130.5967	0
18/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	12458.0051	12976.2520	12.4580	12.9763	0
18/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	12.7051	9.5720	0.0127	0.0096	0
18/02/2026	2043 On 06-May-27			Bond Future	132.2798	132.8087	132.2798	132.8087	0
18/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	5521.5357	5950.0264	5.5215	5.9500	0
18/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	721.7557	621.3364	0.7218	0.6213	0
18/02/2026	2044 On 07-May-26		Call	Bond Future	3761.3800	3725.7300	3.7614	3.7257	0
18/02/2026	2044 On 07-May-26			Bond Future	8.6790	8.6857	103.0545	102.9943	122,265
18/02/2026	2044 On 07-May-26		Put	Bond Future	706.8400	731.4400	0.7068	0.7314	0
18/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	10951.5600	10893.6100	10.9516	10.8936	0
18/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	29.7500	32.0500	0.0298	0.0321	15,000
18/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	23102.8100	23042.5700	23.1028	23.0426	0
18/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
18/02/2026	2044 On 06-August-26			Bond Future	8.7235	8.7304	100.5147	100.4534	7,681
18/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	26186.0500	26124.7300	26.1861	26.1247	0
18/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.8900	0.9500	0.0009	0.0010	0
18/02/2026	2044 On 05-November-26			Bond Future	8.7680	8.7752	102.2434	102.1803	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	19367.4000	19306.8900	19.3674	19.3069	0
18/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	96.9800	99.5900	0.0970	0.0996	0
18/02/2026	2044 On 04-February-27			Bond Future	8.8182	8.8257	99.6186	99.5536	0
18/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11707.6100	11655.4800	11.7076	11.6555	0
18/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	857.8800	870.7400	0.8579	0.8707	0
18/02/2026	2044 On 06-May-27			Bond Future	8.8789	8.8867	101.2818	101.2148	0
18/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	4736.7100	4701.6000	4.7367	4.7016	0
18/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	3036.8200	3068.7100	3.0368	3.0687	0
18/02/2026	2046 On 07-May-26			Bond Future	147.5124	148.4604	147.5124	148.4604	18,662
18/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	22562.4300	23510.3700	22.5624	23.5104	0
18/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2046 On 06-August-26			Bond Future	150.1900	151.1550	150.1900	151.1550	0
18/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	27810.0400	28775.0200	27.8100	28.7750	0
18/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2046 On 05-November-26			Bond Future	150.4898	151.4686	150.4898	151.4686	0
18/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	25009.8000	25988.6000	25.0098	25.9886	0
18/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2046 On 04-February-27			Bond Future	153.1124	154.1070	153.1124	154.1070	0
18/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	22022.4000	23017.0200	22.0224	23.0170	0
18/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2046 On 06-May-27			Bond Future	153.3546	154.3636	153.3546	154.3636	0
18/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	4364.6000	5373.6300	4.3646	5.3736	0
18/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2050 On 07-May-26			Bond Future	153.4566	153.9105	153.4566	153.9105	17,225
18/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	29386.6100	29840.5400	29.3866	29.8405	0
18/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2050 On 06-August-26			Bond Future	153.8020	154.2628	153.8020	154.2628	0
18/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	30531.9700	30992.7500	30.5320	30.9928	0
18/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2050 On 05-November-26			Bond Future	156.4844	156.9519	156.4844	156.9519	0
18/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	32644.4000	33111.9300	32.6444	33.1119	0
18/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2050 On 04-February-27			Bond Future	156.7332	157.2065	156.7332	157.2065	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	24343.2300	24816.5400	24.3432	24.8165	0
18/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	2050 On 06-May-27			Bond Future	159.3916	159.8713	159.3916	159.8713	0
18/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	8931.6400	9411.2700	8.9316	9.4113	0
18/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	AL37 On 05-February-26			Index Future	1273.4360	1273.4360	1273.4360	1,273.4360	0
18/02/2026	AL37 On 07-May-26			Index Future	1301.4080	1303.6640	1301.4080	1,303.6640	0
18/02/2026	AL37 On 06-August-26			Index Future	1324.4620	1326.7590	1324.4620	1,326.7590	0
18/02/2026	AL37 On 05-November-26			Index Future	1347.5160	1349.8490	1347.5160	1,349.8490	0
18/02/2026	AL37 On 04-February-27			Index Future	1370.7080	1373.0790	1370.7080	1,373.0790	0
18/02/2026	AL37 On 06-May-27			Index Future	1393.6890	1396.0950	1393.6890	1,396.0950	0
18/02/2026	AL7T On 05-February-26			Index Future	1655.6690	1655.6690	1655.6690	1,655.6690	0
18/02/2026	AL7T On 07-May-26			Index Future	1701.6680	1705.1360	1701.6680	1,705.1360	0
18/02/2026	AL7T On 06-August-26			Index Future	1731.8130	1735.3420	1731.8130	1,735.3420	0
18/02/2026	AL7T On 05-November-26			Index Future	1761.9580	1765.5440	1761.9580	1,765.5440	0
18/02/2026	AL7T On 04-February-27			Index Future	1792.2830	1795.9270	1792.2830	1,795.9270	0
18/02/2026	AL7T On 06-May-27			Index Future	1822.3320	1826.0320	1822.3320	1,826.0320	0
18/02/2026	ALBI On 05-February-26			Index Future	1397.7070	1397.7070	1397.7070	1,397.7070	0
18/02/2026	ALBI On 07-May-26			Index Future	1441.9520	1443.2370	1441.9520	1,443.2370	75
18/02/2026	ALBI On 06-August-26			Index Future	1467.4960	1468.8040	1467.4960	1,468.8040	0
18/02/2026	ALBI On 05-November-26			Index Future	1493.0390	1494.3670	1493.0390	1,494.3670	0
18/02/2026	ALBI On 04-February-27			Index Future	1518.7370	1520.0840	1518.7370	1,520.0840	0
18/02/2026	ALBI On 06-May-27			Index Future	1544.1990	1545.5640	1544.1990	1,545.5640	0
18/02/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	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
18/02/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/02/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/02/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/02/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	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
18/02/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	ES33 On 07-May-26			Bond Future	8.4516	8.4225	96.0371	96.1891	0
18/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15156.5100	15308.5500	15.1565	15.3086	0
18/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	ES33 On 06-August-26			Bond Future	8.5038	8.4733	97.7803	97.9350	0
18/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15911.6100	16066.3700	15.9116	16.0664	0
18/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	ES33 On 05-November-26			Bond Future	8.5687	8.5369	95.6942	95.8510	0
18/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10365.8200	10522.5800	10.3658	10.5226	0
18/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	ES33 On 04-February-27			Bond Future	8.6467	8.6135	97.3606	97.5193	0
18/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4864.0000	5022.6900	4.8640	5.0227	0
18/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	ES33 On 06-May-27			Bond Future	8.7363	8.7016	95.2187	95.3792	0
18/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	293.4300	453.8500	0.2934	0.4539	0
18/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	ES42 On 07-May-26			Bond Future	8.9031	8.8946	96.9875	97.0577	0
18/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	22346.0400	22416.3200	22.3460	22.4163	0
18/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	ES42 On 06-August-26			Bond Future	8.9506	8.9418	98.7479	98.8194	0
18/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	24273.6000	24345.1000	24.2736	24.3451	0
18/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	ES42 On 05-November-26			Bond Future	9.0036	8.9946	96.2065	96.2785	0
18/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	18241.6800	18313.7300	18.2417	18.3137	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	ES42 On 04-February-27			Bond Future	9.0626	9.0535	97.8806	97.9530	0
18/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	9020.6700	9093.1300	9.0207	9.0931	0
18/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	ES42 On 06-May-27			Bond Future	9.1305	9.1212	95.2751	95.3478	0
18/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	1532.7500	1605.4800	1.5328	1.6055	0
18/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	GOVI On 05-February-26			GOVI	1371.6830	1371.6830	1371.6830	1,371.6830	0
18/02/2026	GOVI On 07-May-26			GOVI	1415.6350	1416.8810	1415.6350	1,416.8810	641
18/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2386350.0000	2398810.0000	238.6350	239.8810	0
18/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	GOVI On 06-August-26			GOVI	1440.7130	1441.9810	1440.7130	1,441.9810	0
18/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2517130.0000	2529810.0000	251.7130	252.9810	0
18/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	GOVI On 05-November-26			GOVI	1465.7900	1467.0770	1465.7900	1,467.0770	0
18/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1887900.0000	1900770.0000	188.7900	190.0770	0
18/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	GOVI On 04-February-27			GOVI	1491.0180	1492.3230	1491.0180	1,492.3230	0
18/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1220180.0000	1233230.0000	122.0180	123.3230	0
18/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	GOVI On 06-May-27			GOVI	1516.0170	1517.3390	1516.0170	1,517.3390	0
18/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	890170.0000	903390.0000	89.0170	90.3390	0
18/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/02/2026	I258 On 07-May-26			Bond Future	138.5361	138.5867	138.5361	138.5867	0
18/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	24806.1000	24856.6500	24.8061	24.8567	0
18/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	I258 On 06-August-26			Bond Future	138.2086	138.2578	138.2086	138.2578	0
18/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	25258.5811	25307.7512	25.2586	25.3078	0
18/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0011	0.0012	0.0000	0.0000	0
18/02/2026	I258 On 05-November-26			Bond Future	140.6186	140.6676	140.6186	140.6676	0
18/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	25668.7766	25717.7473	25.6688	25.7177	0
18/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.1366	0.1373	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
18/02/2026	I258 On 04-February-27			Bond Future	140.1828	140.2300	140.1828	140.2300	0
18/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	21296.5649	21343.7079	21.2966	21.3437	0
18/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	13.8049	13.7579	0.0138	0.0138	0
18/02/2026	I258 On 06-May-27			Bond Future	142.5589	142.6055	142.5589	142.6055	0
18/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	9048.1624	9088.3728	9.0482	9.0884	0
18/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1269.2824	1262.9228	1.2693	1.2629	0
18/02/2026	IGOV On 05-February-26			Index Future	438.7740	438.7740	438.7740	438.7740	0
18/02/2026	IGOV On 07-May-26			Index Future	455.2910	455.9030	455.2910	455.9030	251
18/02/2026	IGOV On 06-August-26			Index Future	463.4660	464.0890	463.4660	464.0890	0
18/02/2026	IGOV On 05-November-26			Index Future	471.6420	472.2750	471.6420	472.2750	0
18/02/2026	IGOV On 04-February-27			Index Future	479.8660	480.5080	479.8660	480.5080	0
18/02/2026	IGOV On 06-May-27			Index Future	488.0160	488.6680	488.0160	488.6680	0
18/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/02/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
18/02/2026	R033 On 07-May-26			Bond Future	7.6699	7.6345	113.4170	113.6184	9,512
18/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	14132.3500	14333.5000	14.1324	14.3335	0
18/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	3.5800	3.3700	0.0036	0.0034	0
18/02/2026	R033 On 06-August-26			Bond Future	7.6945	7.6573	115.4480	115.6529	223
18/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	13100.2500	13300.0400	13.1003	13.3000	0
18/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	106.5700	101.4100	0.1066	0.1014	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2026	R033 On 05-November-26			Bond Future	7.7282	7.6892	112.3948	112.6024	0
18/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8727.6800	8909.8900	8.7277	8.9099	0
18/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	609.7900	584.3300	0.6098	0.5843	0
18/02/2026	R033 On 04-February-27			Bond Future	7.7710	7.7300	114.3260	114.5363	0
18/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5965.0400	6120.2100	5.9650	6.1202	0
18/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1570.0100	1514.8500	1.5700	1.5149	0
18/02/2026	R033 On 06-May-27			Bond Future	7.8275	7.7844	111.1983	111.4111	0
18/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3337.6200	3457.1200	3.3376	3.4571	0
18/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2832.7300	2739.4600	2.8327	2.7395	0
18/02/2026	R035 On 07-May-26			Bond Future	7.9633	7.9283	107.4310	107.6574	106,133
18/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2455.6500	2639.1600	2.4557	2.6392	1,000
18/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	368.0500	325.1900	0.3681	0.3252	0
18/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3876.5200	4083.0500	3.8765	4.0831	0
18/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	165.8000	145.9600	0.1658	0.1460	16,000
18/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5259.2800	5476.1600	5.2593	5.4762	1,000
18/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	79.4800	69.9900	0.0795	0.0700	0
18/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7649.2700	7873.0000	7.6493	7.8730	0
18/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	22.9200	20.2800	0.0229	0.0203	1,000
18/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	10172.3500	10398.0500	10.1724	10.3981	250
18/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	6.2200	5.5500	0.0062	0.0056	0
18/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10285.3900	10511.1300	10.2854	10.5111	200
18/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	5.8700	5.2400	0.0059	0.0052	0
18/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10567.3200	10793.1500	10.5673	10.7932	350
18/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	5.1000	4.5600	0.0051	0.0046	0
18/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12949.7500	13176.0000	12.9498	13.1760	0
18/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	1.1600	1.0400	0.0012	0.0010	250
18/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	13058.7100	13284.9700	13.0587	13.2850	0
18/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	1.0500	0.9400	0.0011	0.0009	200
18/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13330.4000	13556.6900	13.3304	13.5567	0
18/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.8100	0.7300	0.0008	0.0007	350
18/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15625.3800	15851.7400	15.6254	15.8517	0
18/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0800	0.0700	0.0001	0.0001	250
18/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15730.3000	15956.6600	15.7303	15.9567	0
18/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0700	0.0600	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
18/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15991.9100	16218.2800	15.9919	16.2183	0
18/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0500	0.0500	0.0001	0.0001	350
18/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16770.7400	16997.1100	16.7707	16.9971	0
18/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
18/02/2026	R035 On 06-August-26			Bond Future	7.9939	7.9575	109.3548	109.5852	156
18/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2742.8600	2905.8800	2.7429	2.9059	1,000
18/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	892.5500	825.1600	0.8926	0.8252	0
18/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4832.9100	5029.6700	4.8329	5.0297	350
18/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	429.2300	395.5800	0.4292	0.3956	0
18/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5255.2000	5456.1800	5.2552	5.4562	1,000
18/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	374.4300	345.0000	0.3744	0.3450	0
18/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	7086.1700	7300.0200	7.0862	7.3000	200
18/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	210.1200	193.5600	0.2101	0.1936	0
18/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7521.1700	7737.1400	7.5212	7.7371	0
18/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	183.1400	168.7000	0.1831	0.1687	350
18/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7575.5900	7791.8100	7.5756	7.7918	250
18/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	180.0200	165.8300	0.1800	0.1658	0
18/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8502.3900	8722.1700	8.5024	8.7222	0
18/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	135.1700	124.5400	0.1352	0.1245	1,000
18/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9809.0200	10032.3300	9.8090	10.0323	0
18/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	91.3400	84.2400	0.0913	0.0842	200
18/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	10242.8400	10467.0200	10.2428	10.4670	0
18/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	80.4700	74.2400	0.0805	0.0742	350
18/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10296.9800	10521.2600	10.2970	10.5213	0
18/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	79.2100	73.0800	0.0792	0.0731	250
18/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12489.6700	12717.2400	12.4897	12.7172	0
18/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	36.4800	33.6400	0.0365	0.0336	200
18/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12963.1400	13191.3000	12.9631	13.1913	0
18/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	28.4800	26.2300	0.0285	0.0262	250
18/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17276.1500	17506.3700	17.2762	17.5064	0
18/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	2.1300	1.9400	0.0021	0.0019	0
18/02/2026	R035 On 05-November-26			Bond Future	8.0352	7.9974	106.7381	106.9717	0
18/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1679.0200	1795.8200	1.6790	1.7958	600
18/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2082.0800	1965.2500	2.0821	1.9653	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3701.3200	3869.8200	3.7013	3.8698	0
18/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	1062.5000	997.3700	1.0625	0.9974	600
18/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5270.3100	5460.7700	5.2703	5.4608	200
18/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	685.5600	642.3900	0.6856	0.6424	0
18/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	6119.0200	6317.7600	6.1190	6.3178	0
18/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	550.4300	515.5400	0.5504	0.5155	600
18/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7798.6700	8009.4700	7.7987	8.0095	0
18/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	355.6000	332.7700	0.3556	0.3328	200
18/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10385.6800	10607.1900	10.3857	10.6072	0
18/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	188.8700	176.7500	0.1889	0.1768	200
18/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11569.5600	11794.2000	11.5696	11.7942	0
18/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	139.9600	130.9700	0.1400	0.1310	0
18/02/2026	R035 On 04-February-27			Bond Future	8.0850	8.0457	108.5730	108.8099	0
18/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	6223.7800	6416.9300	6.2238	6.4169	0
18/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	795.6300	751.9500	0.7956	0.7520	0
18/02/2026	R035 On 06-May-27			Bond Future	8.1417	8.1008	105.8903	106.1301	0
18/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	2798.0800	2935.0600	2.7981	2.9351	0
18/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	2167.5500	2064.7600	2.1676	2.0648	0
18/02/2026	R038 On 07-May-26			Bond Future	8.3581	8.3287	119.9627	120.2094	3,814
18/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	22113.4600	22360.2000	22.1135	22.3602	0
18/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
18/02/2026	R038 On 06-August-26			Bond Future	8.4001	8.3696	122.1108	122.3620	0
18/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	23755.6200	24006.7000	23.7556	24.0067	0
18/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	1.7300	1.6100	0.0017	0.0016	0
18/02/2026	R038 On 05-November-26			Bond Future	8.4487	8.4172	118.7312	118.9859	0
18/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	16643.6900	16892.0200	16.6437	16.8920	0
18/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	118.3700	112.0600	0.1184	0.1121	0
18/02/2026	R038 On 04-February-27			Bond Future	8.5044	8.4718	120.7712	121.0293	0
18/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	9159.6600	9377.2800	9.1597	9.3773	0
18/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	913.7900	873.3400	0.9138	0.8733	0
18/02/2026	R038 On 06-May-27			Bond Future	8.5697	8.5360	117.3103	117.5715	0
18/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	3915.8400	4068.8700	3.9158	4.0689	0
18/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2836.0800	2727.8600	2.8361	2.7279	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2026	R053 On 07-May-26			Bond Future	8.5408	8.5369	133.6127	133.6638	75,280
18/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	32837.5800	32888.7000	32.8376	32.8887	0
18/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	0
18/02/2026	R053 On 06-August-26			Bond Future	8.5746	8.5706	136.0053	136.0572	0
18/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	36895.7500	36947.7700	36.8958	36.9478	0
18/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	1.7700	1.8100	0.0018	0.0018	0
18/02/2026	R053 On 05-November-26			Bond Future	8.6125	8.6085	132.4870	132.5389	0
18/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	27852.2600	27904.6000	27.8523	27.9046	0
18/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	140.9900	141.4700	0.1410	0.1415	0
18/02/2026	R053 On 04-February-27			Bond Future	8.6547	8.6507	134.7635	134.8151	0
18/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	16671.8200	16721.3000	16.6718	16.7213	0
18/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1181.5700	1179.4700	1.1816	1.1795	0
18/02/2026	R053 On 06-May-27			Bond Future	8.7027	8.6987	131.1587	131.2099	0
18/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	7177.4200	7214.3700	7.1774	7.2144	0
18/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	4457.1400	4442.8500	4.4571	4.4429	0
18/02/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
18/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	72.9000	73.3700	0.0729	0.0734	0
18/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	72.9000	73.3700	0.0729	0.0734	0
18/02/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
18/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	73.1800	73.3900	0.0732	0.0734	0
18/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	73.1800	73.3900	0.0732	0.0734	0
18/02/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
18/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	44.9500	45.0400	0.0450	0.0450	0
18/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	44.9500	45.0400	0.0450	0.0450	0
18/02/2026	R202 On 07-May-26			Bond Future	305.9387	305.2303	305.9387	305.2303	772
18/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	28388.6500	27680.2500	28.3887	27.6803	0
18/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	R202 On 06-August-26			Bond Future	306.0969	305.3725	306.0969	305.3725	253
18/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	27236.9100	26512.5400	27.2369	26.5125	0
18/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	R202 On 05-November-26			Bond Future	311.4354	310.6964	311.4354	310.6964	0
18/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	30975.4300	30236.3500	30.9754	30.2364	0
18/02/2026	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
18/02/2026	R202 On 04-February-27			Bond Future	311.3830	310.6253	311.3830	310.6253	0
18/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	16653.0300	15895.3200	16.6530	15.8953	0
18/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	R202 On 06-May-27			Bond Future	316.6647	315.8910	316.6647	315.8910	0
18/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	9674.6600	8901.0400	9.6747	8.9010	0
18/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	R209 On 07-May-26			Bond Future	8.1056	8.0760	88.2505	88.4337	45,217
18/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	16080.6900	16263.9000	16.0807	16.2639	0
18/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
18/02/2026	R209 On 06-August-26			Bond Future	8.1386	8.1079	89.8308	90.0173	3,673
18/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	17165.6000	17351.9900	17.1656	17.3520	0
18/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	1.2700	1.1800	0.0013	0.0012	0
18/02/2026	R209 On 05-November-26			Bond Future	8.1780	8.1463	88.2269	88.4159	0
18/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11753.3600	11936.5100	11.7534	11.9365	0
18/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	113.5500	107.6400	0.1136	0.1076	0
18/02/2026	R209 On 04-February-27			Bond Future	8.2242	8.1913	89.7433	89.9349	0
18/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1537.3200	1622.7800	1.5373	1.6228	3,237
18/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2677.7400	2571.6000	2.6777	2.5716	0
18/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	5102.2400	5251.2500	5.1022	5.2513	0
18/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	944.1500	901.5600	0.9442	0.9016	3,237
18/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6558.9400	6719.9700	6.5589	6.7200	0
18/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	670.6400	640.0700	0.6706	0.6401	0
18/02/2026	R209 On 06-May-27			Bond Future	8.2796	8.2456	88.0952	88.2891	0
18/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	2910.6600	3023.4100	2.9107	3.0234	0
18/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	2170.8700	2089.6900	2.1709	2.0897	0
18/02/2026	R210 On 07-May-26			Bond Future	260.9194	260.9902	260.9194	260.9902	1,191
18/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5519.3600	5590.1600	5.5194	5.5902	0
18/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	R210 On 06-August-26			Bond Future	265.6554	265.7274	265.6554	265.7274	0
18/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5815.3700	5887.3600	5.8154	5.8874	0
18/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	R210 On 05-November-26			Bond Future	266.7724	266.8407	266.7724	266.8407	0
18/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13442.3800	13510.7200	13.4424	13.5107	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	R210 On 04-February-27			Bond Future	271.4217	271.4891	271.4217	271.4891	0
18/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5391.6500	5459.1000	5.3917	5.4591	0
18/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	R210 On 06-May-27			Bond Future	272.4567	272.5212	272.4567	272.5212	0
18/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1326.6700	1391.2100	1.3267	1.3912	0
18/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	R213 On 07-May-26			Bond Future	7.3681	7.3320	99.9073	100.0498	69,591
18/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	9062.6900	9205.1500	9.0627	9.2052	0
18/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.1500	0.1300	0.0002	0.0001	0
18/02/2026	R213 On 06-August-26			Bond Future	7.3773	7.3389	101.6963	101.8414	0
18/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8290.4600	8434.5800	8.2905	8.4346	0
18/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	10.3000	9.3700	0.0103	0.0094	0
18/02/2026	R213 On 05-November-26			Bond Future	7.4022	7.3614	99.8984	100.0452	0
18/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4868.1800	5003.1100	4.8682	5.0031	0
18/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	159.1800	147.3000	0.1592	0.1473	0
18/02/2026	R213 On 04-February-27			Bond Future	7.4386	7.3951	101.6160	101.7646	0
18/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2890.3800	3004.9000	2.8904	3.0049	0
18/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	531.2200	497.1600	0.5312	0.4972	0
18/02/2026	R213 On 06-May-27			Bond Future	7.4869	7.4404	99.7680	99.9182	0
18/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1467.6800	1550.7800	1.4677	1.5508	0
18/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1231.8500	1164.8100	1.2319	1.1648	0
18/02/2026	R214 On 07-May-26			Bond Future	8.4919	8.4830	84.6662	84.7315	39,563
18/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18722.8100	18788.0200	18.7228	18.7880	0
18/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
18/02/2026	R214 On 06-August-26			Bond Future	8.5279	8.5188	86.1824	86.2487	0
18/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20557.6700	20624.0400	20.5577	20.6240	0
18/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	1.1300	1.1400	0.0011	0.0011	0
18/02/2026	R214 On 05-November-26			Bond Future	8.5709	8.5616	84.3708	84.4377	0
18/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	15113.0800	15179.2600	15.1131	15.1793	0
18/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	93.4200	92.6800	0.0934	0.0927	0
18/02/2026	R214 On 04-February-27			Bond Future	8.6199	8.6104	85.8214	85.8887	0
18/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	9076.2100	9136.9100	9.0762	9.1369	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	646.3400	639.6600	0.6463	0.6397	0
18/02/2026	R214 On 06-May-27			Bond Future	8.6728	8.6632	83.9622	84.0300	0
18/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	3873.0400	3916.6400	3.8730	3.9166	0
18/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2441.4000	2417.2600	2.4414	2.4173	0
18/02/2026	R248 On 07-May-26			Bond Future	8.6473	8.6589	102.7139	102.5997	284,310
18/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	262.6100	250.3700	0.2626	0.2504	1,620
18/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	3764.1400	3866.0700	3.7641	3.8661	0
18/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1766.3800	1712.4000	1.7664	1.7124	1,620
18/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1250.9000	1311.0900	1.2509	1.3111	0
18/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	5312.7200	5219.3100	5.3127	5.2193	0
18/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	288.9000	309.6600	0.2889	0.3097	0
18/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	5394.7000	5300.8100	5.3947	5.3008	0
18/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	280.3800	300.6600	0.2804	0.3007	1,620
18/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	24233.6400	24119.4800	24.2336	24.1195	0
18/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	0
18/02/2026	R248 On 06-August-26			Bond Future	8.6840	8.6959	104.5532	104.4370	0
18/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	27705.2900	27589.1400	27.7053	27.5891	0
18/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	1.2800	1.3900	0.0013	0.0014	0
18/02/2026	R248 On 05-November-26			Bond Future	8.7267	8.7391	101.9173	101.7984	0
18/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	20798.7800	20683.9000	20.7988	20.6839	0
18/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	106.2900	110.3200	0.1063	0.1103	0
18/02/2026	R248 On 04-February-27			Bond Future	8.7749	8.7878	103.6693	103.5475	0
18/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	12471.5400	12371.3000	12.4715	12.3713	0
18/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	942.4900	964.0600	0.9425	0.9641	0
18/02/2026	R248 On 06-May-27			Bond Future	8.8264	8.8397	100.9678	100.8430	0
18/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	5253.7700	5183.8600	5.2538	5.1839	0
18/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	3185.6900	3240.5900	3.1857	3.2406	0
18/02/2026	R2R9 On 07-May-26			Bond Future	8.4534	8.4344	112.1455	112.3044	0
18/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	101295.7700	101454.6800	101.2958	101.4547	0
18/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	R2R9 On 06-August-26			Bond Future	8.4960	8.4763	114.1537	114.3154	0
18/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	101034.1500	101195.8800	101.0342	101.1959	0
18/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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18/02/2026	R2R9 On 05-November-26			Bond Future	8.5447	8.5244	111.1412	111.3050	0
18/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	100171.1400	100334.8900	100.1711	100.3349	0
18/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	R2R9 On 04-February-27			Bond Future	8.6000	8.5791	113.0509	113.2165	0
18/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9900.5700	10053.9600	9.9006	10.0540	0
18/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	302.2400	290.0000	0.3022	0.2900	0
18/02/2026	R2R9 On 06-May-27			Bond Future	8.6641	8.6426	109.9649	110.1322	0
18/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	4070.3700	4171.0100	4.0704	4.1710	0
18/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2790.9500	2724.2900	2.7910	2.7243	0
18/02/2026	R4R2 On 07-May-26			Bond Future	8.5779	8.5898	114.4286	114.3171	3,313
18/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	103339.5100	103228.0200	103.3395	103.2280	0
18/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	R4R2 On 06-August-26			Bond Future	8.6201	8.6323	116.4777	116.3641	0
18/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	103060.4600	102946.8700	103.0605	102.9469	0
18/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	R4R2 On 05-November-26			Bond Future	8.6676	8.6803	113.3793	113.2629	0
18/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	102156.7100	102040.3500	102.1567	102.0404	0
18/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2026	R4R2 On 04-February-27			Bond Future	8.7210	8.7342	115.3274	115.2081	0
18/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	11984.5300	11875.1800	11.9845	11.8752	0
18/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	265.5300	275.4700	0.2655	0.2755	0
18/02/2026	R4R2 On 06-May-27			Bond Future	8.7821	8.7959	112.1535	112.0312	0
18/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4889.6000	4821.3800	4.8896	4.8214	0
18/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	2980.4800	3034.5900	2.9805	3.0346	0
18/02/2026	RR87 On 07-May-26			Bond Future	6.7289	6.7266	103.0706	103.0719	0
18/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	79.3007	80.4608	0.0793	0.0805	0
18/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	33.3707	33.2108	0.0334	0.0332	0
18/02/2026	RR87 On 06-August-26			Bond Future	6.3671	6.3631	101.1877	101.1891	0
18/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	91.1236	92.2008	0.0911	0.0922	0
18/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	33.3136	32.9908	0.0333	0.0330	0
18/02/2026	RR87 On 05-November-26			Bond Future	4.9459	4.9398	102.9282	102.9289	0
18/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	44.5112	45.0772	0.0445	0.0451	0
18/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	7.2612	7.1272	0.0073	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
18/02/2026	RR88 On 07-May-26			Bond Future	6.7777	6.7768	106.4690	106.4704	0
18/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	216.7693	218.6358	0.2168	0.2186	0
18/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	121.6493	122.0958	0.1216	0.1221	0
18/02/2026	RR88 On 06-August-26			Bond Future	6.6997	6.6986	105.4561	105.4575	0
18/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	304.5973	306.0848	0.3046	0.3061	0
18/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	195.2473	195.3848	0.1952	0.1954	0
18/02/2026	RR88 On 05-November-26			Bond Future	6.6152	6.6146	106.6969	106.6976	0
18/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	322.1959	323.1054	0.3222	0.3231	0
18/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	222.3159	222.5154	0.2223	0.2225	0
18/02/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/02/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0