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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
19/02/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	2029 On 07-May-26			Bond Future	147.4017	147.5080	147.4017	147.5080	4,600
19/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5581.6800	5687.9800	5.5817	5.6880	0
19/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2029 On 06-August-26			Bond Future	150.0773	150.1854	150.0773	150.1854	0
19/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5977.2500	6085.4300	5.9773	6.0854	0
19/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2029 On 05-November-26			Bond Future	151.2191	151.3288	151.2191	151.3288	0
19/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3659.0600	3768.8200	3.6591	3.7688	0
19/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2029 On 04-February-27			Bond Future	153.8552	153.9665	153.8552	153.9665	0
19/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	4135.1900	4246.5000	4.1352	4.2465	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2029 On 06-May-27			Bond Future	154.9679	155.0807	154.9679	155.0807	0
19/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1647.9300	1760.7100	1.6479	1.7607	0
19/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2030 On 07-May-26			Bond Future	7.1817	7.1339	104.8458	105.0022	152,679
19/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	490.0800	580.9900	0.4901	0.5810	1,000
19/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	397.4900	331.9500	0.3975	0.3320	0
19/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1779.5900	1922.5300	1.7796	1.9225	1,000
19/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	70.0200	56.5100	0.0700	0.0565	0
19/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2412.9000	2562.7900	2.4129	2.5628	0
19/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	33.5300	26.9700	0.0335	0.0270	1,000
19/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	6918.4600	7074.8800	6.9185	7.0749	0
19/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.1800	0.1500	0.0002	0.0002	0
19/02/2026	2030 On 06-August-26			Bond Future	7.1868	7.1349	102.7139	102.8731	49,211
19/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	704.0500	791.8600	0.7041	0.7919	1,000
19/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	632.7600	561.3400	0.6328	0.5613	0
19/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1834.0600	1963.0700	1.8341	1.9631	1,000
19/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	244.2900	214.0700	0.2443	0.2141	0
19/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2763.6800	2906.8200	2.7637	2.9068	0
19/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	127.4500	111.3600	0.1275	0.1114	1,000
19/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6026.2900	6183.5100	6.0263	6.1835	0
19/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	16.0900	14.0800	0.0161	0.0141	0
19/02/2026	2030 On 05-November-26			Bond Future	7.1944	7.1382	104.4809	104.6426	0
19/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3524.3000	3669.5900	3.5243	3.6696	0
19/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	158.8400	142.4000	0.1588	0.1424	0
19/02/2026	2030 On 04-February-27			Bond Future	7.2126	7.1511	102.2707	102.4349	0
19/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2074.1800	2196.3800	2.0742	2.1964	0
19/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	468.5100	426.4500	0.4685	0.4265	0
19/02/2026	2030 On 06-May-27			Bond Future	7.2651	7.1974	103.9792	104.1459	0
19/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1010.0100	1097.8100	1.0100	1.0978	0
19/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	997.9100	919.0300	0.9979	0.9190	0
19/02/2026	2031 On 07-May-26			Bond Future	116.2397	116.2538	116.2397	116.2538	1,580
19/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2400.0500	2414.1500	2.4001	2.4142	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.4000	0.4000	0.0004	0.0004	0
19/02/2026	2031 On 06-August-26			Bond Future	115.9370	115.9513	115.9370	115.9513	1,893
19/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	2145.3300	2159.4500	2.1453	2.1595	0
19/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	18.3700	18.1200	0.0184	0.0181	0
19/02/2026	2031 On 05-November-26			Bond Future	117.9589	117.9732	117.9589	117.9732	0
19/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6468.8500	6483.1900	6.4689	6.4832	0
19/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2031 On 04-February-27			Bond Future	117.5642	117.5786	117.5642	117.5786	0
19/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1568.7400	1580.9500	1.5687	1.5810	0
19/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	184.5300	182.3400	0.1845	0.1823	0
19/02/2026	2031 On 06-May-27			Bond Future	119.5573	119.5715	119.5573	119.5715	0
19/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2735.0600	2748.6600	2.7351	2.7487	0
19/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	47.7700	47.1400	0.0478	0.0471	0
19/02/2026	2032 On 07-May-26			Bond Future	7.6300	7.5676	103.8294	104.1266	167,665
19/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11125.9900	11423.2100	11.1260	11.4232	0
19/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.1200	0.0900	0.0001	0.0001	0
19/02/2026	2032 On 06-August-26			Bond Future	7.6547	7.5888	105.6886	105.9912	230
19/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10579.7500	10880.9000	10.5798	10.8809	0
19/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	8.5500	7.1100	0.0086	0.0071	0
19/02/2026	2032 On 05-November-26			Bond Future	7.6897	7.6201	103.3498	103.6573	0
19/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6412.5700	6698.0600	6.4126	6.6981	0
19/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	173.3400	151.3100	0.1733	0.1513	0
19/02/2026	2032 On 04-February-27			Bond Future	7.7349	7.6612	105.1261	105.4387	0
19/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3735.5100	3979.1600	3.7355	3.9792	0
19/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	641.9900	573.1000	0.6420	0.5731	0
19/02/2026	2032 On 06-May-27			Bond Future	7.7959	7.7176	102.7274	103.0448	0
19/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1695.6000	1864.0400	1.6956	1.8640	0
19/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1678.8800	1529.9200	1.6789	1.5299	0
19/02/2026	2033 On 07-May-26			Bond Future	145.4230	146.3809	145.4230	146.3809	7,834
19/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	10263.0400	11220.9100	10.2630	11.2209	0
19/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2033 On 06-August-26			Bond Future	148.0627	149.0379	148.0627	149.0379	0
19/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	13812.7100	14787.9200	13.8127	14.7879	0

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19/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2033 On 05-November-26			Bond Future	149.0674	150.0593	149.0674	150.0593	0
19/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	11807.3600	12799.2800	11.8074	12.7993	0
19/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2033 On 04-February-27			Bond Future	151.6662	152.6750	151.6662	152.6750	0
19/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	8956.1700	9965.0100	8.9562	9.9650	0
19/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2033 On 06-May-27			Bond Future	152.6372	153.6627	152.6372	153.6627	0
19/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	1427.2100	2452.7000	1.4272	2.4527	0
19/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2037 On 07-May-26			Bond Future	8.3341	8.2470	103.5111	104.1283	191,078
19/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	4722.7500	5292.0500	4.7228	5.2921	1,500
19/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	166.4400	118.5100	0.1664	0.1185	0
19/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	7775.1600	8380.5100	7.7752	8.3805	1,500
19/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	39.9800	28.1000	0.0400	0.0281	0
19/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	11266.2800	11881.1100	11.2663	11.8811	0
19/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	8.1000	5.7000	0.0081	0.0057	1,500
19/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	16407.3300	17024.5200	16.4073	17.0245	142
19/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.1400	0.1000	0.0001	0.0001	0
19/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	18429.2500	19046.4700	18.4293	19.0465	0
19/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
19/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	23963.4700	24580.7000	23.9635	24.5807	0
19/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
19/02/2026	2037 On 06-August-26			Bond Future	8.3790	8.2885	101.1047	101.7331	2,639
19/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	10677.5400	11282.0600	10.6775	11.2821	2,541
19/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	125.5300	101.7300	0.1255	0.1017	0
19/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	14517.7800	15140.2000	14.5178	15.1402	0
19/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	28.1800	22.2800	0.0282	0.0223	2,541
19/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	17777.1400	18404.3100	17.7771	18.4043	0
19/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	4.8400	3.6900	0.0048	0.0037	2,541
19/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	19919.0700	20547.0700	19.9191	20.5471	0
19/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	1.2600	0.9400	0.0013	0.0009	0
19/02/2026	2037 On 05-November-26			Bond Future	8.4247	8.3310	102.8439	103.4828	0
19/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	7346.1600	7892.5100	7.3462	7.8925	4,490

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19/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	630.6700	538.1300	0.6307	0.5381	0
19/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	11590.1600	12189.8100	11.5902	12.1898	0
19/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	263.4700	224.2300	0.2635	0.2242	4,490
19/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	13676.1600	14294.0400	13.6762	14.2940	0
19/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	129.8800	108.8700	0.1299	0.1089	0
19/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	14796.3200	15420.7200	14.7963	15.4207	0
19/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	85.7400	71.2500	0.0857	0.0713	4,490
19/02/2026	2037 On 04-February-27			Bond Future	8.4778	8.3805	100.3550	101.0046	0
19/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2349.2900	2688.6700	2.3493	2.6887	4,490
19/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2600.7400	2290.5100	2.6007	2.2905	0
19/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6359.4800	6874.7200	6.3595	6.8747	0
19/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	1021.0500	886.6800	1.0211	0.8867	4,490
19/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7399.6400	7938.5800	7.3996	7.9386	0
19/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	834.8100	724.1400	0.8348	0.7241	0
19/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	8977.9600	9545.2600	8.9780	9.5453	0
19/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	612.8400	530.5300	0.6128	0.5305	4,490
19/02/2026	2037 On 06-May-27			Bond Future	8.5453	8.4442	102.0311	102.6912	0
19/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3002.9400	3365.7100	3.0029	3.3657	0
19/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2777.4100	2480.0200	2.7774	2.4800	0
19/02/2026	2038 On 07-May-26			Bond Future	164.4618	164.9836	164.4618	164.9836	6,223
19/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	19931.8400	20453.6000	19.9318	20.4536	0
19/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2038 On 06-August-26			Bond Future	165.2568	165.7878	165.2568	165.7878	0
19/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	20536.7500	21067.8100	20.5368	21.0678	0
19/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2038 On 05-November-26			Bond Future	168.1392	168.6792	168.1392	168.6792	0
19/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	21829.2000	22369.1700	21.8292	22.3692	0
19/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2038 On 04-February-27			Bond Future	168.8456	169.3946	168.8456	169.3946	0
19/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	15015.5700	15564.6300	15.0156	15.5646	0
19/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2038 On 06-May-27			Bond Future	171.7101	172.2678	171.7101	172.2678	0
19/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	5610.1000	6167.8300	5.6101	6.1678	0
19/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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19/02/2026	2040 On 07-May-26			Bond Future	8.5810	8.4788	105.8286	106.6681	60,202
19/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1641.5300	2170.1800	1.6415	2.1702	27,500
19/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	1080.7300	769.8400	1.0807	0.7698	0
19/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	15435.6000	16274.2300	15.4356	16.2742	1,460
19/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	2.5600	1.6500	0.0026	0.0017	0
19/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	18093.8500	18933.2700	18.0939	18.9333	0
19/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.3200	0.2000	0.0003	0.0002	0
19/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	21402.4700	22242.0100	21.4025	22.2420	0
19/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
19/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	21693.8500	22533.3900	21.6939	22.5334	0
19/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,460
19/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	23466.5300	24306.0700	23.4665	24.3061	0
19/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	24524.8700	25364.4100	24.5249	25.3644	0
19/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
19/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	26207.1900	27046.7300	26.2072	27.0467	0
19/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2040 On 06-August-26			Bond Future	8.6285	8.5228	103.2131	104.0677	41,462
19/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	23780.1000	24634.4900	23.7801	24.6345	0
19/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.8500	0.6000	0.0009	0.0006	0
19/02/2026	2040 On 05-November-26			Bond Future	8.6763	8.5671	104.9885	105.8576	0
19/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	9740.5200	10508.9200	9.7405	10.5089	2,300
19/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	592.8700	492.1800	0.5929	0.4922	0
19/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	14447.1200	15275.0700	14.4471	15.2751	0
19/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	232.1000	190.9600	0.2321	0.1910	2,300
19/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	16774.7700	17622.3400	16.7748	17.6223	0
19/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	111.8800	90.3600	0.1119	0.0904	0
19/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	18014.1400	18868.4600	18.0141	18.8685	0
19/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	73.7200	58.9500	0.0737	0.0590	2,300
19/02/2026	2040 On 04-February-27			Bond Future	8.7307	8.6179	102.2859	103.1697	0
19/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3153.2700	3651.0100	3.1533	3.6510	2,300
19/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2770.5300	2384.5000	2.7705	2.3845	0
19/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8045.8800	8765.7000	8.0459	8.7657	0
19/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	1084.8000	920.8500	1.0848	0.9209	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
19/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	9604.7500	10360.9900	9.6048	10.3610	0
19/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	835.2200	707.6900	0.8352	0.7077	0
19/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	11055.5300	11837.9300	11.0555	11.8379	0
19/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	659.6800	558.3100	0.6597	0.5583	2,300
19/02/2026	2040 On 06-May-27			Bond Future	8.7975	8.6808	103.9940	104.8922	0
19/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	3774.2500	4286.3500	3.7743	4.2864	0
19/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	3146.2300	2760.1500	3.1462	2.7602	0
19/02/2026	2043 On 07-May-26			Bond Future	128.9309	128.9464	128.9309	128.9464	0
19/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	17230.8600	17246.3600	17.2309	17.2464	0
19/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2043 On 06-August-26			Bond Future	128.4291	128.4449	128.4291	128.4449	3,416
19/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	17549.1300	17564.8600	17.5491	17.5649	0
19/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2043 On 05-November-26			Bond Future	130.6688	130.6846	130.6688	130.6846	0
19/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	17828.7902	17844.5604	17.8288	17.8446	0
19/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0102	0.0104	0.0000	0.0000	0
19/02/2026	2043 On 04-February-27			Bond Future	130.0595	130.0753	130.0595	130.0753	0
19/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	12442.1361	12458.0051	12.4421	12.4580	0
19/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	12.6661	12.7051	0.0127	0.0127	0
19/02/2026	2043 On 06-May-27			Bond Future	132.2641	132.2798	132.2641	132.2798	0
19/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	5507.0778	5521.5357	5.5071	5.5215	0
19/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	723.0178	721.7557	0.7230	0.7218	0
19/02/2026	2044 On 07-May-26		Call	Bond Future	3092.9600	3761.3800	3.0930	3.7614	0
19/02/2026	2044 On 07-May-26			Bond Future	8.7811	8.6790	102.1416	103.0545	122,265
19/02/2026	2044 On 07-May-26		Put	Bond Future	951.3500	706.8400	0.9514	0.7068	0
19/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	10054.0400	10951.5600	10.0540	10.9516	0
19/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	45.1600	29.7500	0.0452	0.0298	15,000
19/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	22189.9000	23102.8100	22.1899	23.1028	0
19/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0400	0.0200	0.0000	0.0000	0
19/02/2026	2044 On 06-August-26			Bond Future	8.8287	8.7235	99.5855	100.5147	7,681
19/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	25257.1500	26186.0500	25.2572	26.1861	0
19/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	1.2500	0.8900	0.0013	0.0009	0
19/02/2026	2044 On 05-November-26			Bond Future	8.8762	8.7680	101.2984	102.2434	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	18444.9400	19367.4000	18.4449	19.3674	0
19/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	119.5300	96.9800	0.1195	0.0970	0
19/02/2026	2044 On 04-February-27			Bond Future	8.9297	8.8182	98.6576	99.6186	0
19/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	10888.0200	11707.6100	10.8880	11.7076	0
19/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	999.3300	857.8800	0.9993	0.8579	0
19/02/2026	2044 On 06-May-27			Bond Future	8.9938	8.8789	100.3051	101.2818	0
19/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	4176.5200	4736.7100	4.1765	4.7367	0
19/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	3453.3500	3036.8200	3.4534	3.0368	0
19/02/2026	2046 On 07-May-26			Bond Future	145.9471	147.5124	145.9471	147.5124	18,662
19/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	20997.1100	22562.4300	20.9971	22.5624	0
19/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2046 On 06-August-26			Bond Future	148.5962	150.1900	148.5962	150.1900	0
19/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	26216.2400	27810.0400	26.2162	27.8100	0
19/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2046 On 05-November-26			Bond Future	148.8685	150.4898	148.8685	150.4898	0
19/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	23388.4900	25009.8000	23.3885	25.0098	0
19/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2046 On 04-February-27			Bond Future	151.4632	153.1124	151.4632	153.1124	0
19/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	20373.2100	22022.4000	20.3732	22.0224	0
19/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2046 On 06-May-27			Bond Future	151.6778	153.3546	151.6778	153.3546	0
19/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	2687.8000	4364.6000	2.6878	4.3646	0
19/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2050 On 07-May-26			Bond Future	152.3822	153.4566	152.3822	153.4566	17,225
19/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	28312.1500	29386.6100	28.3122	29.3866	0
19/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2050 On 06-August-26			Bond Future	152.7079	153.8020	152.7079	153.8020	0
19/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	29437.9300	30531.9700	29.4379	30.5320	0
19/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2050 On 05-November-26			Bond Future	155.3717	156.4844	155.3717	156.4844	0
19/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	31531.6500	32644.4000	31.5317	32.6444	0
19/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2050 On 04-February-27			Bond Future	155.6014	156.7332	155.6014	156.7332	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	23211.3800	24343.2300	23.2114	24.3432	0
19/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	2050 On 06-May-27			Bond Future	158.2412	159.3916	158.2412	159.3916	0
19/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	7781.1500	8931.6400	7.7812	8.9316	0
19/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	AL37 On 05-February-26			Index Future	1273.4360	1273.4360	1273.4360	1,273.4360	0
19/02/2026	AL37 On 07-May-26			Index Future	1298.5950	1301.4080	1298.5950	1,301.4080	0
19/02/2026	AL37 On 06-August-26			Index Future	1321.6000	1324.4620	1321.6000	1,324.4620	0
19/02/2026	AL37 On 05-November-26			Index Future	1344.6070	1347.5160	1344.6070	1,347.5160	0
19/02/2026	AL37 On 04-February-27			Index Future	1367.7520	1370.7080	1367.7520	1,370.7080	0
19/02/2026	AL37 On 06-May-27			Index Future	1390.6880	1393.6890	1390.6880	1,393.6890	0
19/02/2026	AL7T On 05-February-26			Index Future	1655.6690	1655.6690	1655.6690	1,655.6690	0
19/02/2026	AL7T On 07-May-26			Index Future	1692.6150	1701.6680	1692.6150	1,701.6680	0
19/02/2026	AL7T On 06-August-26			Index Future	1722.5990	1731.8130	1722.5990	1,731.8130	0
19/02/2026	AL7T On 05-November-26			Index Future	1752.5870	1761.9580	1752.5870	1,761.9580	0
19/02/2026	AL7T On 04-February-27			Index Future	1782.7560	1792.2830	1782.7560	1,792.2830	0
19/02/2026	AL7T On 06-May-27			Index Future	1812.6500	1822.3320	1812.6500	1,822.3320	0
19/02/2026	ALBI On 05-February-26			Index Future	1397.7070	1397.7070	1397.7070	1,397.7070	0
19/02/2026	ALBI On 07-May-26			Index Future	1433.7810	1441.9520	1433.7810	1,441.9520	75
19/02/2026	ALBI On 06-August-26			Index Future	1459.1800	1467.4960	1459.1800	1,467.4960	0
19/02/2026	ALBI On 05-November-26			Index Future	1484.5820	1493.0390	1484.5820	1,493.0390	0
19/02/2026	ALBI On 04-February-27			Index Future	1510.1370	1518.7370	1510.1370	1,518.7370	0
19/02/2026	ALBI On 06-May-27			Index Future	1535.4610	1544.1990	1535.4610	1,544.1990	0
19/02/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	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
19/02/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/02/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/02/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/02/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	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
19/02/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	ES33 On 07-May-26			Bond Future	8.5392	8.4516	95.5818	96.0371	0
19/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14701.2200	15156.5100	14.7012	15.1565	0
19/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	ES33 On 06-August-26			Bond Future	8.5955	8.5038	97.3167	97.7803	0
19/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15448.0600	15911.6100	15.4481	15.9116	0
19/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	ES33 On 05-November-26			Bond Future	8.6647	8.5687	95.2228	95.6942	0
19/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9894.3900	10365.8200	9.8944	10.3658	0
19/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	ES33 On 04-February-27			Bond Future	8.7475	8.6467	96.8812	97.3606	0
19/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4384.6500	4864.0000	4.3847	4.8640	0
19/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	ES33 On 06-May-27			Bond Future	8.8422	8.7363	94.7316	95.2187	0
19/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	293.4300	0.0000	0.2934	0
19/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	193.7400	0.0000	0.1937	0.0000	0
19/02/2026	ES42 On 07-May-26			Bond Future	9.0052	8.9031	96.1532	96.9875	0
19/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	21511.8200	22346.0400	21.5118	22.3460	0
19/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	ES42 On 06-August-26			Bond Future	9.0558	8.9506	97.8985	98.7479	0
19/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	23424.2000	24273.6000	23.4242	24.2736	0
19/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	ES42 On 05-November-26			Bond Future	9.1122	9.0036	95.3425	96.2065	0
19/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	17377.6900	18241.6800	17.3777	18.2417	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	ES42 On 04-February-27			Bond Future	9.1747	9.0626	97.0018	97.8806	0
19/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	8141.8900	9020.6700	8.1419	9.0207	0
19/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	ES42 On 06-May-27			Bond Future	9.2462	9.1305	94.3817	95.2751	0
19/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	639.3600	1532.7500	0.6394	1.5328	0
19/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	GOVI On 05-February-26			GOVI	1371.6830	1371.6830	1371.6830	1,371.6830	0
19/02/2026	GOVI On 07-May-26			GOVI	1407.3650	1415.6350	1407.3650	1,415.6350	603
19/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2303650.0000	2386350.0000	230.3650	238.6350	0
19/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	GOVI On 06-August-26			GOVI	1432.2970	1440.7130	1432.2970	1,440.7130	0
19/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2432970.0000	2517130.0000	243.2970	251.7130	0
19/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	GOVI On 05-November-26			GOVI	1457.2310	1465.7900	1457.2310	1,465.7900	0
19/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1802310.0000	1887900.0000	180.2310	188.7900	0
19/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	GOVI On 04-February-27			GOVI	1482.3150	1491.0180	1482.3150	1,491.0180	0
19/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1133150.0000	1220180.0000	113.3150	122.0180	0
19/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	GOVI On 06-May-27			GOVI	1507.1720	1516.0170	1507.1720	1,516.0170	0
19/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	801720.0000	890170.0000	80.1720	89.0170	0
19/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/02/2026	I258 On 07-May-26			Bond Future	138.0419	138.5361	138.0419	138.5361	0
19/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	24311.8800	24806.1000	24.3119	24.8061	0
19/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	I258 On 06-August-26			Bond Future	137.7055	138.2086	137.7055	138.2086	0
19/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	24755.5016	25258.5811	24.7555	25.2586	0
19/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0016	0.0011	0.0000	0.0000	0
19/02/2026	I258 On 05-November-26			Bond Future	140.1072	140.6186	140.1072	140.6186	0
19/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	25157.3856	25668.7766	25.1574	25.6688	0
19/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.1756	0.1366	0.0002	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
19/02/2026	I258 On 04-February-27			Bond Future	139.6625	140.1828	139.6625	140.1828	0
19/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	20778.7525	21296.5649	20.7788	21.2966	0
19/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	16.3025	13.8049	0.0163	0.0138	0
19/02/2026	I258 On 06-May-27			Bond Future	142.0300	142.5589	142.0300	142.5589	0
19/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	8630.4524	9048.1624	8.6305	9.0482	0
19/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1380.4124	1269.2824	1.3804	1.2693	0
19/02/2026	IGOV On 05-February-26			Index Future	438.7740	438.7740	438.7740	438.7740	0
19/02/2026	IGOV On 07-May-26			Index Future	453.0410	455.2910	453.0410	455.2910	251
19/02/2026	IGOV On 06-August-26			Index Future	461.1770	463.4660	461.1770	463.4660	0
19/02/2026	IGOV On 05-November-26			Index Future	469.3130	471.6420	469.3130	471.6420	0
19/02/2026	IGOV On 04-February-27			Index Future	477.4970	479.8660	477.4970	479.8660	0
19/02/2026	IGOV On 06-May-27			Index Future	485.6080	488.0160	485.6080	488.0160	0
19/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/02/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
19/02/2026	R033 On 07-May-26			Bond Future	7.7321	7.6699	113.0649	113.4170	9,512
19/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	13780.8700	14132.3500	13.7809	14.1324	0
19/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	4.1700	3.5800	0.0042	0.0036	0
19/02/2026	R033 On 06-August-26			Bond Future	7.7598	7.6945	115.0895	115.4480	223
19/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12752.8800	13100.2500	12.7529	13.1003	0
19/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	117.6100	106.5700	0.1176	0.1066	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2026	R033 On 05-November-26			Bond Future	7.7969	7.7282	112.0305	112.3948	0
19/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8413.3400	8727.6800	8.4133	8.7277	0
19/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	659.6800	609.7900	0.6597	0.6098	0
19/02/2026	R033 On 04-February-27			Bond Future	7.8433	7.7710	113.9557	114.3260	0
19/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5699.1500	5965.0400	5.6992	5.9650	0
19/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1674.3800	1570.0100	1.6744	1.5700	0
19/02/2026	R033 On 06-May-27			Bond Future	7.9038	7.8275	110.8223	111.1983	0
19/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3134.7500	3337.6200	3.1348	3.3376	0
19/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	3005.9300	2832.7300	3.0059	2.8327	0
19/02/2026	R035 On 07-May-26			Bond Future	8.0507	7.9633	106.8670	107.4310	105,569
19/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2029.2500	2455.6500	2.0293	2.4557	1,000
19/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	505.6600	368.0500	0.5057	0.3681	0
19/02/2026	R035 On 07-May-26	8.31	Call	Bond Future	2126.3600	2559.8500	2.1264	2.5599	0
19/02/2026	R035 On 07-May-26	8.31	Put	Bond Future	476.7300	346.2100	0.4767	0.3462	16,000
19/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3379.9400	3876.5200	3.3799	3.8765	0
19/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	233.2300	165.8000	0.2332	0.1658	16,000
19/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	4729.0700	5259.2800	4.7291	5.2593	1,000
19/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	113.2800	79.4800	0.1133	0.0795	0
19/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7095.3500	7649.2700	7.0954	7.6493	0
19/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	33.0100	22.9200	0.0330	0.0229	1,000
19/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	9611.0900	10172.3500	9.6111	10.1724	250
19/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	8.9700	6.2200	0.0090	0.0062	0
19/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	9723.9700	10285.3900	9.7240	10.2854	200
19/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	8.4600	5.8700	0.0085	0.0059	0
19/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10005.5600	10567.3200	10.0056	10.5673	350
19/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	7.3500	5.1000	0.0074	0.0051	0
19/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12386.2600	12949.7500	12.3863	12.9498	0
19/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	1.6800	1.1600	0.0017	0.0012	250
19/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12495.1700	13058.7100	12.4952	13.0587	0
19/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	1.5200	1.0500	0.0015	0.0011	200
19/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	12766.7600	13330.4000	12.7668	13.3304	0
19/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	1.1800	0.8100	0.0012	0.0008	350
19/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15061.4100	15625.3800	15.0614	15.6254	0
19/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.1200	0.0800	0.0001	0.0001	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15166.3200	15730.3000	15.1663	15.7303	0
19/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.1000	0.0700	0.0001	0.0001	200
19/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15427.9300	15991.9100	15.4279	15.9919	0
19/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0800	0.0500	0.0001	0.0001	350
19/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16206.7400	16770.7400	16.2067	16.7707	0
19/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	0
19/02/2026	R035 On 06-August-26			Bond Future	8.0851	7.9939	108.7806	109.3548	156
19/02/2026	R035 On 06-August-26	7.70	Call	Bond Future	481.1900	639.8500	0.4812	0.6399	5,000
19/02/2026	R035 On 06-August-26	7.70	Put	Bond Future	2934.4900	2519.0100	2.9345	2.5190	0
19/02/2026	R035 On 06-August-26	7.90	Call	Bond Future	946.0100	1186.3500	0.9460	1.1864	0
19/02/2026	R035 On 06-August-26	7.90	Put	Bond Future	2115.9800	1782.1800	2.1160	1.7822	0
19/02/2026	R035 On 06-August-26	7.95	Call	Bond Future	1092.3500	1352.9600	1.0924	1.3530	5,000
19/02/2026	R035 On 06-August-26	7.95	Put	Bond Future	1944.5800	1631.0500	1.9446	1.6311	0
19/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2362.7500	2742.8600	2.3628	2.7429	1,000
19/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	1086.5800	892.5500	1.0866	0.8926	0
19/02/2026	R035 On 06-August-26	8.34	Call	Bond Future	2582.0400	2976.2800	2.5820	2.9763	0
19/02/2026	R035 On 06-August-26	8.34	Put	Bond Future	997.5600	817.6600	0.9976	0.8177	5,000
19/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4359.5300	4832.9100	4.3595	4.8329	350
19/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	529.9900	429.2300	0.5300	0.4292	0
19/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	4769.7400	5255.2000	4.7697	5.2552	1,000
19/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	463.1100	374.4300	0.4631	0.3744	0
19/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6563.2800	7086.1700	6.5633	7.0862	200
19/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	261.3700	210.1200	0.2614	0.2101	0
19/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	6991.9700	7521.1700	6.9920	7.5212	0
19/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	228.0800	183.1400	0.2281	0.1831	350
19/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7045.6600	7575.5900	7.0457	7.5756	250
19/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	224.2300	180.0200	0.2242	0.1800	0
19/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	7961.7500	8502.3900	7.9618	8.5024	0
19/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	168.6700	135.1700	0.1687	0.1352	1,000
19/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9257.6700	9809.0200	9.2577	9.8090	0
19/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	114.1300	91.3400	0.1141	0.0913	200
19/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	9688.7900	10242.8400	9.6888	10.2428	0
19/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	100.5600	80.4700	0.1006	0.0805	350
19/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	9742.6100	10296.9800	9.7426	10.2970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	98.9800	79.2100	0.0990	0.0792	250
19/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	11924.9700	12489.6700	11.9250	12.4897	0
19/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	45.9200	36.4800	0.0459	0.0365	200
19/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12396.5700	12963.1400	12.3966	12.9631	0
19/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	36.0500	28.4800	0.0361	0.0285	250
19/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	16702.7200	17276.1500	16.7027	17.2762	0
19/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	2.8400	2.1300	0.0028	0.0021	0
19/02/2026	R035 On 05-November-26			Bond Future	8.1302	8.0352	106.1543	106.7381	0
19/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1412.9300	1679.0200	1.4129	1.6790	600
19/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2399.7400	2082.0800	2.3997	2.0821	0
19/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3300.9600	3701.3200	3.3010	3.7013	0
19/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	1245.8900	1062.5000	1.2459	1.0625	600
19/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	4810.4700	5270.3100	4.8105	5.2703	200
19/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	809.4700	685.5600	0.8095	0.6856	0
19/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	5636.2900	6119.0200	5.6363	6.1190	0
19/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	651.4500	550.4300	0.6515	0.5504	600
19/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7282.1300	7798.6700	7.2821	7.7987	0
19/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	422.8100	355.6000	0.4228	0.3556	200
19/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	9838.4200	10385.6800	9.8384	10.3857	0
19/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	225.3600	188.8700	0.2254	0.1889	200
19/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11013.1500	11569.5600	11.0132	11.5696	0
19/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	167.3000	139.9600	0.1673	0.1400	0
19/02/2026	R035 On 04-February-27			Bond Future	8.1842	8.0850	107.9795	108.5730	0
19/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	5753.6600	6223.7800	5.7537	6.2238	0
19/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	919.0500	795.6300	0.9191	0.7956	0
19/02/2026	R035 On 06-May-27			Bond Future	8.2453	8.1417	105.2872	105.8903	0
19/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	2473.9100	2798.0800	2.4739	2.7981	0
19/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	2446.5200	2167.5500	2.4465	2.1676	0
19/02/2026	R038 On 07-May-26			Bond Future	8.4400	8.3581	119.2781	119.9627	3,814
19/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	21428.9200	22113.4600	21.4289	22.1135	0
19/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	0
19/02/2026	R038 On 06-August-26			Bond Future	8.4851	8.4001	121.4140	122.1108	0
19/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	23059.3100	23755.6200	23.0593	23.7556	0
19/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	2.2500	1.7300	0.0023	0.0017	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2026	R038 On 05-November-26			Bond Future	8.5368	8.4487	118.0228	118.7312	0
19/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	15957.2300	16643.6900	15.9572	16.6437	0
19/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	140.3900	118.3700	0.1404	0.1184	0
19/02/2026	R038 On 04-February-27			Bond Future	8.5958	8.5044	120.0509	120.7712	0
19/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	8567.6300	9159.6600	8.5676	9.1597	0
19/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	1042.1300	913.7900	1.0421	0.9138	0
19/02/2026	R038 On 06-May-27			Bond Future	8.6646	8.5697	116.5782	117.3103	0
19/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	3510.7900	3915.8400	3.5108	3.9158	0
19/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	3163.0700	2836.0800	3.1631	2.8361	0
19/02/2026	R053 On 07-May-26			Bond Future	8.6375	8.5408	132.3386	133.6127	75,280
19/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	31563.4900	32837.5800	31.5635	32.8376	0
19/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0700	0.0400	0.0001	0.0000	0
19/02/2026	R053 On 06-August-26			Bond Future	8.6740	8.5746	134.7084	136.0053	0
19/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	35599.5400	36895.7500	35.5995	36.8958	0
19/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	2.4400	1.7700	0.0024	0.0018	0
19/02/2026	R053 On 05-November-26			Bond Future	8.7146	8.6125	131.1680	132.4870	0
19/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	26564.2800	27852.2600	26.5643	27.8523	0
19/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	172.0300	140.9900	0.1720	0.1410	0
19/02/2026	R053 On 04-February-27			Bond Future	8.7597	8.6547	133.4221	134.7635	0
19/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	15522.9900	16671.8200	15.5230	16.6718	0
19/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1374.1700	1181.5700	1.3742	1.1816	0
19/02/2026	R053 On 06-May-27			Bond Future	8.8107	8.7027	129.7953	131.1587	0
19/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	6382.5000	7177.4200	6.3825	7.1774	0
19/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	5025.6000	4457.1400	5.0256	4.4571	0
19/02/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
19/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	72.4300	72.9000	0.0724	0.0729	0
19/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	72.4300	72.9000	0.0724	0.0729	0
19/02/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
19/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	72.9600	73.1800	0.0730	0.0732	0
19/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	72.9600	73.1800	0.0730	0.0732	0
19/02/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
19/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	44.8600	44.9500	0.0449	0.0450	0
19/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	44.8600	44.9500	0.0449	0.0450	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2026	R202 On 07-May-26			Bond Future	304.8789	305.9387	304.8789	305.9387	772
19/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	27328.9300	28388.6500	27.3289	28.3887	0
19/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	R202 On 06-August-26			Bond Future	305.0180	306.0969	305.0180	306.0969	253
19/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	26157.9600	27236.9100	26.1580	27.2369	0
19/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	R202 On 05-November-26			Bond Future	310.3383	311.4354	310.3383	311.4354	0
19/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	29878.3000	30975.4300	29.8783	30.9754	0
19/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	R202 On 04-February-27			Bond Future	310.2674	311.3830	310.2674	311.3830	0
19/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	15537.3800	16653.0300	15.5374	16.6530	0
19/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	R202 On 06-May-27			Bond Future	315.5311	316.6647	315.5311	316.6647	0
19/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	8541.0800	9674.6600	8.5411	9.6747	0
19/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	R209 On 07-May-26			Bond Future	8.1928	8.1056	87.7152	88.2505	45,217
19/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15545.3200	16080.6900	15.5453	16.0807	0
19/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
19/02/2026	R209 On 06-August-26			Bond Future	8.2289	8.1386	89.2858	89.8308	3,673
19/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	16621.0100	17165.6000	16.6210	17.1656	0
19/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	1.6900	1.2700	0.0017	0.0013	0
19/02/2026	R209 On 05-November-26			Bond Future	8.2716	8.1780	87.6727	88.2269	0
19/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11220.8600	11753.3600	11.2209	11.7534	0
19/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	135.2400	113.5500	0.1352	0.1136	0
19/02/2026	R209 On 04-February-27			Bond Future	8.3213	8.2242	89.1798	89.7433	0
19/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1307.8900	1537.3200	1.3079	1.5373	3,237
19/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	3011.8000	2677.7400	3.0118	2.6777	0
19/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	4679.7400	5102.2400	4.6797	5.1022	0
19/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	1085.1400	944.1500	1.0851	0.9442	3,237
19/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6098.1100	6558.9400	6.0981	6.5589	0
19/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	773.3000	670.6400	0.7733	0.6706	0
19/02/2026	R209 On 06-May-27			Bond Future	8.3804	8.2796	87.5226	88.0952	0
19/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	2596.9400	2910.6600	2.5969	2.9107	0
19/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	2429.7900	2170.8700	2.4298	2.1709	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2026	R210 On 07-May-26			Bond Future	260.8869	260.9194	260.8869	260.9194	1,191
19/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5486.8500	5519.3600	5.4869	5.5194	0
19/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	R210 On 06-August-26			Bond Future	265.6223	265.6554	265.6223	265.6554	0
19/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5782.3400	5815.3700	5.7823	5.8154	0
19/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	R210 On 05-November-26			Bond Future	266.7393	266.7724	266.7393	266.7724	0
19/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13409.3300	13442.3800	13.4093	13.4424	0
19/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	R210 On 04-February-27			Bond Future	271.3887	271.4217	271.3887	271.4217	0
19/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5358.7400	5391.6500	5.3587	5.3917	0
19/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	R210 On 06-May-27			Bond Future	272.4239	272.4567	272.4239	272.4567	0
19/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1293.8700	1326.6700	1.2939	1.3267	0
19/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	R213 On 07-May-26			Bond Future	7.4256	7.3681	99.6804	99.9073	69,591
19/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8835.7800	9062.6900	8.8358	9.0627	0
19/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.1900	0.1500	0.0002	0.0002	0
19/02/2026	R213 On 06-August-26			Bond Future	7.4385	7.3773	101.4653	101.6963	0
19/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8061.2900	8290.4600	8.0613	8.2905	0
19/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	12.1300	10.3000	0.0121	0.0103	0
19/02/2026	R213 On 05-November-26			Bond Future	7.4675	7.4022	99.6636	99.8984	0
19/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4654.9400	4868.1800	4.6549	4.8682	0
19/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	180.7100	159.1800	0.1807	0.1592	0
19/02/2026	R213 On 04-February-27			Bond Future	7.5086	7.4386	101.3775	101.6160	0
19/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2711.4500	2890.3800	2.7115	2.8904	0
19/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	590.8600	531.2200	0.5909	0.5312	0
19/02/2026	R213 On 06-May-27			Bond Future	7.5620	7.4869	99.5258	99.7680	0
19/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1340.1300	1467.6800	1.3401	1.4677	0
19/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1346.5300	1231.8500	1.3465	1.2319	0
19/02/2026	R214 On 07-May-26			Bond Future	8.5939	8.4919	83.9208	84.6662	39,563
19/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	17977.3700	18722.8100	17.9774	18.7228	0
19/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0300	0.0200	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
19/02/2026	R214 On 06-August-26			Bond Future	8.6329	8.5279	85.4236	86.1824	0
19/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	19799.3500	20557.6700	19.7994	20.5577	0
19/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	1.5900	1.1300	0.0016	0.0011	0
19/02/2026	R214 On 05-November-26			Bond Future	8.6790	8.5709	83.5991	84.3708	0
19/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	14363.1500	15113.0800	14.3632	15.1131	0
19/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	115.1100	93.4200	0.1151	0.0934	0
19/02/2026	R214 On 04-February-27			Bond Future	8.7314	8.6199	85.0366	85.8214	0
19/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	8406.9100	9076.2100	8.4069	9.0762	0
19/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	761.7800	646.3400	0.7618	0.6463	0
19/02/2026	R214 On 06-May-27			Bond Future	8.7876	8.6728	83.1646	83.9622	0
19/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	3413.9000	3873.0400	3.4139	3.8730	0
19/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2779.8700	2441.4000	2.7799	2.4414	0
19/02/2026	R248 On 07-May-26			Bond Future	8.7491	8.6473	101.7220	102.7139	284,310
19/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	138.1500	262.6100	0.1382	0.2626	1,620
19/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	4631.6300	3764.1400	4.6316	3.7641	0
19/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1251.6900	1766.3800	1.2517	1.7664	1,620
19/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1728.1600	1250.9000	1.7282	1.2509	0
19/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	4461.4000	5312.7200	4.4614	5.3127	0
19/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	429.5300	288.9000	0.4295	0.2889	0
19/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	4539.5900	5394.7000	4.5396	5.3947	0
19/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	417.2200	280.3800	0.4172	0.2804	1,620
19/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	23241.7200	24233.6400	23.2417	24.2336	0
19/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0700	0.0400	0.0001	0.0000	0
19/02/2026	R248 On 06-August-26			Bond Future	8.7887	8.6840	103.5435	104.5532	0
19/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	26696.0800	27705.2900	26.6961	27.7053	0
19/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	1.7900	1.2800	0.0018	0.0013	0
19/02/2026	R248 On 05-November-26			Bond Future	8.8343	8.7267	100.8904	101.9173	0
19/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	19796.5600	20798.7800	19.7966	20.7988	0
19/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	130.9000	106.2900	0.1309	0.1063	0
19/02/2026	R248 On 04-February-27			Bond Future	8.8857	8.7749	102.6250	103.6693	0
19/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	11583.4000	12471.5400	11.5834	12.4715	0
19/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	1098.6500	942.4900	1.0987	0.9425	0
19/02/2026	R248 On 06-May-27			Bond Future	8.9402	8.8264	99.9063	100.9678	0
19/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	4634.1100	5253.7700	4.6341	5.2538	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	3627.5300	3185.6900	3.6275	3.1857	0
19/02/2026	R2R9 On 07-May-26			Bond Future	8.5455	8.4534	111.3803	112.1455	0
19/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	100530.5500	101295.7700	100.5306	101.2958	0
19/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	R2R9 On 06-August-26			Bond Future	8.5913	8.4960	113.3747	114.1537	0
19/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	100255.2100	101034.1500	100.2552	101.0342	0
19/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	R2R9 On 05-November-26			Bond Future	8.6432	8.5447	110.3492	111.1412	0
19/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	99379.1200	100171.1400	99.3791	100.1711	0
19/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	R2R9 On 04-February-27			Bond Future	8.7021	8.6000	112.2454	113.0509	0
19/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9169.1000	9900.5700	9.1691	9.9006	0
19/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	376.2100	302.2400	0.3762	0.3022	0
19/02/2026	R2R9 On 06-May-27			Bond Future	8.7699	8.6641	109.1464	109.9649	0
19/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3611.3300	4070.3700	3.6113	4.0704	0
19/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	3150.4000	2790.9500	3.1504	2.7910	0
19/02/2026	R4R2 On 07-May-26			Bond Future	8.6801	8.5779	113.4729	114.4286	3,313
19/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	102383.8100	103339.5100	102.3838	103.3395	0
19/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	R4R2 On 06-August-26			Bond Future	8.7255	8.6201	115.5049	116.4777	0
19/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	102087.6000	103060.4600	102.0876	103.0605	0
19/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	R4R2 On 05-November-26			Bond Future	8.7764	8.6676	112.3899	113.3793	0
19/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	101167.3400	102156.7100	101.1673	102.1567	0
19/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2026	R4R2 On 04-February-27			Bond Future	8.8333	8.7210	114.3212	115.3274	0
19/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	11053.8700	11984.5300	11.0539	11.9845	0
19/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	341.0200	265.5300	0.3410	0.2655	0
19/02/2026	R4R2 On 06-May-27			Bond Future	8.8981	8.7821	111.1309	112.1535	0
19/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4297.6600	4889.6000	4.2977	4.8896	0
19/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3411.1600	2980.4800	3.4112	2.9805	0
19/02/2026	RR87 On 07-May-26			Bond Future	6.7433	6.7289	103.0624	103.0706	0
19/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	73.8791	79.3007	0.0739	0.0793	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	36.1191	33.3707	0.0361	0.0334	0
19/02/2026	RR87 On 06-August-26			Bond Future	6.3915	6.3671	101.1790	101.1877	0
19/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	85.3679	91.1236	0.0854	0.0911	0
19/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	36.2379	33.3136	0.0362	0.0333	0
19/02/2026	RR87 On 05-November-26			Bond Future	5.0206	4.9459	102.9196	102.9282	0
19/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	38.1521	44.5112	0.0382	0.0445	0
19/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	9.4921	7.2612	0.0095	0.0073	0
19/02/2026	RR88 On 07-May-26			Bond Future	6.7780	6.7777	106.4685	106.4690	0
19/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	215.4468	216.7693	0.2154	0.2168	0
19/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	120.8168	121.6493	0.1208	0.1216	0
19/02/2026	RR88 On 06-August-26			Bond Future	6.7000	6.6997	105.4557	105.4561	0
19/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	303.6167	304.5973	0.3036	0.3046	0
19/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	194.7267	195.2473	0.1947	0.1952	0
19/02/2026	RR88 On 05-November-26			Bond Future	6.6155	6.6152	106.6966	106.6969	0
19/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	321.5375	322.1959	0.3215	0.3222	0
19/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	221.9175	222.3159	0.2219	0.2223	0
19/02/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/02/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0