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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
24/02/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	2029 On 07-May-26			Bond Future	147.0820	147.1658	147.0820	147.1658	4,616
24/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5262.0400	5345.7700	5.2620	5.3458	0
24/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2029 On 06-August-26			Bond Future	149.7476	149.8328	149.7476	149.8328	0
24/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5647.6200	5732.8300	5.6476	5.7328	0
24/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2029 On 05-November-26			Bond Future	150.8891	150.9753	150.8891	150.9753	0
24/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3329.1400	3415.3000	3.3291	3.4153	0
24/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2029 On 04-February-27			Bond Future	153.5201	153.6074	153.5201	153.6074	0
24/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3800.0800	3887.3500	3.8001	3.8874	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2029 On 06-May-27			Bond Future	154.6319	154.7198	154.6319	154.7198	0
24/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1311.9300	1399.8300	1.3119	1.3998	0
24/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2030 On 07-May-26			Bond Future	7.1390	7.0913	104.9853	105.1418	152,279
24/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	555.6100	654.6500	0.5556	0.6547	1,000
24/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	323.4700	266.0700	0.3235	0.2661	0
24/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1899.3000	2045.4700	1.8993	2.0455	1,000
24/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	50.1800	39.9100	0.0502	0.0399	0
24/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2541.9000	2693.6000	2.5419	2.6936	0
24/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	22.9800	18.2400	0.0230	0.0182	1,000
24/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7057.9300	7214.3500	7.0579	7.2144	0
24/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.1000	0.0800	0.0001	0.0001	0
24/02/2026	2030 On 06-August-26			Bond Future	7.1415	7.0897	102.8529	103.0122	49,211
24/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	768.4600	861.6500	0.7685	0.8617	1,000
24/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	558.1300	492.0900	0.5581	0.4921	0
24/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1938.5300	2070.8700	1.9385	2.0709	1,000
24/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	209.7200	182.8300	0.2097	0.1828	0
24/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2882.7200	3027.9500	2.8827	3.0280	0
24/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	107.4500	93.4500	0.1075	0.0935	1,000
24/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6162.4900	6320.0400	6.1625	6.3200	0
24/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	13.2500	11.5700	0.0133	0.0116	0
24/02/2026	2030 On 05-November-26			Bond Future	7.1440	7.0878	104.6260	104.7877	0
24/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3652.3500	3799.1500	3.6524	3.7992	0
24/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	141.7400	126.8100	0.1417	0.1268	0
24/02/2026	2030 On 04-February-27			Bond Future	7.1572	7.0958	102.4187	102.5829	0
24/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2183.3800	2308.3800	2.1834	2.3084	0
24/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	429.7100	390.4500	0.4297	0.3905	0
24/02/2026	2030 On 06-May-27			Bond Future	7.2027	7.1352	104.1329	104.2996	0
24/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1089.0100	1180.8500	1.0890	1.1809	0
24/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	923.2700	848.4400	0.9233	0.8484	0
24/02/2026	2031 On 07-May-26			Bond Future	115.9401	115.8009	115.9401	115.8009	1,798
24/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2101.1200	1962.7900	2.1011	1.9628	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	1.0300	1.8800	0.0010	0.0019	0
24/02/2026	2031 On 06-August-26			Bond Future	115.6288	115.4869	115.6288	115.4869	1,893
24/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	1850.3500	1718.7100	1.8504	1.7187	0
24/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	31.5200	41.8000	0.0315	0.0418	0
24/02/2026	2031 On 05-November-26			Bond Future	117.6495	117.5048	117.6495	117.5048	0
24/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6159.4600	6014.8000	6.1595	6.0148	0
24/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2031 On 04-February-27			Bond Future	117.2505	117.1023	117.2505	117.1023	0
24/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1325.8700	1218.4900	1.3259	1.2185	0
24/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	255.3700	296.2100	0.2554	0.2962	0
24/02/2026	2031 On 06-May-27			Bond Future	119.2417	119.0906	119.2417	119.0906	0
24/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2445.3200	2309.0500	2.4453	2.3091	0
24/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	73.5900	88.4100	0.0736	0.0884	0
24/02/2026	2032 On 07-May-26			Bond Future	7.5822	7.5303	104.0569	104.3046	167,665
24/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11353.4300	11601.1100	11.3534	11.6011	0
24/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0600	0.0500	0.0001	0.0001	0
24/02/2026	2032 On 06-August-26			Bond Future	7.6049	7.5502	105.9172	106.1693	230
24/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10806.6400	11057.7600	10.8066	11.0578	0
24/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	6.8400	5.8800	0.0068	0.0059	0
24/02/2026	2032 On 05-November-26			Bond Future	7.6362	7.5783	103.5860	103.8423	0
24/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6629.6700	6869.3900	6.6297	6.8694	0
24/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	154.2000	137.6600	0.1542	0.1377	0
24/02/2026	2032 On 04-February-27			Bond Future	7.6781	7.6168	105.3669	105.6272	0
24/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3920.6100	4127.5400	3.9206	4.1275	0
24/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	586.3800	532.9600	0.5864	0.5330	0
24/02/2026	2032 On 06-May-27			Bond Future	7.7347	7.6697	102.9753	103.2397	0
24/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1824.2200	1970.3700	1.8242	1.9704	0
24/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1559.6200	1441.3400	1.5596	1.4413	0
24/02/2026	2033 On 07-May-26			Bond Future	145.4629	145.3865	145.4629	145.3865	7,834
24/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	10302.9400	10226.5300	10.3029	10.2265	0
24/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2033 On 06-August-26			Bond Future	148.0991	148.0213	148.0991	148.0213	0
24/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	13849.1300	13771.3400	13.8491	13.7713	0

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24/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2033 On 05-November-26			Bond Future	149.1098	149.0302	149.1098	149.0302	0
24/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	11849.8400	11770.1700	11.8498	11.7702	0
24/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2033 On 04-February-27			Bond Future	151.7099	151.6285	151.7099	151.6285	0
24/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	8999.9300	8918.4500	8.9999	8.9185	0
24/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2033 On 06-May-27			Bond Future	152.6864	152.6027	152.6864	152.6027	0
24/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	1476.4300	1392.6900	1.4764	1.3927	0
24/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2037 On 07-May-26			Bond Future	8.2555	8.1994	104.0677	104.4678	197,495
24/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	5220.9900	5599.3900	5.2210	5.5994	1,500
24/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	108.1000	86.4000	0.1081	0.0864	0
24/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8315.7900	8711.0800	8.3158	8.7111	1,500
24/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	24.0300	19.2200	0.0240	0.0192	0
24/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	11819.2700	12218.5000	11.8193	12.2185	0
24/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	4.5100	3.6400	0.0045	0.0036	1,500
24/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	16963.8300	17363.9200	16.9638	17.3639	142
24/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0600	0.0500	0.0001	0.0001	0
24/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	18985.8200	19385.9100	18.9858	19.3859	0
24/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
24/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24520.0500	24920.1500	24.5201	24.9202	0
24/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
24/02/2026	2037 On 06-August-26			Bond Future	8.2978	8.2395	101.6684	102.0756	2,639
24/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	11191.0400	11588.1000	11.1910	11.5881	2,541
24/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	75.4200	65.2600	0.0754	0.0653	0
24/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	15074.6500	15478.9500	15.0747	15.4790	0
24/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	21.4400	18.5200	0.0214	0.0185	2,541
24/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18339.3900	18746.0800	18.3394	18.7461	0
24/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	3.4800	2.9500	0.0035	0.0030	2,541
24/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20482.2900	20889.3700	20.4823	20.8894	0
24/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.8700	0.7300	0.0009	0.0007	0
24/02/2026	2037 On 05-November-26			Bond Future	8.3400	8.2796	103.4208	103.8349	0
24/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	7755.7000	8121.2000	7.7557	8.1212	4,490

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24/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	463.2600	414.7400	0.4633	0.4147	0
24/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	12088.5900	12483.3400	12.0886	12.4833	0
24/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	184.9500	165.6800	0.1850	0.1657	4,490
24/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	14232.6400	14635.1000	14.2326	14.6351	0
24/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	109.4100	97.8500	0.1094	0.0979	0
24/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15359.0900	15765.2200	15.3591	15.7652	0
24/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	71.5600	63.6700	0.0716	0.0637	4,490
24/02/2026	2037 On 04-February-27			Bond Future	8.3898	8.3272	100.9423	101.3631	0
24/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2648.8100	2882.6700	2.6488	2.8827	4,490
24/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2313.0000	2126.0000	2.3130	2.1260	0
24/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6824.6000	7166.6500	6.8246	7.1667	0
24/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	898.9100	820.1000	0.8989	0.8201	4,490
24/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7886.5800	8242.8000	7.8866	8.2428	0
24/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	734.4900	669.8500	0.7345	0.6699	0
24/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9491.6700	9864.6900	9.4917	9.8647	0
24/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	539.2900	491.4500	0.5393	0.4915	4,490
24/02/2026	2037 On 06-May-27			Bond Future	8.4534	8.3883	102.6313	103.0589	0
24/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3331.4900	3578.8700	3.3315	3.5789	0
24/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2505.7600	2325.4900	2.5058	2.3255	0
24/02/2026	2038 On 07-May-26			Bond Future	163.5693	163.3398	163.5693	163.3398	5,006
24/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	19039.3300	18809.7900	19.0393	18.8098	0
24/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2038 On 06-August-26			Bond Future	164.3434	164.1095	164.3434	164.1095	0
24/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	19623.3500	19389.5000	19.6234	19.3895	0
24/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2038 On 05-November-26			Bond Future	167.2159	166.9775	167.2159	166.9775	0
24/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	20905.9000	20667.4900	20.9059	20.6675	0
24/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2038 On 04-February-27			Bond Future	167.9071	167.6635	167.9071	167.6635	0
24/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	14077.1000	13833.5100	14.0771	13.8335	0
24/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2038 On 06-May-27			Bond Future	170.7608	170.5125	170.7608	170.5125	0
24/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	4660.7700	4412.4800	4.6608	4.4125	0
24/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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24/02/2026	2040 On 07-May-26			Bond Future	8.5026	8.4466	106.4719	106.9342	59,929
24/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1997.4800	2317.2500	1.9975	2.3173	27,500
24/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	793.3100	650.8200	0.7933	0.6508	0
24/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	16077.6800	16539.7000	16.0777	16.5397	1,460
24/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	1.2700	1.0300	0.0013	0.0010	0
24/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	18737.0400	19199.2700	18.7370	19.1993	0
24/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.1400	0.1100	0.0001	0.0001	0
24/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	22045.8300	22508.0900	22.0458	22.5081	0
24/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	22337.2100	22799.4700	22.3372	22.7995	0
24/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
24/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	24109.9000	24572.1600	24.1099	24.5722	0
24/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	25168.2400	25630.5000	25.1682	25.6305	0
24/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
24/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	26850.5600	27312.8200	26.8506	27.3128	0
24/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2040 On 06-August-26			Bond Future	8.5477	8.4899	103.8650	104.3354	41,462
24/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	24431.6500	24902.0500	24.4317	24.9021	0
24/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.5500	0.4600	0.0006	0.0005	0
24/02/2026	2040 On 05-November-26			Bond Future	8.5924	8.5327	105.6553	106.1337	0
24/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	10241.5400	10675.8000	10.2415	10.6758	2,300
24/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	427.0800	382.9400	0.4271	0.3829	0
24/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	15064.1800	15524.0800	15.0642	15.5241	0
24/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	182.3500	163.8500	0.1824	0.1639	2,300
24/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	17421.9100	17890.3900	17.4219	17.8904	0
24/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	92.2100	82.2900	0.0922	0.0823	0
24/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	18667.3200	19139.0000	18.6673	19.1390	0
24/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	60.0900	53.3700	0.0601	0.0534	2,300
24/02/2026	2040 On 04-February-27			Bond Future	8.6439	8.5822	102.9646	103.4510	0
24/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3515.8100	3804.0300	3.5158	3.8040	2,300
24/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2454.4200	2256.2500	2.4544	2.2563	0
24/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8588.9500	8993.5500	8.5890	8.9936	0
24/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	949.2200	867.4300	0.9492	0.8674	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
24/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	10177.8200	10600.9700	10.1778	10.6010	0
24/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	729.6400	666.4000	0.7296	0.6664	0
24/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	11650.1700	12086.5400	11.6502	12.0865	0
24/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	575.6700	525.6500	0.5757	0.5257	2,300
24/02/2026	2040 On 06-May-27			Bond Future	8.7073	8.6436	104.6872	105.1814	0
24/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	4155.0500	4449.5300	4.1551	4.4495	0
24/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	2833.8300	2634.1100	2.8338	2.6341	0
24/02/2026	2043 On 07-May-26			Bond Future	128.4319	128.4474	128.4319	128.4474	0
24/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	16731.9300	16747.3500	16.7319	16.7474	0
24/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2043 On 06-August-26			Bond Future	127.9177	127.9330	127.9177	127.9330	3,416
24/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	17037.7101	17053.0401	17.0377	17.0530	0
24/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0001	0.0001	0.0000	0.0000	0
24/02/2026	2043 On 05-November-26			Bond Future	130.1530	130.1684	130.1530	130.1684	0
24/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	17313.0142	17328.4545	17.3130	17.3285	0
24/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0142	0.0145	0.0000	0.0000	0
24/02/2026	2043 On 04-February-27			Bond Future	129.5360	129.5504	129.5360	129.5504	0
24/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	11921.9476	11936.4939	11.9219	11.9365	0
24/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	15.9976	16.0539	0.0160	0.0161	0
24/02/2026	2043 On 06-May-27			Bond Future	131.7356	131.7498	131.7356	131.7498	0
24/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	5087.9149	5100.9546	5.0879	5.1010	0
24/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	832.3049	831.1446	0.8323	0.8311	0
24/02/2026	2044 On 07-May-26		Call	Bond Future	3630.8300	3990.3400	3.6308	3.9903	0
24/02/2026	2044 On 07-May-26			Bond Future	8.6925	8.6418	102.9334	103.3908	122,265
24/02/2026	2044 On 07-May-26		Put	Bond Future	697.4600	599.5000	0.6975	0.5995	0
24/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	10825.7100	11278.7000	10.8257	11.2787	0
24/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	25.0700	20.5900	0.0251	0.0206	15,000
24/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	22981.6300	23439.1000	22.9816	23.4391	0
24/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
24/02/2026	2044 On 06-August-26			Bond Future	8.7378	8.6855	100.3884	100.8541	7,681
24/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	26059.6000	26525.2300	26.0596	26.5252	0
24/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.7900	0.6800	0.0008	0.0007	0
24/02/2026	2044 On 05-November-26			Bond Future	8.7822	8.7285	102.1188	102.5923	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	19241.9700	19706.2600	19.2420	19.7063	0
24/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	96.1600	86.9800	0.0962	0.0870	0
24/02/2026	2044 On 04-February-27			Bond Future	8.8327	8.7774	99.4924	99.9739	0
24/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11484.4500	11906.9900	11.4845	11.9070	0
24/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	760.9100	702.0300	0.7609	0.7020	0
24/02/2026	2044 On 06-May-27			Bond Future	8.8935	8.8364	101.1570	101.6461	0
24/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	4643.8900	4938.7400	4.6439	4.9387	0
24/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	3068.7800	2874.4900	3.0688	2.8745	0
24/02/2026	2046 On 07-May-26			Bond Future	146.0025	146.0199	146.0025	146.0199	18,662
24/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	21052.4500	21069.9300	21.0525	21.0699	0
24/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2046 On 06-August-26			Bond Future	148.6487	148.6662	148.6487	148.6662	0
24/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	26268.6600	26286.2100	26.2687	26.2862	0
24/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2046 On 05-November-26			Bond Future	148.9274	148.9446	148.9274	148.9446	0
24/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	23447.3900	23464.6000	23.4474	23.4646	0
24/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2046 On 04-February-27			Bond Future	151.5236	151.5407	151.5236	151.5407	0
24/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	20433.6000	20450.6500	20.4336	20.4507	0
24/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2046 On 06-May-27			Bond Future	151.7440	151.7606	151.7440	151.7606	0
24/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	2754.0300	2770.6000	2.7540	2.7706	0
24/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2050 On 07-May-26			Bond Future	151.0197	150.5190	151.0197	150.5190	17,225
24/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	26949.7200	26448.9800	26.9497	26.4490	0
24/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2050 On 06-August-26			Bond Future	151.3167	150.8068	151.3167	150.8068	0
24/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	28046.7400	27536.7700	28.0467	27.5368	0
24/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2050 On 05-November-26			Bond Future	153.9615	153.4422	153.9615	153.4422	0
24/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	30121.4600	29602.2300	30.1215	29.6022	0
24/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2050 On 04-February-27			Bond Future	154.1677	153.6385	154.1677	153.6385	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	21777.7400	21248.4600	21.7777	21.2485	0
24/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	2050 On 06-May-27			Bond Future	156.7877	156.2488	156.7877	156.2488	0
24/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	6327.6800	5788.8100	6.3277	5.7888	0
24/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	AL37 On 07-May-26			Index Future	1300.9100	1303.4210	1300.9100	1,303.4210	0
24/02/2026	AL37 On 06-August-26			Index Future	1323.9190	1326.4740	1323.9190	1,326.4740	0
24/02/2026	AL37 On 05-November-26			Index Future	1347.0170	1349.6140	1347.0170	1,349.6140	0
24/02/2026	AL37 On 04-February-27			Index Future	1370.2150	1372.8540	1370.2150	1,372.8540	0
24/02/2026	AL37 On 06-May-27			Index Future	1393.2400	1395.9180	1393.2400	1,395.9180	0
24/02/2026	AL7T On 07-May-26			Index Future	1701.5490	1707.2570	1701.5490	1,707.2570	0
24/02/2026	AL7T On 06-August-26			Index Future	1731.6430	1737.4530	1731.6430	1,737.4530	0
24/02/2026	AL7T On 05-November-26			Index Future	1761.8550	1767.7630	1761.8550	1,767.7630	0
24/02/2026	AL7T On 04-February-27			Index Future	1792.1970	1798.2020	1792.1970	1,798.2020	0
24/02/2026	AL7T On 06-May-27			Index Future	1822.3130	1828.4130	1822.3130	1,828.4130	0
24/02/2026	ALBI On 07-May-26			Index Future	1440.9880	1445.7420	1440.9880	1,445.7420	75
24/02/2026	ALBI On 06-August-26			Index Future	1466.4740	1471.3120	1466.4740	1,471.3120	0
24/02/2026	ALBI On 05-November-26			Index Future	1492.0600	1496.9790	1492.0600	1,496.9790	0
24/02/2026	ALBI On 04-February-27			Index Future	1517.7560	1522.7560	1517.7560	1,522.7560	0
24/02/2026	ALBI On 06-May-27			Index Future	1543.2590	1548.3390	1543.2590	1,548.3390	0
24/02/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C038 On 31-January-38			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
24/02/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/02/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
24/02/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/02/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	CI43 On 31-January-43			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
24/02/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	ES33 On 07-May-26			Bond Future	8.4543	8.3980	96.0231	96.3175	0
24/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15142.5800	15436.9700	15.1426	15.4370	0
24/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	ES33 On 06-August-26			Bond Future	8.5071	8.4481	97.7633	98.0630	0
24/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15894.6700	16194.4000	15.8947	16.1944	0
24/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	ES33 On 05-November-26			Bond Future	8.5714	8.5097	95.6807	95.9854	0
24/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10352.2700	10657.0100	10.3523	10.6570	0
24/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	ES33 On 04-February-27			Bond Future	8.6495	8.5847	97.3474	97.6572	0
24/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4850.8800	5160.6800	4.8509	5.1607	0
24/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	ES33 On 06-May-27			Bond Future	8.7385	8.6705	95.2087	95.5234	0
24/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	283.3600	598.1000	0.2834	0.5981	0
24/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	ES42 On 07-May-26			Bond Future	8.9112	8.8657	96.9208	97.2963	0
24/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	22279.3700	22654.8600	22.2794	22.6549	0
24/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	ES42 On 06-August-26			Bond Future	8.9593	8.9123	98.6772	99.0595	0
24/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	24202.9000	24585.2000	24.2029	24.5852	0
24/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	ES42 On 05-November-26			Bond Future	9.0122	8.9637	96.1383	96.5271	0
24/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	18173.4700	18562.3100	18.1735	18.5623	0
24/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	ES42 On 04-February-27			Bond Future	9.0713	9.0214	97.8118	98.2072	0
24/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	8951.9200	9347.2400	8.9519	9.3472	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	ES42 On 06-May-27			Bond Future	9.1391	9.0875	95.2086	95.6102	0
24/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	1466.2300	1867.8900	1.4662	1.8679	0
24/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	GOVI On 07-May-26			GOVI	1414.6380	1419.4420	1414.6380	1,419.4420	603
24/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2376380.0000	2424420.0000	237.6380	242.4420	0
24/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	GOVI On 06-August-26			GOVI	1439.6580	1444.5470	1439.6580	1,444.5470	0
24/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2506580.0000	2555470.0000	250.6580	255.5470	0
24/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	GOVI On 05-November-26			GOVI	1464.7760	1469.7480	1464.7760	1,469.7480	0
24/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1877760.0000	1927480.0000	187.7760	192.7480	0
24/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	GOVI On 04-February-27			GOVI	1490.0020	1495.0550	1490.0020	1,495.0550	0
24/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1210020.0000	1260550.0000	121.0020	126.0550	0
24/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	GOVI On 06-May-27			GOVI	1515.0390	1520.1730	1515.0390	1,520.1730	0
24/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	880390.0000	931730.0000	88.0390	93.1730	0
24/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
24/02/2026	I258 On 07-May-26			Bond Future	136.9253	136.8242	136.9253	136.8242	0
24/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	23195.2900	23094.1800	23.1953	23.0942	0
24/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	I258 On 06-August-26			Bond Future	136.5650	136.4618	136.5650	136.4618	0
24/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	23614.9524	23511.8028	23.6150	23.5118	0
24/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0024	0.0028	0.0000	0.0000	0
24/02/2026	I258 On 05-November-26			Bond Future	138.9517	138.8463	138.9517	138.8463	0
24/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	24001.9307	23896.5541	24.0019	23.8966	0
24/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.2507	0.2741	0.0003	0.0003	0
24/02/2026	I258 On 04-February-27			Bond Future	138.4879	138.3795	138.4879	138.3795	0
24/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	19609.3498	19502.0331	19.6093	19.5020	0
24/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	21.4598	22.5331	0.0215	0.0225	0
24/02/2026	I258 On 06-May-27			Bond Future	140.8398	140.7292	140.8398	140.7292	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	7689.3842	7611.2966	7.6894	7.6113	0
24/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1629.5942	1662.0966	1.6296	1.6621	0
24/02/2026	IGOV On 07-May-26			Index Future	451.3530	450.9890	451.3530	450.9890	251
24/02/2026	IGOV On 06-August-26			Index Future	459.4450	459.0740	459.4450	459.0740	0
24/02/2026	IGOV On 05-November-26			Index Future	467.5690	467.1900	467.5690	467.1900	0
24/02/2026	IGOV On 04-February-27			Index Future	475.7270	475.3410	475.7270	475.3410	0
24/02/2026	IGOV On 06-May-27			Index Future	483.8250	483.4300	483.8250	483.4300	0
24/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
24/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
24/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
24/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
24/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
24/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
24/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
24/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
24/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
24/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
24/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
24/02/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
24/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
24/02/2026	R033 On 07-May-26			Bond Future	7.6844	7.6327	113.3351	113.6286	9,512
24/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	14049.5800	14342.7200	14.0496	14.3427	0
24/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	2.7000	2.4000	0.0027	0.0024	0
24/02/2026	R033 On 06-August-26			Bond Future	7.7103	7.6560	115.3613	115.6600	223
24/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	13010.7900	13301.4800	13.0108	13.3015	0
24/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	103.7600	95.7400	0.1038	0.0957	0
24/02/2026	R033 On 05-November-26			Bond Future	7.7440	7.6869	112.3110	112.6146	0
24/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8647.7000	8912.5600	8.6477	8.9126	0
24/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	613.5500	574.8000	0.6136	0.5748	0
24/02/2026	R033 On 04-February-27			Bond Future	7.7875	7.7274	114.2415	114.5500	0
24/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5894.4200	6119.9600	5.8944	6.1200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1583.8800	1500.8700	1.5839	1.5009	0
24/02/2026	R033 On 06-May-27			Bond Future	7.8441	7.7807	111.1163	111.4296	0
24/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3285.6200	3459.4900	3.2856	3.4595	0
24/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2862.7600	2723.3200	2.8628	2.7233	0
24/02/2026	R035 On 07-May-26			Bond Future	7.9566	7.9054	107.4742	107.8065	105,585
24/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2462.8100	2735.3700	2.4628	2.7354	1,000
24/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	331.9700	272.2600	0.3320	0.2723	0
24/02/2026	R035 On 07-May-26	8.31	Call	Bond Future	2568.1100	2844.1300	2.5681	2.8441	0
24/02/2026	R035 On 07-May-26	8.31	Put	Bond Future	311.2300	254.9800	0.3112	0.2550	16,000
24/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3897.6500	4203.0300	3.8977	4.2030	0
24/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	143.6900	116.8000	0.1437	0.1168	16,000
24/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5289.4500	5609.1500	5.2895	5.6092	1,000
24/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	66.4100	53.8400	0.0664	0.0538	0
24/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7687.6000	8016.5000	7.6876	8.0165	0
24/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	18.0100	14.6400	0.0180	0.0146	1,000
24/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	10213.9600	10545.4000	10.2140	10.5454	250
24/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	4.5900	3.7600	0.0046	0.0038	0
24/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10327.0900	10658.5800	10.3271	10.6586	200
24/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	4.3300	3.5500	0.0043	0.0036	0
24/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10609.1900	10940.7900	10.6092	10.9408	350
24/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	3.7300	3.0600	0.0037	0.0031	0
24/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12992.6200	13324.7500	12.9926	13.3248	0
24/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	0.7900	0.6500	0.0008	0.0007	250
24/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	13101.6100	13433.7500	13.1016	13.4338	0
24/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.7100	0.5800	0.0007	0.0006	200
24/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13373.3700	13705.5500	13.3734	13.7056	0
24/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.5400	0.4500	0.0005	0.0005	350
24/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15668.5800	16000.8500	15.6686	16.0009	0
24/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	250
24/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15773.5100	16105.7700	15.7735	16.1058	0
24/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0400	0.0300	0.0000	0.0000	200
24/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	16035.1300	16367.3900	16.0351	16.3674	0
24/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	350
24/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16813.9700	17146.2400	16.8140	17.1462	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
24/02/2026	R035 On 06-August-26			Bond Future	7.9875	7.9341	109.3957	109.7339	156
24/02/2026	R035 On 06-August-26	7.70	Call	Bond Future	635.8300	747.2400	0.6358	0.7472	5,000
24/02/2026	R035 On 06-August-26	7.70	Put	Bond Future	2474.0800	2247.2700	2.4741	2.2473	0
24/02/2026	R035 On 06-August-26	7.90	Call	Bond Future	1184.3700	1345.7900	1.1844	1.3458	0
24/02/2026	R035 On 06-August-26	7.90	Put	Bond Future	1739.2900	1562.4900	1.7393	1.5625	0
24/02/2026	R035 On 06-August-26	7.95	Call	Bond Future	1351.8000	1525.1800	1.3518	1.5252	5,000
24/02/2026	R035 On 06-August-26	7.95	Put	Bond Future	1588.9800	1424.1400	1.5890	1.4241	0
24/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2754.4100	2995.0000	2.7544	2.9950	1,000
24/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	863.1900	765.5600	0.8632	0.7656	0
24/02/2026	R035 On 06-August-26	8.34	Call	Bond Future	2988.9100	3237.1200	2.9889	3.2371	0
24/02/2026	R035 On 06-August-26	8.34	Put	Bond Future	789.3800	699.3700	0.7894	0.6994	5,000
24/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4854.8900	5144.5200	4.8549	5.1445	350
24/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	410.3000	361.7100	0.4103	0.3617	0
24/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5278.8800	5574.6300	5.2789	5.5746	1,000
24/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	357.2000	314.7300	0.3572	0.3147	0
24/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	7116.3300	7430.6100	7.1163	7.4306	200
24/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	199.3700	175.4300	0.1994	0.1754	0
24/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7552.4100	7869.7600	7.5524	7.8698	0
24/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	173.4700	152.6000	0.1735	0.1526	350
24/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7607.0400	7924.7400	7.6070	7.9247	250
24/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	170.5600	150.0400	0.1706	0.1500	0
24/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8535.8300	8858.6700	8.5358	8.8587	0
24/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	127.7000	112.3200	0.1277	0.1123	1,000
24/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9844.5800	10172.4800	9.8446	10.1725	0
24/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	85.9900	75.6700	0.0860	0.0757	200
24/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	10278.9400	10608.1000	10.2789	10.6081	0
24/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	75.6600	66.6000	0.0757	0.0666	350
24/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10333.1800	10662.4900	10.3332	10.6625	0
24/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	74.5000	65.5900	0.0745	0.0656	250
24/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12528.1300	12862.2100	12.5281	12.8622	0
24/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	34.0300	29.8900	0.0340	0.0299	200
24/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	13002.0500	13336.9900	13.0021	13.3370	0
24/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	26.4800	23.2000	0.0265	0.0232	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17316.8400	17654.7800	17.3168	17.6548	0
24/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	1.9100	1.6300	0.0019	0.0016	0
24/02/2026	R035 On 05-November-26			Bond Future	8.0278	7.9722	106.7838	107.1276	0
24/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1558.5100	1730.7700	1.5585	1.7308	600
24/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	1915.8500	1744.2800	1.9159	1.7443	0
24/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3604.3500	3856.9600	3.6044	3.8570	0
24/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	919.8100	828.5900	0.9198	0.8286	600
24/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5208.8900	5493.8800	5.2089	5.4939	200
24/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	578.4200	519.5800	0.5784	0.5196	0
24/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	6072.4300	6369.3200	6.0724	6.3693	0
24/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	458.1200	411.1800	0.4581	0.4112	600
24/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7784.5300	8097.9200	7.7845	8.0979	0
24/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	295.7400	265.3000	0.2957	0.2653	200
24/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10395.1900	10723.2600	10.3952	10.7233	0
24/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	152.6600	136.9000	0.1527	0.1369	200
24/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11590.0000	11922.0400	11.5900	11.9220	0
24/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	114.6800	102.8900	0.1147	0.1029	0
24/02/2026	R035 On 04-February-27			Bond Future	8.0772	8.0192	108.6201	108.9696	0
24/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	6172.2700	6460.9800	6.1723	6.4610	0
24/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	697.0200	636.2600	0.6970	0.6363	0
24/02/2026	R035 On 06-May-27			Bond Future	8.1329	8.0724	105.9418	106.2968	0
24/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	2828.1600	3032.1300	2.8282	3.0321	0
24/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	2146.1600	1995.1200	2.1462	1.9951	0
24/02/2026	R038 On 07-May-26			Bond Future	8.3665	8.3104	119.8923	120.3638	3,814
24/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	22043.1000	22514.6300	22.0431	22.5146	0
24/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
24/02/2026	R038 On 06-August-26			Bond Future	8.4092	8.3510	122.0357	122.5158	0
24/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	23680.4400	24160.2000	23.6804	24.1602	0
24/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	1.6100	1.3600	0.0016	0.0014	0
24/02/2026	R038 On 05-November-26			Bond Future	8.4576	8.3973	118.6595	119.1476	0
24/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	16573.8600	17048.8400	16.5739	17.0488	0
24/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	120.2400	107.1800	0.1202	0.1072	0
24/02/2026	R038 On 04-February-27			Bond Future	8.5135	8.4510	120.6990	121.1951	0
24/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	8986.5700	9407.5100	8.9866	9.4075	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	812.9300	737.7400	0.8129	0.7377	0
24/02/2026	R038 On 06-May-27			Bond Future	8.5786	8.5137	117.2410	117.7450	0
24/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	3879.4100	4172.4100	3.8794	4.1724	0
24/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2868.9300	2657.9000	2.8689	2.6579	0
24/02/2026	R053 On 07-May-26			Bond Future	8.5648	8.5039	133.2949	134.1042	75,716
24/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	32519.7500	33329.0200	32.5198	33.3290	0
24/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
24/02/2026	R053 On 06-August-26			Bond Future	8.5995	8.5370	135.6779	136.5016	0
24/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	36568.2300	37391.6900	36.5682	37.3917	0
24/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	1.6100	1.3300	0.0016	0.0013	0
24/02/2026	R053 On 05-November-26			Bond Future	8.6377	8.5735	132.1589	132.9966	0
24/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	27525.2100	28346.3300	27.5252	28.3463	0
24/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	142.0100	125.4500	0.1420	0.1255	0
24/02/2026	R053 On 04-February-27			Bond Future	8.6806	8.6146	134.4306	135.2824	0
24/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	16368.1400	17109.1900	16.3681	17.1092	0
24/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1210.7500	1100.0000	1.2108	1.1000	0
24/02/2026	R053 On 06-May-27			Bond Future	8.7290	8.6611	130.8249	131.6906	0
24/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	6947.0100	7472.4900	6.9470	7.4725	0
24/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	4560.4900	4220.3600	4.5605	4.2204	0
24/02/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
24/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	70.0400	70.5200	0.0700	0.0705	0
24/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	70.0400	70.5200	0.0700	0.0705	0
24/02/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
24/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	71.8700	72.0900	0.0719	0.0721	0
24/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	71.8700	72.0900	0.0719	0.0721	0
24/02/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
24/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	44.4300	44.5200	0.0444	0.0445	0
24/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	44.4300	44.5200	0.0444	0.0445	0
24/02/2026	R202 On 07-May-26			Bond Future	303.3417	303.3775	303.3417	303.3775	772
24/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	25791.6800	25827.5400	25.7917	25.8275	0
24/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	R202 On 06-August-26			Bond Future	303.4443	303.4807	303.4443	303.4807	253
24/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	24584.2900	24620.7200	24.5843	24.6207	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	R202 On 05-November-26			Bond Future	308.7480	308.7844	308.7480	308.7844	0
24/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	28287.9800	28324.3500	28.2880	28.3244	0
24/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	R202 On 04-February-27			Bond Future	308.6517	308.6865	308.6517	308.6865	0
24/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	13921.6500	13956.5200	13.9217	13.9565	0
24/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	R202 On 06-May-27			Bond Future	313.8969	313.9315	313.8969	313.9315	0
24/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	6906.8800	6941.5200	6.9069	6.9415	0
24/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	R209 On 07-May-26			Bond Future	8.1093	8.0531	88.2281	88.5754	45,217
24/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	16058.2400	16405.5500	16.0582	16.4056	0
24/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
24/02/2026	R209 On 06-August-26			Bond Future	8.1428	8.0846	89.8055	90.1589	3,673
24/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	17140.1000	17493.3800	17.1401	17.4934	0
24/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	1.1500	0.9600	0.0012	0.0010	0
24/02/2026	R209 On 05-November-26			Bond Future	8.1818	8.1215	88.2044	88.5638	0
24/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11730.9200	12078.3900	11.7309	12.0784	0
24/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	113.5800	101.6500	0.1136	0.1017	0
24/02/2026	R209 On 04-February-27			Bond Future	8.2280	8.1654	89.7210	90.0864	0
24/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1520.9200	1683.0400	1.5209	1.6830	3,237
24/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2683.6500	2480.3800	2.6837	2.4804	0
24/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	5082.9000	5365.7600	5.0829	5.3658	0
24/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	947.1200	864.5900	0.9471	0.8646	3,237
24/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6539.1900	6844.9700	6.5392	6.8450	0
24/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	673.2000	613.5900	0.6732	0.6136	0
24/02/2026	R209 On 06-May-27			Bond Future	8.2830	8.2181	88.0755	88.4467	0
24/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	2765.2800	2980.8600	2.7653	2.9809	0
24/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	2045.1700	1889.5300	2.0452	1.8895	0
24/02/2026	R210 On 07-May-26			Bond Future	260.7856	260.8706	260.7856	260.8706	1,191
24/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5385.6400	5470.6300	5.3856	5.4706	0
24/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	R210 On 06-August-26			Bond Future	265.5119	265.5983	265.5119	265.5983	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5671.8600	5758.3400	5.6719	5.7583	0
24/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	R210 On 05-November-26			Bond Future	266.6367	266.7236	266.6367	266.7236	0
24/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13306.7300	13393.6400	13.3067	13.3936	0
24/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	R210 On 04-February-27			Bond Future	271.2853	271.3730	271.2853	271.3730	0
24/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5255.2800	5342.9700	5.2553	5.3430	0
24/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	R210 On 06-May-27			Bond Future	272.3274	272.4149	272.3274	272.4149	0
24/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1197.3500	1284.8800	1.1974	1.2849	0
24/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	R213 On 07-May-26			Bond Future	7.3778	7.3256	99.8688	100.0752	69,591
24/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	9024.1400	9230.5000	9.0241	9.2305	0
24/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.1000	0.0800	0.0001	0.0001	0
24/02/2026	R213 On 06-August-26			Bond Future	7.3884	7.3328	101.6543	101.8643	0
24/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8247.9500	8456.6000	8.2480	8.4566	0
24/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	9.7900	8.4300	0.0098	0.0084	0
24/02/2026	R213 On 05-November-26			Bond Future	7.4130	7.3537	99.8594	100.0728	0
24/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4829.1500	5025.0300	4.8292	5.0250	0
24/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	159.1600	141.6000	0.1592	0.1416	0
24/02/2026	R213 On 04-February-27			Bond Future	7.4500	7.3866	101.5769	101.7938	0
24/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2857.5300	3024.0200	2.8575	3.0240	0
24/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	537.4700	487.0700	0.5375	0.4871	0
24/02/2026	R213 On 06-May-27			Bond Future	7.4981	7.4300	99.7316	99.9518	0
24/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1443.4800	1564.6400	1.4435	1.5646	0
24/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1244.0600	1145.0300	1.2441	1.1450	0
24/02/2026	R214 On 07-May-26			Bond Future	8.5004	8.4548	84.6035	84.9394	39,563
24/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18660.0200	18995.9600	18.6600	18.9960	0
24/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
24/02/2026	R214 On 06-August-26			Bond Future	8.5371	8.4901	86.1160	86.4579	0
24/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20491.2100	20833.0000	20.4912	20.8330	0
24/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	1.0200	0.8900	0.0010	0.0009	0
24/02/2026	R214 On 05-November-26			Bond Future	8.5799	8.5316	84.3065	84.6542	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	15048.5700	15388.3300	15.0486	15.3883	0
24/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	93.1700	85.2500	0.0932	0.0853	0
24/02/2026	R214 On 04-February-27			Bond Future	8.6291	8.5793	85.7565	86.1098	0
24/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	9016.2200	9323.8400	9.0162	9.3238	0
24/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	651.2400	605.4800	0.6512	0.6055	0
24/02/2026	R214 On 06-May-27			Bond Future	8.6819	8.6306	83.8991	84.2582	0
24/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	3829.2600	4047.1400	3.8293	4.0471	0
24/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2460.8000	2319.5800	2.4608	2.3196	0
24/02/2026	R248 On 07-May-26			Bond Future	8.6609	8.6154	102.5803	103.0279	288,083
24/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	215.5500	288.8300	0.2156	0.2888	1,620
24/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	3850.6500	3476.3400	3.8507	3.4763	0
24/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1637.2400	1903.6400	1.6372	1.9036	1,620
24/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1255.3300	1074.1400	1.2553	1.0741	0
24/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	5162.5200	5565.0900	5.1625	5.5651	0
24/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	272.2700	227.2500	0.2723	0.2273	0
24/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	5244.6500	5648.5700	5.2447	5.6486	0
24/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	263.9000	220.2300	0.2639	0.2202	1,620
24/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	24100.0500	24547.6400	24.1001	24.5476	0
24/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
24/02/2026	R248 On 06-August-26			Bond Future	8.6983	8.6515	104.4144	104.8699	0
24/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	27566.2600	28021.6200	27.5663	28.0216	0
24/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	1.1200	0.9800	0.0011	0.0010	0
24/02/2026	R248 On 05-November-26			Bond Future	8.7410	8.6930	101.7798	102.2431	0
24/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	20660.2000	21114.5300	20.6602	21.1145	0
24/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	105.1500	96.2200	0.1052	0.0962	0
24/02/2026	R248 On 04-February-27			Bond Future	8.7896	8.7402	103.5301	104.0010	0
24/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	12223.2400	12635.8300	12.2232	12.6358	0
24/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	833.3700	775.0500	0.8334	0.7751	0
24/02/2026	R248 On 06-May-27			Bond Future	8.8411	8.7903	100.8297	101.3082	0
24/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	5148.8300	5442.0600	5.1488	5.4421	0
24/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	3218.8800	3033.6300	3.2189	3.0336	0
24/02/2026	R2R9 On 07-May-26			Bond Future	8.4412	8.3903	112.2475	112.6740	0
24/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	101397.8000	101824.2800	101.3978	101.8243	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	R2R9 On 06-August-26			Bond Future	8.4837	8.4311	114.2543	114.6884	0
24/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	101134.7500	101568.8600	101.1348	101.5689	0
24/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	R2R9 On 05-November-26			Bond Future	8.5315	8.4770	111.2479	111.6893	0
24/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	100277.7900	100719.2200	100.2778	100.7192	0
24/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	R2R9 On 04-February-27			Bond Future	8.5862	8.5298	113.1600	113.6088	0
24/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9994.0700	10409.4800	9.9941	10.4095	0
24/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	286.5700	253.2600	0.2866	0.2533	0
24/02/2026	R2R9 On 06-May-27			Bond Future	8.6494	8.5910	110.0798	110.5356	0
24/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	4128.0500	4401.1500	4.1281	4.4012	0
24/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2733.7600	2551.0500	2.7338	2.5511	0
24/02/2026	R4R2 On 07-May-26			Bond Future	8.5965	8.5406	114.2538	114.7806	3,313
24/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	103164.6800	103691.4900	103.1647	103.6915	0
24/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	R4R2 On 06-August-26			Bond Future	8.6396	8.5820	116.2964	116.8327	0
24/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	102879.1100	103415.3800	102.8791	103.4154	0
24/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	R4R2 On 05-November-26			Bond Future	8.6873	8.6278	113.1992	113.7444	0
24/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	101976.6600	102521.8400	101.9767	102.5218	0
24/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2026	R4R2 On 04-February-27			Bond Future	8.7412	8.6798	115.1449	115.6993	0
24/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	11806.4700	12325.7900	11.8065	12.3258	0
24/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	269.9300	234.9300	0.2699	0.2349	0
24/02/2026	R4R2 On 06-May-27			Bond Future	8.8026	8.7392	111.9719	112.5351	0
24/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4765.8800	5107.7400	4.7659	5.1077	0
24/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3038.3300	2816.9800	3.0383	2.8170	0
24/02/2026	RR87 On 07-May-26			Bond Future	6.7616	6.7339	103.0521	103.0678	0
24/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	64.1949	74.1437	0.0642	0.0741	0
24/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	36.8049	31.0337	0.0368	0.0310	0
24/02/2026	RR87 On 06-August-26			Bond Future	6.4308	6.3838	101.1651	101.1818	0
24/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	75.9424	86.4691	0.0759	0.0865	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	40.7724	34.5991	0.0408	0.0346	0
24/02/2026	RR87 On 05-November-26			Bond Future	5.1123	4.9665	102.9090	102.9258	0
24/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	30.8656	42.5677	0.0309	0.0426	0
24/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	12.7456	7.6777	0.0127	0.0077	0
24/02/2026	RR88 On 07-May-26			Bond Future	6.7914	6.7683	106.4481	106.4834	0
24/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	194.5436	216.5533	0.1945	0.2166	0
24/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	120.3236	107.0333	0.1203	0.1070	0
24/02/2026	RR88 On 06-August-26			Bond Future	6.7184	6.6907	105.4335	105.4670	0
24/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	284.6558	304.4804	0.2847	0.3045	0
24/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	197.9858	184.2704	0.1980	0.1843	0
24/02/2026	RR88 On 05-November-26			Bond Future	6.6346	6.6006	106.6764	106.7123	0
24/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	304.2327	324.8282	0.3042	0.3248	0
24/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	224.8127	209.5382	0.2248	0.2095	0
24/02/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/02/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0