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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
25/02/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	2029 On 07-May-26			Bond Future	147.1284	147.0820	147.1284	147.0820	4,443
25/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5308.3900	5262.0400	5.3084	5.2620	0
25/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2029 On 06-August-26			Bond Future	149.7949	149.7476	149.7949	149.7476	0
25/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5694.8800	5647.6200	5.6949	5.6476	0
25/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2029 On 05-November-26			Bond Future	150.9382	150.8891	150.9382	150.8891	0
25/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3378.2300	3329.1400	3.3782	3.3291	0
25/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2029 On 04-February-27			Bond Future	153.5712	153.5201	153.5712	153.5201	0
25/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3851.1500	3800.0800	3.8512	3.8001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2029 On 06-May-27			Bond Future	154.6853	154.6319	154.6853	154.6319	0
25/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1365.2900	1311.9300	1.3653	1.3119	0
25/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2030 On 07-May-26			Bond Future	7.0855	7.1390	105.1608	104.9853	152,279
25/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	661.3700	555.6100	0.6614	0.5556	1,000
25/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	253.7600	323.4700	0.2538	0.3235	0
25/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	2060.9100	1899.3000	2.0609	1.8993	1,000
25/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	36.3200	50.1800	0.0363	0.0502	0
25/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2710.6600	2541.9000	2.7107	2.5419	0
25/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	16.2700	22.9800	0.0163	0.0230	1,000
25/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7233.3600	7057.9300	7.2334	7.0579	0
25/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.0600	0.1000	0.0001	0.0001	0
25/02/2026	2030 On 06-August-26			Bond Future	7.0834	7.1415	103.0316	102.8529	49,119
25/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	869.2400	768.4600	0.8692	0.7685	1,000
25/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	480.2800	558.1300	0.4803	0.5581	0
25/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	2083.9600	1938.5300	2.0840	1.9385	1,000
25/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	176.5200	209.7200	0.1765	0.2097	0
25/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	3043.4500	2882.7200	3.0435	2.8827	0
25/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	89.5500	107.4500	0.0896	0.1075	1,000
25/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6338.7000	6162.4900	6.3387	6.1625	0
25/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	10.8300	13.2500	0.0108	0.0133	0
25/02/2026	2030 On 05-November-26			Bond Future	7.0807	7.1440	104.8084	104.6260	0
25/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3816.0000	3652.3500	3.8160	3.6524	0
25/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	123.0300	141.7400	0.1230	0.1417	0
25/02/2026	2030 On 04-February-27			Bond Future	7.0876	7.1572	102.6050	102.4187	0
25/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2322.7600	2183.3800	2.3228	2.1834	0
25/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	382.7800	429.7100	0.3828	0.4297	0
25/02/2026	2030 On 06-May-27			Bond Future	7.1256	7.2027	104.3233	104.1329	0
25/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1191.8400	1089.0100	1.1918	1.0890	0
25/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	835.6900	923.2700	0.8357	0.9233	0
25/02/2026	2031 On 07-May-26			Bond Future	115.9096	115.9401	115.9096	115.9401	1,798
25/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2070.6700	2101.1200	2.0707	2.1011	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	1.0900	1.0300	0.0011	0.0010	0
25/02/2026	2031 On 06-August-26			Bond Future	115.5978	115.6288	115.5978	115.6288	1,893
25/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	1820.8100	1850.3500	1.8208	1.8504	0
25/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	33.0000	31.5200	0.0330	0.0315	0
25/02/2026	2031 On 05-November-26			Bond Future	117.6187	117.6495	117.6187	117.6495	0
25/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6128.6700	6159.4600	6.1287	6.1595	0
25/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2031 On 04-February-27			Bond Future	117.2201	117.2505	117.2201	117.2505	0
25/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1302.5400	1325.8700	1.3025	1.3259	0
25/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	262.4500	255.3700	0.2625	0.2554	0
25/02/2026	2031 On 06-May-27			Bond Future	119.2119	119.2417	119.2119	119.2417	0
25/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2417.8400	2445.3200	2.4178	2.4453	0
25/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	75.9300	73.5900	0.0759	0.0736	0
25/02/2026	2032 On 07-May-26			Bond Future	7.5082	7.5822	104.4104	104.0569	168,160
25/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11706.9100	11353.4300	11.7069	11.3534	0
25/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0300	0.0600	0.0000	0.0001	0
25/02/2026	2032 On 06-August-26			Bond Future	7.5268	7.6049	106.2771	105.9172	230
25/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	11164.7900	10806.6400	11.1648	10.8066	0
25/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	5.1400	6.8400	0.0051	0.0068	0
25/02/2026	2032 On 05-November-26			Bond Future	7.5534	7.6362	103.9528	103.5860	0
25/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6970.5400	6629.6700	6.9705	6.6297	0
25/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	128.2700	154.2000	0.1283	0.1542	0
25/02/2026	2032 On 04-February-27			Bond Future	7.5902	7.6781	105.7408	105.3669	0
25/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	4214.6200	3920.6100	4.2146	3.9206	0
25/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	506.4800	586.3800	0.5065	0.5864	0
25/02/2026	2032 On 06-May-27			Bond Future	7.6410	7.7347	103.3565	102.9753	0
25/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	2032.3100	1824.2200	2.0323	1.8242	0
25/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1386.5000	1559.6200	1.3865	1.5596	0
25/02/2026	2033 On 07-May-26			Bond Future	145.8461	145.4629	145.8461	145.4629	7,827
25/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	10686.0600	10302.9400	10.6861	10.3029	0
25/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2033 On 06-August-26			Bond Future	148.4893	148.0991	148.4893	148.0991	0
25/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	14239.3200	13849.1300	14.2393	13.8491	0

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25/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2033 On 05-November-26			Bond Future	149.5077	149.1098	149.5077	149.1098	0
25/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	12247.7300	11849.8400	12.2477	11.8498	0
25/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2033 On 04-February-27			Bond Future	152.1159	151.7099	152.1159	151.7099	0
25/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	9405.9300	8999.9300	9.4059	8.9999	0
25/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2033 On 06-May-27			Bond Future	153.1008	152.6864	153.1008	152.6864	0
25/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	1890.7600	1476.4300	1.8908	1.4764	0
25/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2037 On 07-May-26			Bond Future	8.1358	8.2555	104.9236	104.0677	203,467
25/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	6028.3600	5220.9900	6.0284	5.2210	1,500
25/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	59.5800	108.1000	0.0596	0.1081	0
25/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	9160.2000	8315.7900	9.1602	8.3158	1,500
25/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	12.5500	24.0300	0.0126	0.0240	0
25/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	12672.9100	11819.2700	12.6729	11.8193	0
25/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	2.2600	4.5100	0.0023	0.0045	1,500
25/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	17819.6900	16963.8300	17.8197	16.9638	142
25/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0300	0.0600	0.0000	0.0001	0
25/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	19841.7000	18985.8200	19.8417	18.9858	0
25/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	25375.9400	24520.0500	25.3759	24.5201	0
25/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
25/02/2026	2037 On 06-August-26			Bond Future	8.1735	8.2978	102.5395	101.6684	2,639
25/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	12038.8000	11191.0400	12.0388	11.1910	2,541
25/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	52.0200	75.4200	0.0520	0.0754	0
25/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	15938.8000	15074.6500	15.9388	15.0747	0
25/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	14.4300	21.4400	0.0144	0.0214	2,541
25/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	19209.2500	18339.3900	19.2093	18.3394	0
25/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	2.1800	3.4800	0.0022	0.0035	2,541
25/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	21353.1000	20482.2900	21.3531	20.4823	0
25/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.5200	0.8700	0.0005	0.0009	0
25/02/2026	2037 On 05-November-26			Bond Future	8.2111	8.3400	104.3077	103.4208	0
25/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	8536.2900	7755.7000	8.5363	7.7557	4,490

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25/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	356.9900	463.2600	0.3570	0.4633	0
25/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	12931.9400	12088.5900	12.9319	12.0886	0
25/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	141.4400	184.9500	0.1414	0.1850	4,490
25/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	15093.0200	14232.6400	15.0930	14.2326	0
25/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	82.9300	109.4100	0.0829	0.1094	0
25/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	16227.8100	15359.0900	16.2278	15.3591	0
25/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	53.4200	71.5600	0.0534	0.0716	4,490
25/02/2026	2037 On 04-February-27			Bond Future	8.2558	8.3898	101.8452	100.9423	0
25/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	3153.0900	2648.8100	3.1531	2.6488	4,490
25/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	1914.3500	2313.0000	1.9144	2.3130	0
25/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	7556.7600	6824.6000	7.5568	6.8246	0
25/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	728.1400	898.9100	0.7281	0.8989	4,490
25/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	8648.7100	7886.5800	8.6487	7.8866	0
25/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	593.6900	734.4900	0.5937	0.7345	0
25/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	10289.5900	9491.6700	10.2896	9.4917	0
25/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	434.2800	539.2900	0.4343	0.5393	4,490
25/02/2026	2037 On 06-May-27			Bond Future	8.3140	8.4534	103.5504	102.6313	0
25/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3864.8700	3331.4900	3.8649	3.3315	0
25/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2120.0400	2505.7600	2.1200	2.5058	0
25/02/2026	2038 On 07-May-26			Bond Future	164.9431	163.5693	164.9431	163.5693	4,925
25/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	20413.1300	19039.3300	20.4131	19.0393	0
25/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2038 On 06-August-26			Bond Future	165.7422	164.3434	165.7422	164.3434	0
25/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	21022.1700	19623.3500	21.0222	19.6234	0
25/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2038 On 05-November-26			Bond Future	168.6401	167.2159	168.6401	167.2159	0
25/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	22330.1400	20905.9000	22.3301	20.9059	0
25/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2038 On 04-February-27			Bond Future	169.3576	167.9071	169.3576	167.9071	0
25/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	15527.6300	14077.1000	15.5276	14.0771	0
25/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2038 On 06-May-27			Bond Future	172.2374	170.7608	172.2374	170.7608	0
25/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	6137.4400	4660.7700	6.1374	4.6608	0
25/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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25/02/2026	2040 On 07-May-26			Bond Future	8.3677	8.5026	107.5910	106.4719	59,929
25/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	2783.2700	1997.4800	2.7833	1.9975	27,500
25/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	460.0200	793.3100	0.4600	0.7933	0
25/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	17196.0400	16077.6800	17.1960	16.0777	1,460
25/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	0.5500	1.2700	0.0006	0.0013	0
25/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	19856.0300	18737.0400	19.8560	18.7370	0
25/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.0500	0.1400	0.0001	0.0001	0
25/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	23164.9100	22045.8300	23.1649	22.0458	0
25/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	23456.2900	22337.2100	23.4563	22.3372	0
25/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
25/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	25228.9800	24109.9000	25.2290	24.1099	0
25/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	26287.3200	25168.2400	26.2873	25.1682	0
25/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
25/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	27969.6400	26850.5600	27.9696	26.8506	0
25/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2040 On 06-August-26			Bond Future	8.4083	8.5477	105.0041	103.8650	41,462
25/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	25570.5500	24431.6500	25.5706	24.4317	0
25/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.3000	0.5500	0.0003	0.0006	0
25/02/2026	2040 On 05-November-26			Bond Future	8.4484	8.5924	106.8148	105.6553	0
25/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	11292.5600	10241.5400	11.2926	10.2415	2,300
25/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	318.5700	427.0800	0.3186	0.4271	0
25/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	16176.8600	15064.1800	16.1769	15.0642	0
25/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	135.5000	182.3500	0.1355	0.1824	2,300
25/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	18556.1300	17421.9100	18.5561	17.4219	0
25/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	66.9000	92.2100	0.0669	0.0922	0
25/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	19809.6400	18667.3200	19.8096	18.6673	0
25/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	42.8800	60.0900	0.0429	0.0601	2,300
25/02/2026	2040 On 04-February-27			Bond Future	8.4949	8.6439	104.1448	102.9646	0
25/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	4222.0100	3515.8100	4.2220	3.5158	2,300
25/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	1980.3800	2454.4200	1.9804	2.4544	0
25/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	9570.4700	8588.9500	9.5705	8.5890	0
25/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	750.5000	949.2200	0.7505	0.9492	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
25/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	11203.4700	10177.8200	11.2035	10.1778	0
25/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	575.0500	729.6400	0.5751	0.7296	0
25/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	12707.4000	11650.1700	12.7074	11.6502	0
25/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	452.6600	575.6700	0.4527	0.5757	2,300
25/02/2026	2040 On 06-May-27			Bond Future	8.5531	8.7073	105.8882	104.6872	0
25/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	4876.1300	4155.0500	4.8761	4.1551	0
25/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	2353.8900	2833.8300	2.3539	2.8338	0
25/02/2026	2043 On 07-May-26			Bond Future	128.5481	128.4319	128.5481	128.4319	0
25/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	16848.0800	16731.9300	16.8481	16.7319	0
25/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2043 On 06-August-26			Bond Future	128.0361	127.9177	128.0361	127.9177	3,416
25/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	17156.1100	17037.7101	17.1561	17.0377	0
25/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0001	0.0000	0.0000	0
25/02/2026	2043 On 05-November-26			Bond Future	130.2743	130.1530	130.2743	130.1530	0
25/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	17434.3420	17313.0142	17.4343	17.3130	0
25/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0120	0.0142	0.0000	0.0000	0
25/02/2026	2043 On 04-February-27			Bond Future	129.6604	129.5360	129.6604	129.5360	0
25/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	12045.1916	11921.9476	12.0452	11.9219	0
25/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	14.7516	15.9976	0.0148	0.0160	0
25/02/2026	2043 On 06-May-27			Bond Future	131.8633	131.7356	131.8633	131.7356	0
25/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	5184.4975	5087.9149	5.1845	5.0879	0
25/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	801.1675	832.3049	0.8012	0.8323	0
25/02/2026	2044 On 07-May-26		Call	Bond Future	4586.7000	3630.8300	4.5867	3.6308	0
25/02/2026	2044 On 07-May-26			Bond Future	8.5579	8.6925	104.1546	102.9334	131,241
25/02/2026	2044 On 07-May-26		Put	Bond Future	432.1200	697.4600	0.4321	0.6975	0
25/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	12033.8700	10825.7100	12.0339	10.8257	0
25/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	12.0200	25.0700	0.0120	0.0251	15,000
25/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	24202.8300	22981.6300	24.2028	22.9816	0
25/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/02/2026	2044 On 06-August-26			Bond Future	8.5991	8.7378	101.6315	100.3884	7,681
25/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	27302.3200	26059.6000	27.3023	26.0596	0
25/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.4400	0.7900	0.0004	0.0008	0
25/02/2026	2044 On 05-November-26			Bond Future	8.6394	8.7822	103.3839	102.1188	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	20481.0000	19241.9700	20.4810	19.2420	0
25/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	70.0700	96.1600	0.0701	0.0962	0
25/02/2026	2044 On 04-February-27			Bond Future	8.6855	8.8327	100.7802	99.4924	0
25/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	12612.9200	11484.4500	12.6129	11.4845	0
25/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	601.5700	760.9100	0.6016	0.7609	0
25/02/2026	2044 On 06-May-27			Bond Future	8.7416	8.8935	102.4673	101.1570	0
25/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	5439.4400	4643.8900	5.4394	4.6439	0
25/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	2554.0600	3068.7800	2.5541	3.0688	0
25/02/2026	2046 On 07-May-26			Bond Future	147.1779	146.0025	147.1779	146.0025	18,662
25/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	22227.9400	21052.4500	22.2279	21.0525	0
25/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2046 On 06-August-26			Bond Future	149.8452	148.6487	149.8452	148.6487	0
25/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	27465.1800	26268.6600	27.4652	26.2687	0
25/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2046 On 05-November-26			Bond Future	150.1459	148.9274	150.1459	148.9274	0
25/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	24665.9200	23447.3900	24.6659	23.4474	0
25/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2046 On 04-February-27			Bond Future	152.7645	151.5236	152.7645	151.5236	0
25/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	21674.4600	20433.6000	21.6745	20.4336	0
25/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2046 On 06-May-27			Bond Future	153.0078	151.7440	153.0078	151.7440	0
25/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	4017.7900	2754.0300	4.0178	2.7540	0
25/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2050 On 07-May-26			Bond Future	151.7623	151.0197	151.7623	151.0197	17,225
25/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	27692.2600	26949.7200	27.6923	26.9497	0
25/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2050 On 06-August-26			Bond Future	152.0728	151.3167	152.0728	151.3167	0
25/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	28802.8300	28046.7400	28.8028	28.0467	0
25/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2050 On 05-November-26			Bond Future	154.7318	153.9615	154.7318	153.9615	0
25/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	30891.8200	30121.4600	30.8918	30.1215	0
25/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2050 On 04-February-27			Bond Future	154.9528	154.1677	154.9528	154.1677	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	22562.7800	21777.7400	22.5628	21.7777	0
25/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	2050 On 06-May-27			Bond Future	157.5875	156.7877	157.5875	156.7877	0
25/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	7127.4800	6327.6800	7.1275	6.3277	0
25/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	AL37 On 07-May-26			Index Future	1303.8810	1300.9100	1303.8810	1,300.9100	0
25/02/2026	AL37 On 06-August-26			Index Future	1326.9420	1323.9190	1326.9420	1,323.9190	0
25/02/2026	AL37 On 05-November-26			Index Future	1350.0960	1347.0170	1350.0960	1,347.0170	0
25/02/2026	AL37 On 04-February-27			Index Future	1373.3500	1370.2150	1373.3500	1,370.2150	0
25/02/2026	AL37 On 06-May-27			Index Future	1396.4310	1393.2400	1396.4310	1,393.2400	0
25/02/2026	AL7T On 07-May-26			Index Future	1712.6780	1701.5490	1712.6780	1,701.5490	0
25/02/2026	AL7T On 06-August-26			Index Future	1742.9690	1731.6430	1742.9690	1,731.6430	0
25/02/2026	AL7T On 05-November-26			Index Future	1773.3830	1761.8550	1773.3830	1,761.8550	0
25/02/2026	AL7T On 04-February-27			Index Future	1803.9280	1792.1970	1803.9280	1,792.1970	0
25/02/2026	AL7T On 06-May-27			Index Future	1834.2450	1822.3130	1834.2450	1,822.3130	0
25/02/2026	ALBI On 07-May-26			Index Future	1451.3960	1440.9880	1451.3960	1,440.9880	75
25/02/2026	ALBI On 06-August-26			Index Future	1477.0660	1466.4740	1477.0660	1,466.4740	0
25/02/2026	ALBI On 05-November-26			Index Future	1502.8400	1492.0600	1502.8400	1,492.0600	0
25/02/2026	ALBI On 04-February-27			Index Future	1528.7250	1517.7560	1528.7250	1,517.7560	0
25/02/2026	ALBI On 06-May-27			Index Future	1554.4170	1543.2590	1554.4170	1,543.2590	0
25/02/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	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
25/02/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/02/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/02/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/02/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	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
25/02/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	ES33 On 07-May-26			Bond Future	8.3435	8.4543	96.6030	96.0231	0
25/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15722.4600	15142.5800	15.7225	15.1426	0
25/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	ES33 On 06-August-26			Bond Future	8.3912	8.5071	98.3537	97.7633	0
25/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	16485.1000	15894.6700	16.4851	15.8947	0
25/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	ES33 On 05-November-26			Bond Future	8.4498	8.5714	96.2821	95.6807	0
25/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10953.7300	10352.2700	10.9537	10.3523	0
25/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	ES33 On 04-February-27			Bond Future	8.5216	8.6495	97.9602	97.3474	0
25/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	5463.6100	4850.8800	5.4636	4.8509	0
25/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	ES33 On 06-May-27			Bond Future	8.6039	8.7385	95.8328	95.2087	0
25/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	907.4400	283.3600	0.9074	0.2834	0
25/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	ES42 On 07-May-26			Bond Future	8.7661	8.9112	98.1241	96.9208	0
25/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	23482.7100	22279.3700	23.4827	22.2794	0
25/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	ES42 On 06-August-26			Bond Future	8.8096	8.9593	99.9024	98.6772	0
25/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	25428.1000	24202.9000	25.4281	24.2029	0
25/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	ES42 On 05-November-26			Bond Future	8.8577	9.0122	97.3857	96.1383	0
25/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	19420.8500	18173.4700	19.4209	18.1735	0
25/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	ES42 On 04-February-27			Bond Future	8.9119	9.0713	99.0818	97.8118	0
25/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	10221.8400	8951.9200	10.2218	8.9519	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	ES42 On 06-May-27			Bond Future	8.9743	9.1391	96.5010	95.2086	0
25/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	2758.6800	1466.2300	2.7587	1.4662	0
25/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	GOVI On 07-May-26			GOVI	1425.0950	1414.6380	1425.0950	1,414.6380	604
25/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2480950.0000	2376380.0000	248.0950	237.6380	0
25/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	GOVI On 06-August-26			GOVI	1450.3000	1439.6580	1450.3000	1,439.6580	0
25/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2613000.0000	2506580.0000	261.3000	250.6580	0
25/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	GOVI On 05-November-26			GOVI	1475.6070	1464.7760	1475.6070	1,464.7760	0
25/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1986070.0000	1877760.0000	198.6070	187.7760	0
25/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	GOVI On 04-February-27			GOVI	1501.0230	1490.0020	1501.0230	1,490.0020	0
25/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1320230.0000	1210020.0000	132.0230	121.0020	0
25/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	GOVI On 06-May-27			GOVI	1526.2500	1515.0390	1526.2500	1,515.0390	0
25/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	992500.0000	880390.0000	99.2500	88.0390	0
25/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/02/2026	I258 On 07-May-26			Bond Future	139.1487	136.9253	139.1487	136.9253	0
25/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	25418.6600	23195.2900	25.4187	23.1953	0
25/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	I258 On 06-August-26			Bond Future	138.8287	136.5650	138.8287	136.5650	0
25/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	25878.6903	23614.9524	25.8787	23.6150	0
25/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0003	0.0024	0.0000	0.0000	0
25/02/2026	I258 On 05-November-26			Bond Future	141.2557	138.9517	141.2557	138.9517	0
25/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	26305.7451	24001.9307	26.3057	24.0019	0
25/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0651	0.2507	0.0001	0.0003	0
25/02/2026	I258 On 04-February-27			Bond Future	140.8334	138.4879	140.8334	138.4879	0
25/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	21942.6364	19609.3498	21.9426	19.6093	0
25/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	9.2864	21.4598	0.0093	0.0215	0
25/02/2026	I258 On 06-May-27			Bond Future	143.2266	140.8398	143.2266	140.8398	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	9542.8293	7689.3842	9.5428	7.6894	0
25/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1096.2293	1629.5942	1.0962	1.6296	0
25/02/2026	IGOV On 07-May-26			Index Future	453.8220	451.3530	453.8220	451.3530	251
25/02/2026	IGOV On 06-August-26			Index Future	461.9580	459.4450	461.9580	459.4450	0
25/02/2026	IGOV On 05-November-26			Index Future	470.1270	467.5690	470.1270	467.5690	0
25/02/2026	IGOV On 04-February-27			Index Future	478.3310	475.7270	478.3310	475.7270	0
25/02/2026	IGOV On 06-May-27			Index Future	486.4750	483.8250	486.4750	483.8250	0
25/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
25/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/02/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
25/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
25/02/2026	R033 On 07-May-26			Bond Future	7.6157	7.6844	113.7252	113.3351	9,512
25/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	14438.9100	14049.5800	14.4389	14.0496	0
25/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	1.9200	2.7000	0.0019	0.0027	0
25/02/2026	R033 On 06-August-26			Bond Future	7.6381	7.7103	115.7584	115.3613	223
25/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	13393.6600	13010.7900	13.3937	13.0108	0
25/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	89.5100	103.7600	0.0895	0.1038	0
25/02/2026	R033 On 05-November-26			Bond Future	7.6679	7.7440	112.7157	112.3110	0
25/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8993.2600	8647.7000	8.9933	8.6477	0
25/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	554.4000	613.5500	0.5544	0.6136	0
25/02/2026	R033 On 04-February-27			Bond Future	7.7072	7.7875	114.6541	114.2415	0
25/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	6187.3100	5894.4200	6.1873	5.8944	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1464.1800	1583.8800	1.4642	1.5839	0
25/02/2026	R033 On 06-May-27			Bond Future	7.7590	7.8441	111.5369	111.1163	0
25/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3511.9800	3285.6200	3.5120	3.2856	0
25/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2668.5100	2862.7600	2.6685	2.8628	0
25/02/2026	R035 On 07-May-26			Bond Future	7.8368	7.9566	108.2536	107.4742	104,504
25/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	3102.6100	2462.8100	3.1026	2.4628	1,000
25/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	192.4100	331.9700	0.1924	0.3320	0
25/02/2026	R035 On 07-May-26	8.31	Call	Bond Future	3215.8000	2568.1100	3.2158	2.5681	0
25/02/2026	R035 On 07-May-26	8.31	Put	Bond Future	179.5600	311.2300	0.1796	0.3112	16,000
25/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	4612.5100	3897.6500	4.6125	3.8977	0
25/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	79.1900	143.6900	0.0792	0.1437	16,000
25/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	6037.7300	5289.4500	6.0377	5.2895	1,000
25/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	35.3300	66.4100	0.0353	0.0664	0
25/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	8458.1100	7687.6000	8.4581	7.6876	0
25/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	9.1600	18.0100	0.0092	0.0180	1,000
25/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	10990.9800	10213.9600	10.9910	10.2140	250
25/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	2.2500	4.5900	0.0023	0.0046	0
25/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	11104.2400	10327.0900	11.1042	10.3271	200
25/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	2.1200	4.3300	0.0021	0.0043	0
25/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	11386.6400	10609.1900	11.3866	10.6092	350
25/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	1.8200	3.7300	0.0018	0.0037	0
25/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	13771.5600	12992.6200	13.7716	12.9926	0
25/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	0.3700	0.7900	0.0004	0.0008	250
25/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	13880.5900	13101.6100	13.8806	13.1016	0
25/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.3300	0.7100	0.0003	0.0007	200
25/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	14152.4400	13373.3700	14.1524	13.3734	0
25/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.2500	0.5400	0.0003	0.0005	350
25/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	16447.9200	15668.5800	16.4479	15.6686	0
25/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	250
25/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	16552.8500	15773.5100	16.5529	15.7735	0
25/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	200
25/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	16814.4700	16035.1300	16.8145	16.0351	0
25/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	350
25/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	17593.3200	16813.9700	17.5933	16.8140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/02/2026	R035 On 06-August-26			Bond Future	7.8626	7.9875	110.1890	109.3957	156
25/02/2026	R035 On 06-August-26	7.70	Call	Bond Future	903.6700	635.8300	0.9037	0.6358	5,000
25/02/2026	R035 On 06-August-26	7.70	Put	Bond Future	1948.6500	2474.0800	1.9487	2.4741	0
25/02/2026	R035 On 06-August-26	7.90	Call	Bond Future	1567.9800	1184.3700	1.5680	1.1844	0
25/02/2026	R035 On 06-August-26	7.90	Put	Bond Future	1329.6300	1739.2900	1.3296	1.7393	0
25/02/2026	R035 On 06-August-26	7.95	Call	Bond Future	1762.9000	1351.8000	1.7629	1.3518	5,000
25/02/2026	R035 On 06-August-26	7.95	Put	Bond Future	1206.8100	1588.9800	1.2068	1.5890	0
25/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	3319.1600	2754.4100	3.3192	2.7544	1,000
25/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	634.6700	863.1900	0.6347	0.8632	0
25/02/2026	R035 On 06-August-26	8.34	Call	Bond Future	3571.0800	2988.9100	3.5711	2.9889	0
25/02/2026	R035 On 06-August-26	8.34	Put	Bond Future	578.2800	789.3800	0.5783	0.7894	5,000
25/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	5532.1300	4854.8900	5.5321	4.8549	350
25/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	294.2700	410.3000	0.2943	0.4103	0
25/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5970.2600	5278.8800	5.9703	5.2789	1,000
25/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	255.3100	357.2000	0.2553	0.3572	0
25/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	7850.9800	7116.3300	7.8510	7.1163	200
25/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	140.7500	199.3700	0.1408	0.1994	0
25/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	8294.3200	7552.4100	8.2943	7.5524	0
25/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	122.1100	173.4700	0.1221	0.1735	350
25/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	8349.7700	7607.0400	8.3498	7.6070	250
25/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	120.0200	170.5600	0.1200	0.1706	0
25/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	9290.8000	8535.8300	9.2908	8.5358	0
25/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	89.4000	127.7000	0.0894	0.1277	1,000
25/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	10611.7300	9844.5800	10.6117	9.8446	0
25/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	59.8700	85.9900	0.0599	0.0860	200
25/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	11049.1500	10278.9400	11.0492	10.2789	0
25/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	52.6000	75.6600	0.0526	0.0757	350
25/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	11103.7400	10333.1800	11.1037	10.3332	0
25/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	51.7900	74.5000	0.0518	0.0745	250
25/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	13310.5900	12528.1300	13.3106	12.5281	0
25/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	23.2200	34.0300	0.0232	0.0340	200
25/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	13786.7200	13002.0500	13.7867	13.0021	0
25/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	17.8800	26.4800	0.0179	0.0265	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	18109.3600	17316.8400	18.1094	17.3168	0
25/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	1.1600	1.9100	0.0012	0.0019	0
25/02/2026	R035 On 05-November-26			Bond Future	7.8976	8.0278	107.5914	106.7838	0
25/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1968.8600	1558.5100	1.9689	1.5585	600
25/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	1518.5700	1915.8500	1.5186	1.9159	0
25/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	4199.1200	3604.3500	4.1991	3.6044	0
25/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	706.9500	919.8100	0.7070	0.9198	600
25/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5877.8500	5208.8900	5.8779	5.2089	200
25/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	439.7500	578.4200	0.4398	0.5784	0
25/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	6768.7900	6072.4300	6.7688	6.0724	0
25/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	346.8500	458.1200	0.3469	0.4581	600
25/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	8519.0900	7784.5300	8.5191	7.7845	0
25/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	222.6700	295.7400	0.2227	0.2957	200
25/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	11164.2100	10395.1900	11.1642	10.3952	0
25/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	114.0500	152.6600	0.1141	0.1527	200
25/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	12368.4700	11590.0000	12.3685	11.5900	0
25/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	85.5200	114.6800	0.0855	0.1147	0
25/02/2026	R035 On 04-February-27			Bond Future	7.9410	8.0772	109.4426	108.6201	0
25/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	6851.1600	6172.2700	6.8512	6.1723	0
25/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	553.4900	697.0200	0.5535	0.6970	0
25/02/2026	R035 On 06-May-27			Bond Future	7.9906	8.1329	106.7791	105.9418	0
25/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	3312.4600	2828.1600	3.3125	2.8282	0
25/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	1793.2200	2146.1600	1.7932	2.1462	0
25/02/2026	R038 On 07-May-26			Bond Future	8.2364	8.3665	120.9900	119.8923	4,049
25/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	23140.7400	22043.1000	23.1407	22.0431	0
25/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/02/2026	R038 On 06-August-26			Bond Future	8.2743	8.4092	123.1530	122.0357	0
25/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	24797.0400	23680.4400	24.7970	23.6804	0
25/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.9400	1.6100	0.0009	0.0016	0
25/02/2026	R038 On 05-November-26			Bond Future	8.3176	8.4576	119.7969	118.6595	0
25/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	17679.2700	16573.8600	17.6793	16.5739	0
25/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	88.2800	120.2400	0.0883	0.1202	0
25/02/2026	R038 On 04-February-27			Bond Future	8.3681	8.5135	121.8570	120.6990	0
25/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	9968.8400	8986.5700	9.9688	8.9866	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	637.2500	812.9300	0.6373	0.8129	0
25/02/2026	R038 On 06-May-27			Bond Future	8.4274	8.5786	118.4195	117.2410	0
25/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	4570.1500	3879.4100	4.5702	3.8794	0
25/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2381.1800	2868.9300	2.3812	2.8689	0
25/02/2026	R053 On 07-May-26			Bond Future	8.4001	8.5648	135.5018	133.2949	75,716
25/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	34726.6600	32519.7500	34.7267	32.5198	0
25/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
25/02/2026	R053 On 06-August-26			Bond Future	8.4304	8.5995	137.9243	135.6779	0
25/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	38813.8300	36568.2300	38.8138	36.5682	0
25/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.8100	1.6100	0.0008	0.0016	0
25/02/2026	R053 On 05-November-26			Bond Future	8.4640	8.6377	134.4451	132.1589	0
25/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	29765.6400	27525.2100	29.7656	27.5252	0
25/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	96.2800	142.0100	0.0963	0.1420	0
25/02/2026	R053 On 04-February-27			Bond Future	8.5019	8.6806	136.7572	134.4306	0
25/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	18396.8200	16368.1400	18.3968	16.3681	0
25/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	912.8300	1210.7500	0.9128	1.2108	0
25/02/2026	R053 On 06-May-27			Bond Future	8.5452	8.7290	133.1918	130.8249	0
25/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	8407.0900	6947.0100	8.4071	6.9470	0
25/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	3653.7000	4560.4900	3.6537	4.5605	0
25/02/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
25/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	69.5500	70.0400	0.0696	0.0700	0
25/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	69.5500	70.0400	0.0696	0.0700	0
25/02/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
25/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	71.6500	71.8700	0.0717	0.0719	0
25/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	71.6500	71.8700	0.0717	0.0719	0
25/02/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
25/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	44.3400	44.4300	0.0443	0.0444	0
25/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	44.3400	44.4300	0.0443	0.0444	0
25/02/2026	R202 On 07-May-26			Bond Future	304.0741	303.3417	304.0741	303.3417	772
25/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	26524.0500	25791.6800	26.5241	25.7917	0
25/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	R202 On 06-August-26			Bond Future	304.1900	303.4443	304.1900	303.4443	253
25/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	25330.0400	24584.2900	25.3300	24.5843	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	R202 On 05-November-26			Bond Future	309.5090	308.7480	309.5090	308.7480	0
25/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	29048.9500	28287.9800	29.0490	28.2880	0
25/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	R202 On 04-February-27			Bond Future	309.4282	308.6517	309.4282	308.6517	0
25/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	14698.2400	13921.6500	14.6982	13.9217	0
25/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	R202 On 06-May-27			Bond Future	314.6897	313.8969	314.6897	313.8969	0
25/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	7699.7300	6906.8800	7.6997	6.9069	0
25/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	R209 On 07-May-26			Bond Future	8.0001	8.1093	88.9048	88.2281	45,567
25/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	16734.9300	16058.2400	16.7349	16.0582	0
25/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/02/2026	R209 On 06-August-26			Bond Future	8.0296	8.1428	90.4943	89.8055	3,673
25/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	17828.4800	17140.1000	17.8285	17.1401	0
25/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.7200	1.1500	0.0007	0.0012	0
25/02/2026	R209 On 05-November-26			Bond Future	8.0644	8.1818	88.9057	88.2044	0
25/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	12407.1200	11730.9200	12.4071	11.7309	0
25/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	88.4600	113.5800	0.0885	0.1136	0
25/02/2026	R209 On 04-February-27			Bond Future	8.1060	8.2280	90.4351	89.7210	0
25/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1838.6500	1520.9200	1.8387	1.5209	3,237
25/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2287.2800	2683.6500	2.2873	2.6837	0
25/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	5633.4100	5082.9000	5.6334	5.0829	0
25/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	783.5300	947.1200	0.7835	0.9471	3,237
25/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	7134.1800	6539.1900	7.1342	6.5392	0
25/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	554.0900	673.2000	0.5541	0.6732	0
25/02/2026	R209 On 06-May-27			Bond Future	8.1562	8.2830	88.8024	88.0755	0
25/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	3187.8000	2765.2800	3.1878	2.7653	0
25/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	1740.8000	2045.1700	1.7408	2.0452	0
25/02/2026	R210 On 07-May-26			Bond Future	260.7139	260.7856	260.7139	260.7856	1,191
25/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5313.9300	5385.6400	5.3139	5.3856	0
25/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	R210 On 06-August-26			Bond Future	265.4390	265.5119	265.4390	265.5119	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5599.0100	5671.8600	5.5990	5.6719	0
25/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	R210 On 05-November-26			Bond Future	266.5644	266.6367	266.5644	266.6367	0
25/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13234.3800	13306.7300	13.2344	13.3067	0
25/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	R210 On 04-February-27			Bond Future	271.2137	271.2853	271.2137	271.2853	0
25/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5183.7200	5255.2800	5.1837	5.2553	0
25/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	R210 On 06-May-27			Bond Future	272.2571	272.3274	272.2571	272.3274	0
25/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1127.1100	1197.3500	1.1271	1.1974	0
25/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	R213 On 07-May-26			Bond Future	7.3038	7.3778	100.1615	99.8688	69,591
25/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	9316.7700	9024.1400	9.3168	9.0241	0
25/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.0600	0.1000	0.0001	0.0001	0
25/02/2026	R213 On 06-August-26			Bond Future	7.3096	7.3884	101.9522	101.6543	0
25/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8543.4900	8247.9500	8.5435	8.2480	0
25/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	7.4300	9.7900	0.0074	0.0098	0
25/02/2026	R213 On 05-November-26			Bond Future	7.3287	7.4130	100.1630	99.8594	0
25/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	5105.8000	4829.1500	5.1058	4.8292	0
25/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	132.1200	159.1600	0.1321	0.1592	0
25/02/2026	R213 On 04-February-27			Bond Future	7.3594	7.4500	101.8866	101.5769	0
25/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	3092.7300	2857.5300	3.0927	2.8575	0
25/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	462.9600	537.4700	0.4630	0.5375	0
25/02/2026	R213 On 06-May-27			Bond Future	7.4005	7.4981	100.0474	99.7316	0
25/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1615.3200	1443.4800	1.6153	1.4435	0
25/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1100.0900	1244.0600	1.1001	1.2441	0
25/02/2026	R214 On 07-May-26			Bond Future	8.3560	8.5004	85.6742	84.6035	39,547
25/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	19730.7600	18660.0200	19.7308	18.6600	0
25/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/02/2026	R214 On 06-August-26			Bond Future	8.3884	8.5371	87.2059	86.1160	0
25/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	21580.6600	20491.2100	21.5807	20.4912	0
25/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.5500	1.0200	0.0006	0.0010	0
25/02/2026	R214 On 05-November-26			Bond Future	8.4267	8.5799	85.4158	84.3065	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	16131.2100	15048.5700	16.1312	15.0486	0
25/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	66.5400	93.1700	0.0665	0.0932	0
25/02/2026	R214 On 04-February-27			Bond Future	8.4711	8.6291	86.8855	85.7565	0
25/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	9998.6800	9016.2200	9.9987	9.0162	0
25/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	504.6900	651.2400	0.5047	0.6512	0
25/02/2026	R214 On 06-May-27			Bond Future	8.5190	8.6819	85.0478	83.8991	0
25/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	4533.7900	3829.2600	4.5338	3.8293	0
25/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2016.5800	2460.8000	2.0166	2.4608	0
25/02/2026	R248 On 07-May-26			Bond Future	8.5217	8.6609	103.9582	102.5803	288,083
25/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	469.1500	215.5500	0.4692	0.2156	1,620
25/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	2726.3600	3850.6500	2.7264	3.8507	0
25/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	2485.7600	1637.2400	2.4858	1.6372	1,620
25/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	725.9600	1255.3300	0.7260	1.2553	0
25/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	6405.5500	5162.5200	6.4056	5.1625	0
25/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	137.4100	272.2700	0.1374	0.2723	0
25/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	6491.5900	5244.6500	6.4916	5.2447	0
25/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	132.9500	263.9000	0.1330	0.2639	1,620
25/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	25477.9300	24100.0500	25.4779	24.1001	0
25/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
25/02/2026	R248 On 06-August-26			Bond Future	8.5553	8.6983	105.8169	104.4144	0
25/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	28968.2600	27566.2600	28.9683	27.5663	0
25/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.6200	1.1200	0.0006	0.0011	0
25/02/2026	R248 On 05-November-26			Bond Future	8.5940	8.7410	103.2072	101.7798	0
25/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	22058.2400	20660.2000	22.0582	20.6602	0
25/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	75.8200	105.1500	0.0758	0.1052	0
25/02/2026	R248 On 04-February-27			Bond Future	8.6382	8.7896	104.9828	103.5301	0
25/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	13494.5900	12223.2400	13.4946	12.2232	0
25/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	652.0100	833.3700	0.6520	0.8334	0
25/02/2026	R248 On 06-May-27			Bond Future	8.6853	8.8411	102.3077	100.8297	0
25/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	6062.8100	5148.8300	6.0628	5.1488	0
25/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	2654.8000	3218.8800	2.6548	3.2189	0
25/02/2026	R2R9 On 07-May-26			Bond Future	8.3216	8.4412	113.2541	112.2475	0
25/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	102404.3900	101397.8000	102.4044	101.3978	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	R2R9 On 06-August-26			Bond Future	8.3599	8.4837	115.2789	114.2543	0
25/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	102159.3900	101134.7500	102.1594	101.1348	0
25/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	R2R9 On 05-November-26			Bond Future	8.4033	8.5315	112.2909	111.2479	0
25/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	101320.8800	100277.7900	101.3209	100.2778	0
25/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	R2R9 On 04-February-27			Bond Future	8.4533	8.5862	114.2220	113.1600	0
25/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	10978.2400	9994.0700	10.9782	9.9941	0
25/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	208.8000	286.5700	0.2088	0.2866	0
25/02/2026	R2R9 On 06-May-27			Bond Future	8.5115	8.6494	111.1606	110.0798	0
25/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	4778.0500	4128.0500	4.7781	4.1281	0
25/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2302.9500	2733.7600	2.3030	2.7338	0
25/02/2026	R4R2 On 07-May-26			Bond Future	8.4515	8.5965	115.6281	114.2538	3,310
25/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	104538.9600	103164.6800	104.5390	103.1647	0
25/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	R4R2 On 06-August-26			Bond Future	8.4900	8.6396	117.6953	116.2964	0
25/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	104278.0100	102879.1100	104.2780	102.8791	0
25/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	R4R2 On 05-November-26			Bond Future	8.5328	8.6873	114.6230	113.1992	0
25/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	103400.4400	101976.6600	103.4004	101.9767	0
25/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2026	R4R2 On 04-February-27			Bond Future	8.5816	8.7412	116.5942	115.1449	0
25/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	13168.1000	11806.4700	13.1681	11.8065	0
25/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	182.3400	269.9300	0.1823	0.2699	0
25/02/2026	R4R2 On 06-May-27			Bond Future	8.6376	8.8026	113.4465	111.9719	0
25/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	5671.8100	4765.8800	5.6718	4.7659	0
25/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	2469.6400	3038.3300	2.4696	3.0383	0
25/02/2026	RR87 On 07-May-26			Bond Future	6.7237	6.7616	103.0735	103.0521	0
25/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	77.2156	64.1949	0.0772	0.0642	0
25/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	28.3556	36.8049	0.0284	0.0368	0
25/02/2026	RR87 On 06-August-26			Bond Future	6.3665	6.4308	101.1879	101.1651	0
25/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	90.1564	75.9424	0.0902	0.0759	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	32.1264	40.7724	0.0321	0.0408	0
25/02/2026	RR87 On 05-November-26			Bond Future	4.9043	5.1123	102.9330	102.9090	0
25/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	48.0284	30.8656	0.0480	0.0309	0
25/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	5.9884	12.7456	0.0060	0.0127	0
25/02/2026	RR88 On 07-May-26			Bond Future	6.7583	6.7914	106.4987	106.4481	0
25/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	223.9610	194.5436	0.2240	0.1945	0
25/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	99.1710	120.3236	0.0992	0.1203	0
25/02/2026	RR88 On 06-August-26			Bond Future	6.6787	6.7184	105.4816	105.4335	0
25/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	311.5775	284.6558	0.3116	0.2847	0
25/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	176.7975	197.9858	0.1768	0.1980	0
25/02/2026	RR88 On 05-November-26			Bond Future	6.5849	6.6346	106.7289	106.6764	0
25/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	333.3566	304.2327	0.3334	0.3042	0
25/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	201.4866	224.8127	0.2015	0.2248	0
25/02/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/02/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0