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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
26/02/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	2029 On 07-May-26			Bond Future	147.2982	147.1284	147.2982	147.1284	4,443
26/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5478.1700	5308.3900	5.4782	5.3084	0
26/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2029 On 06-August-26			Bond Future	149.9678	149.7949	149.9678	149.7949	0
26/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5867.7900	5694.8800	5.8678	5.6949	0
26/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2029 On 05-November-26			Bond Future	151.1142	150.9382	151.1142	150.9382	0
26/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3554.1600	3378.2300	3.5542	3.3782	0
26/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2029 On 04-February-27			Bond Future	153.7506	153.5712	153.7506	153.5712	0
26/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	4030.5800	3851.1500	4.0306	3.8512	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2029 On 06-May-27			Bond Future	154.8677	154.6853	154.8677	154.6853	0
26/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1547.6500	1365.2900	1.5477	1.3653	0
26/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2030 On 07-May-26			Bond Future	7.1066	7.0855	105.0917	105.1608	152,279
26/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	614.3700	661.3700	0.6144	0.6614	1,000
26/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	275.9000	253.7600	0.2759	0.2538	0
26/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1995.0700	2060.9100	1.9951	2.0609	1,000
26/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	39.6200	36.3200	0.0396	0.0363	0
26/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2642.9100	2710.6600	2.6429	2.7107	0
26/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	17.6600	16.2700	0.0177	0.0163	1,000
26/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7164.2200	7233.3600	7.1642	7.2334	0
26/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	0
26/02/2026	2030 On 06-August-26			Bond Future	7.1063	7.0834	102.9612	103.0316	48,818
26/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	825.8500	869.2400	0.8259	0.8692	1,000
26/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	507.2600	480.2800	0.5073	0.4803	0
26/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	2023.9400	2083.9600	2.0239	2.0840	1,000
26/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	186.8700	176.5200	0.1869	0.1765	0
26/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2978.2500	3043.4500	2.9783	3.0435	0
26/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	94.7200	89.5500	0.0947	0.0896	1,000
26/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6268.8600	6338.7000	6.2689	6.3387	0
26/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	11.3600	10.8300	0.0114	0.0108	0
26/02/2026	2030 On 05-November-26			Bond Future	7.1054	7.0807	104.7370	104.8084	0
26/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3750.3600	3816.0000	3.7504	3.8160	0
26/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	128.7600	123.0300	0.1288	0.1230	0
26/02/2026	2030 On 04-February-27			Bond Future	7.1146	7.0876	102.5327	102.6050	0
26/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2266.4500	2322.7600	2.2665	2.3228	0
26/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	398.7800	382.7800	0.3988	0.3828	0
26/02/2026	2030 On 06-May-27			Bond Future	7.1552	7.1256	104.2501	104.3233	0
26/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1150.0400	1191.8400	1.1500	1.1918	0
26/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	867.1100	835.6900	0.8671	0.8357	0
26/02/2026	2031 On 07-May-26			Bond Future	116.1362	115.9096	116.1362	115.9096	1,798
26/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2296.5800	2070.6700	2.2966	2.0707	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.3900	1.0900	0.0004	0.0011	0
26/02/2026	2031 On 06-August-26			Bond Future	115.8283	115.5978	115.8283	115.5978	1,893
26/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	2038.8200	1820.8100	2.0388	1.8208	0
26/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	20.5200	33.0000	0.0205	0.0330	0
26/02/2026	2031 On 05-November-26			Bond Future	117.8535	117.6187	117.8535	117.6187	0
26/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6363.4500	6128.6700	6.3635	6.1287	0
26/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2031 On 04-February-27			Bond Future	117.4584	117.2201	117.4584	117.2201	0
26/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1483.3800	1302.5400	1.4834	1.3025	0
26/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	204.9400	262.4500	0.2049	0.2625	0
26/02/2026	2031 On 06-May-27			Bond Future	119.4547	119.2119	119.4547	119.2119	0
26/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2640.7800	2417.8400	2.6408	2.4178	0
26/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	56.0900	75.9300	0.0561	0.0759	0
26/02/2026	2032 On 07-May-26			Bond Future	7.5235	7.5082	104.3371	104.4104	168,160
26/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11633.6200	11706.9100	11.6336	11.7069	0
26/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	0
26/02/2026	2032 On 06-August-26			Bond Future	7.5430	7.5268	106.2025	106.2771	230
26/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	11090.3000	11164.7900	11.0903	11.1648	0
26/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	5.2600	5.1400	0.0053	0.0051	0
26/02/2026	2032 On 05-November-26			Bond Future	7.5705	7.5534	103.8772	103.9528	0
26/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6898.4900	6970.5400	6.8985	6.9705	0
26/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	131.8900	128.2700	0.1319	0.1283	0
26/02/2026	2032 On 04-February-27			Bond Future	7.6082	7.5902	105.6641	105.7408	0
26/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	4151.3500	4214.6200	4.1514	4.2146	0
26/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	519.9000	506.4800	0.5199	0.5065	0
26/02/2026	2032 On 06-May-27			Bond Future	7.6601	7.6410	103.2789	103.3565	0
26/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1986.5100	2032.3100	1.9865	2.0323	0
26/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1418.3400	1386.5000	1.4183	1.3865	0
26/02/2026	2033 On 07-May-26			Bond Future	146.2649	145.8461	146.2649	145.8461	7,827
26/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	11104.8500	10686.0600	11.1049	10.6861	0
26/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2033 On 06-August-26			Bond Future	148.9157	148.4893	148.9157	148.4893	0
26/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	14665.7000	14239.3200	14.6657	14.2393	0

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26/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2033 On 05-November-26			Bond Future	149.9417	149.5077	149.9417	149.5077	0
26/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	12681.7000	12247.7300	12.6817	12.2477	0
26/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2033 On 04-February-27			Bond Future	152.5578	152.1159	152.5578	152.1159	0
26/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	9847.8000	9405.9300	9.8478	9.4059	0
26/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2033 On 06-May-27			Bond Future	153.5501	153.1008	153.5501	153.1008	0
26/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	2340.0800	1890.7600	2.3401	1.8908	0
26/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2037 On 07-May-26			Bond Future	8.1559	8.1358	104.7792	104.9236	203,450
26/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	5887.7800	6028.3600	5.8878	6.0284	1,500
26/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	63.3900	59.5800	0.0634	0.0596	0
26/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	9016.4300	9160.2000	9.0164	9.1602	1,500
26/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	13.1700	12.5500	0.0132	0.0126	0
26/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	12528.5900	12672.9100	12.5286	12.6729	0
26/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	2.3300	2.2600	0.0023	0.0023	1,500
26/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	17675.2900	17819.6900	17.6753	17.8197	142
26/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
26/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	19697.3100	19841.7000	19.6973	19.8417	0
26/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	25231.5500	25375.9400	25.2316	25.3759	0
26/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
26/02/2026	2037 On 06-August-26			Bond Future	8.1944	8.1735	102.3926	102.5395	2,559
26/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	11894.0800	12038.8000	11.8941	12.0388	2,541
26/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	54.2100	52.0200	0.0542	0.0520	0
26/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	15792.4400	15938.8000	15.7924	15.9388	0
26/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	14.9800	14.4300	0.0150	0.0144	2,541
26/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	19062.4300	19209.2500	19.0624	19.2093	0
26/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	2.2700	2.1800	0.0023	0.0022	2,541
26/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	21206.2100	21353.1000	21.2062	21.3531	0
26/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.5400	0.5200	0.0005	0.0005	0
26/02/2026	2037 On 05-November-26			Bond Future	8.2327	8.2111	104.1585	104.3077	0
26/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	8400.4200	8536.2900	8.4004	8.5363	4,490

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26/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	370.3000	356.9900	0.3703	0.3570	0
26/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	12787.6700	12931.9400	12.7877	12.9319	0
26/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	146.3500	141.4400	0.1464	0.1414	4,490
26/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	14946.6700	15093.0200	14.9467	15.0930	0
26/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	85.7600	82.9300	0.0858	0.0829	0
26/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	16080.5000	16227.8100	16.0805	16.2278	0
26/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	55.2900	53.4200	0.0553	0.0534	4,490
26/02/2026	2037 On 04-February-27			Bond Future	8.2782	8.2558	101.6937	101.8452	0
26/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	3060.7200	3153.0900	3.0607	3.1531	4,490
26/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	1973.5100	1914.3500	1.9735	1.9144	0
26/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	7428.5200	7556.7600	7.4285	7.5568	0
26/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	751.4300	728.1400	0.7514	0.7281	4,490
26/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	8516.0200	8648.7100	8.5160	8.6487	0
26/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	612.5300	593.6900	0.6125	0.5937	0
26/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	10151.7200	10289.5900	10.1517	10.2896	0
26/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	447.9400	434.2800	0.4479	0.4343	4,490
26/02/2026	2037 On 06-May-27			Bond Future	8.3372	8.3140	103.3966	103.5504	0
26/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3768.6800	3864.8700	3.7687	3.8649	0
26/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2177.6400	2120.0400	2.1776	2.1200	0
26/02/2026	2038 On 07-May-26			Bond Future	164.6887	164.9431	164.6887	164.9431	4,925
26/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	20158.7400	20413.1300	20.1587	20.4131	0
26/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2038 On 06-August-26			Bond Future	165.4830	165.7422	165.4830	165.7422	0
26/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	20762.9800	21022.1700	20.7630	21.0222	0
26/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2038 On 05-November-26			Bond Future	168.3767	168.6401	168.3767	168.6401	0
26/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	22066.7000	22330.1400	22.0667	22.3301	0
26/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2038 On 04-February-27			Bond Future	169.0893	169.3576	169.0893	169.3576	0
26/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	15259.3200	15527.6300	15.2593	15.5276	0
26/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2038 On 06-May-27			Bond Future	171.9651	172.2374	171.9651	172.2374	0
26/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	5865.1100	6137.4400	5.8651	6.1374	0
26/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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26/02/2026	2040 On 07-May-26			Bond Future	8.3877	8.3677	107.4238	107.5910	59,905
26/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	2649.1600	2783.2700	2.6492	2.7833	27,500
26/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	493.0800	460.0200	0.4931	0.4600	0
26/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	17028.8800	17196.0400	17.0289	17.1960	1,460
26/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	0.5600	0.5500	0.0006	0.0006	0
26/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	19688.8600	19856.0300	19.6889	19.8560	0
26/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.0500	0.0500	0.0001	0.0001	0
26/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	22997.7400	23164.9100	22.9977	23.1649	0
26/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	23289.1200	23456.2900	23.2891	23.4563	0
26/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
26/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	25061.8100	25228.9800	25.0618	25.2290	0
26/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	26120.1500	26287.3200	26.1202	26.2873	0
26/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
26/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	27802.4700	27969.6400	27.8025	27.9696	0
26/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2040 On 06-August-26			Bond Future	8.4290	8.4083	104.8339	105.0041	41,434
26/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	25400.3600	25570.5500	25.4004	25.5706	0
26/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.3200	0.3000	0.0003	0.0003	0
26/02/2026	2040 On 05-November-26			Bond Future	8.4697	8.4484	106.6419	106.8148	0
26/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	11131.1900	11292.5600	11.1312	11.2926	2,300
26/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	330.1300	318.5700	0.3301	0.3186	0
26/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	16008.4300	16176.8600	16.0084	16.1769	0
26/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	140.0000	135.5000	0.1400	0.1355	2,300
26/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	18385.4900	18556.1300	18.3855	18.5561	0
26/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	69.1900	66.9000	0.0692	0.0669	0
26/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	19638.2200	19809.6400	19.6382	19.8096	0
26/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	44.3900	42.8800	0.0444	0.0429	2,300
26/02/2026	2040 On 04-February-27			Bond Future	8.5169	8.4949	103.9692	104.1448	0
26/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	4107.6500	4222.0100	4.1077	4.2220	2,300
26/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2041.6000	1980.3800	2.0416	1.9804	0
26/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	9418.3900	9570.4700	9.4184	9.5705	0
26/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	774.0000	750.5000	0.7740	0.7505	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
26/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	11045.7300	11203.4700	11.0457	11.2035	0
26/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	592.8900	575.0500	0.5929	0.5751	0
26/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	12545.7000	12707.4000	12.5457	12.7074	0
26/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	466.5400	452.6600	0.4665	0.4527	2,300
26/02/2026	2040 On 06-May-27			Bond Future	8.5758	8.5531	105.7101	105.8882	0
26/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	4760.7600	4876.1300	4.7608	4.8761	0
26/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	2416.6700	2353.8900	2.4167	2.3539	0
26/02/2026	2043 On 07-May-26			Bond Future	128.7702	128.5481	128.7702	128.5481	0
26/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	17070.2300	16848.0800	17.0702	16.8481	0
26/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2043 On 06-August-26			Bond Future	128.2619	128.0361	128.2619	128.0361	3,416
26/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	17381.8500	17156.1100	17.3819	17.1561	0
26/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2043 On 05-November-26			Bond Future	130.5044	130.2743	130.5044	130.2743	0
26/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	17664.3891	17434.3420	17.6644	17.4343	0
26/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0091	0.0120	0.0000	0.0000	0
26/02/2026	2043 On 04-February-27			Bond Future	129.8938	129.6604	129.8938	129.6604	0
26/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	12276.5401	12045.1916	12.2765	12.0452	0
26/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	12.7801	14.7516	0.0128	0.0148	0
26/02/2026	2043 On 06-May-27			Bond Future	132.1012	131.8633	132.1012	131.8633	0
26/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	5368.4410	5184.4975	5.3684	5.1845	0
26/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	747.2210	801.1675	0.7472	0.8012	0
26/02/2026	2044 On 07-May-26		Call	Bond Future	4543.2600	4586.7000	4.5433	4.5867	0
26/02/2026	2044 On 07-May-26			Bond Future	8.5626	8.5579	104.1121	104.1546	129,871
26/02/2026	2044 On 07-May-26		Put	Bond Future	431.1600	432.1200	0.4312	0.4321	0
26/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	11990.9800	12033.8700	11.9910	12.0339	0
26/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	11.6100	12.0200	0.0116	0.0120	15,000
26/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	24160.3500	24202.8300	24.1604	24.2028	0
26/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2044 On 06-August-26			Bond Future	8.6039	8.5991	101.5883	101.6315	7,516
26/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	27259.1700	27302.3200	27.2592	27.3023	0
26/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.4300	0.4400	0.0004	0.0004	0
26/02/2026	2044 On 05-November-26			Bond Future	8.6443	8.6394	103.3403	103.3839	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	20437.2000	20481.0000	20.4372	20.4810	0
26/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	69.9000	70.0700	0.0699	0.0701	0
26/02/2026	2044 On 04-February-27			Bond Future	8.6905	8.6855	100.7360	100.7802	0
26/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	12570.5700	12612.9200	12.5706	12.6129	0
26/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	603.4500	601.5700	0.6035	0.6016	0
26/02/2026	2044 On 06-May-27			Bond Future	8.7467	8.7416	102.4227	102.4673	0
26/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	5406.9000	5439.4400	5.4069	5.4394	0
26/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	2566.1100	2554.0600	2.5661	2.5541	0
26/02/2026	2046 On 07-May-26			Bond Future	148.2880	147.1779	148.2880	147.1779	18,662
26/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	23338.0400	22227.9400	23.3380	22.2279	0
26/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2046 On 06-August-26			Bond Future	150.9754	149.8452	150.9754	149.8452	0
26/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	28595.4300	27465.1800	28.5954	27.4652	0
26/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2046 On 05-November-26			Bond Future	151.2959	150.1459	151.2959	150.1459	0
26/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	25815.8600	24665.9200	25.8159	24.6659	0
26/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2046 On 04-February-27			Bond Future	153.9348	152.7645	153.9348	152.7645	0
26/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	22844.8400	21674.4600	22.8448	21.6745	0
26/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2046 On 06-May-27			Bond Future	154.1974	153.0078	154.1974	153.0078	0
26/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	5207.4000	4017.7900	5.2074	4.0178	0
26/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2050 On 07-May-26			Bond Future	153.8672	151.7623	153.8672	151.7623	17,225
26/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	29797.1500	27692.2600	29.7972	27.6923	0
26/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2050 On 06-August-26			Bond Future	154.2158	152.0728	154.2158	152.0728	0
26/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	30945.8300	28802.8300	30.9458	28.8028	0
26/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2050 On 05-November-26			Bond Future	156.9125	154.7318	156.9125	154.7318	0
26/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	33072.4500	30891.8200	33.0725	30.8918	0
26/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2050 On 04-February-27			Bond Future	157.1713	154.9528	157.1713	154.9528	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	24781.2500	22562.7800	24.7813	22.5628	0
26/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	2050 On 06-May-27			Bond Future	159.8441	157.5875	159.8441	157.5875	0
26/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	9384.1300	7127.4800	9.3841	7.1275	0
26/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	AL37 On 07-May-26			Index Future	1303.2040	1303.8810	1303.2040	1,303.8810	0
26/02/2026	AL37 On 06-August-26			Index Future	1326.2530	1326.9420	1326.2530	1,326.9420	0
26/02/2026	AL37 On 05-November-26			Index Future	1349.3990	1350.0960	1349.3990	1,350.0960	0
26/02/2026	AL37 On 04-February-27			Index Future	1372.6440	1373.3500	1372.6440	1,373.3500	0
26/02/2026	AL37 On 06-May-27			Index Future	1395.7170	1396.4310	1395.7170	1,396.4310	0
26/02/2026	AL7T On 07-May-26			Index Future	1710.9990	1712.6780	1710.9990	1,712.6780	0
26/02/2026	AL7T On 06-August-26			Index Future	1741.2610	1742.9690	1741.2610	1,742.9690	0
26/02/2026	AL7T On 05-November-26			Index Future	1771.6490	1773.3830	1771.6490	1,773.3830	0
26/02/2026	AL7T On 04-February-27			Index Future	1802.1680	1803.9280	1802.1680	1,803.9280	0
26/02/2026	AL7T On 06-May-27			Index Future	1832.4610	1834.2450	1832.4610	1,834.2450	0
26/02/2026	ALBI On 07-May-26			Index Future	1450.5460	1451.3960	1450.5460	1,451.3960	75
26/02/2026	ALBI On 06-August-26			Index Future	1476.2010	1477.0660	1476.2010	1,477.0660	0
26/02/2026	ALBI On 05-November-26			Index Future	1501.9630	1502.8400	1501.9630	1,502.8400	0
26/02/2026	ALBI On 04-February-27			Index Future	1527.8370	1528.7250	1527.8370	1,528.7250	0
26/02/2026	ALBI On 06-May-27			Index Future	1553.5190	1554.4170	1553.5190	1,554.4170	0
26/02/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	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
26/02/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/02/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/02/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/02/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	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
26/02/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	ES33 On 07-May-26			Bond Future	8.3377	8.3435	96.6335	96.6030	0
26/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15753.0000	15722.4600	15.7530	15.7225	0
26/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	ES33 On 06-August-26			Bond Future	8.3851	8.3912	98.3849	98.3537	0
26/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	16516.2800	16485.1000	16.5163	16.4851	0
26/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	ES33 On 05-November-26			Bond Future	8.4434	8.4498	96.3140	96.2821	0
26/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10985.6100	10953.7300	10.9856	10.9537	0
26/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	ES33 On 04-February-27			Bond Future	8.5148	8.5216	97.9929	97.9602	0
26/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	5496.3200	5463.6100	5.4963	5.4636	0
26/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	ES33 On 06-May-27			Bond Future	8.5966	8.6039	95.8664	95.8328	0
26/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	941.0500	907.4400	0.9411	0.9074	0
26/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	ES42 On 07-May-26			Bond Future	8.7860	8.7661	97.9575	98.1241	0
26/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	23316.1000	23482.7100	23.3161	23.4827	0
26/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	ES42 On 06-August-26			Bond Future	8.8302	8.8096	99.7329	99.9024	0
26/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	25258.5200	25428.1000	25.2585	25.4281	0
26/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	ES42 On 05-November-26			Bond Future	8.8789	8.8577	97.2133	97.3857	0
26/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	19248.4700	19420.8500	19.2485	19.4209	0
26/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	ES42 On 04-February-27			Bond Future	8.9337	8.9119	98.9066	99.0818	0
26/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	10046.6900	10221.8400	10.0467	10.2218	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	ES42 On 06-May-27			Bond Future	8.9968	8.9743	96.3233	96.5010	0
26/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	2580.9800	2758.6800	2.5810	2.7587	0
26/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	GOVI On 07-May-26			GOVI	1424.2560	1425.0950	1424.2560	1,425.0950	603
26/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2472560.0000	2480950.0000	247.2560	248.0950	0
26/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	GOVI On 06-August-26			GOVI	1449.4460	1450.3000	1449.4460	1,450.3000	0
26/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2604460.0000	2613000.0000	260.4460	261.3000	0
26/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	GOVI On 05-November-26			GOVI	1474.7410	1475.6070	1474.7410	1,475.6070	0
26/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1977410.0000	1986070.0000	197.7410	198.6070	0
26/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	GOVI On 04-February-27			GOVI	1500.1460	1501.0230	1500.1460	1,501.0230	0
26/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1311460.0000	1320230.0000	131.1460	132.0230	0
26/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	GOVI On 06-May-27			GOVI	1525.3630	1526.2500	1525.3630	1,526.2500	0
26/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	983630.0000	992500.0000	98.3630	99.2500	0
26/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/02/2026	I258 On 07-May-26			Bond Future	137.4754	139.1487	137.4754	139.1487	0
26/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	23745.4200	25418.6600	23.7454	25.4187	0
26/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	I258 On 06-August-26			Bond Future	137.1251	138.8287	137.1251	138.8287	0
26/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	24175.0612	25878.6903	24.1751	25.8787	0
26/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0012	0.0003	0.0000	0.0000	0
26/02/2026	I258 On 05-November-26			Bond Future	139.5224	141.2557	139.5224	141.2557	0
26/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	24572.5809	26305.7451	24.5726	26.3057	0
26/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.1709	0.0651	0.0002	0.0001	0
26/02/2026	I258 On 04-February-27			Bond Future	139.0694	140.8334	139.0694	140.8334	0
26/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	20186.5171	21942.6364	20.1865	21.9426	0
26/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	17.1371	9.2864	0.0171	0.0093	0
26/02/2026	I258 On 06-May-27			Bond Future	141.4328	143.2266	141.4328	143.2266	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	8127.6561	9542.8293	8.1277	9.5428	0
26/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1474.8661	1096.2293	1.4749	1.0962	0
26/02/2026	IGOV On 07-May-26			Index Future	455.2490	453.8220	455.2490	453.8220	254
26/02/2026	IGOV On 06-August-26			Index Future	463.4120	461.9580	463.4120	461.9580	0
26/02/2026	IGOV On 05-November-26			Index Future	471.6080	470.1270	471.6080	470.1270	0
26/02/2026	IGOV On 04-February-27			Index Future	479.8380	478.3310	479.8380	478.3310	0
26/02/2026	IGOV On 06-May-27			Index Future	488.0090	486.4750	488.0090	486.4750	0
26/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
26/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
26/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/02/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
26/02/2026	R033 On 07-May-26			Bond Future	7.6206	7.6157	113.6976	113.7252	9,512
26/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	14411.1700	14438.9100	14.4112	14.4389	0
26/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	1.8000	1.9200	0.0018	0.0019	0
26/02/2026	R033 On 06-August-26			Bond Future	7.6432	7.6381	115.7303	115.7584	223
26/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	13364.7800	13393.6600	13.3648	13.3937	0
26/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	88.7600	89.5100	0.0888	0.0895	0
26/02/2026	R033 On 05-November-26			Bond Future	7.6733	7.6679	112.6874	112.7157	0
26/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8965.2000	8993.2600	8.9652	8.9933	0
26/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	554.7200	554.4000	0.5547	0.5544	0
26/02/2026	R033 On 04-February-27			Bond Future	7.7127	7.7072	114.6255	114.6541	0
26/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	6162.4700	6187.3100	6.1625	6.1873	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1467.8600	1464.1800	1.4679	1.4642	0
26/02/2026	R033 On 06-May-27			Bond Future	7.7648	7.7590	111.5083	111.5369	0
26/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3492.5200	3511.9800	3.4925	3.5120	0
26/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2677.7000	2668.5100	2.6777	2.6685	0
26/02/2026	R035 On 07-May-26			Bond Future	7.8725	7.8368	108.0202	108.2536	104,494
26/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2898.9400	3102.6100	2.8989	3.1026	1,000
26/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	222.1000	192.4100	0.2221	0.1924	0
26/02/2026	R035 On 07-May-26	8.31	Call	Bond Future	3010.2200	3215.8000	3.0102	3.2158	0
26/02/2026	R035 On 07-May-26	8.31	Put	Bond Future	207.3400	179.5600	0.2073	0.1796	16,000
26/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	4391.5200	4612.5100	4.3915	4.6125	0
26/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	91.5600	79.1900	0.0916	0.0792	16,000
26/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5809.8000	6037.7300	5.8098	6.0377	1,000
26/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	40.7600	35.3300	0.0408	0.0353	0
26/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	8226.0600	8458.1100	8.2261	8.4581	0
26/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	10.4700	9.1600	0.0105	0.0092	1,000
26/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	10757.9100	10990.9800	10.7579	10.9910	250
26/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	2.5400	2.2500	0.0025	0.0023	0
26/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10871.1500	11104.2400	10.8712	11.1042	200
26/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	2.3900	2.1200	0.0024	0.0021	0
26/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	11153.5100	11386.6400	11.1535	11.3866	350
26/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	2.0500	1.8200	0.0021	0.0018	0
26/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	13538.2400	13771.5600	13.5382	13.7716	0
26/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	0.4100	0.3700	0.0004	0.0004	250
26/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	13647.2600	13880.5900	13.6473	13.8806	0
26/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.3600	0.3300	0.0004	0.0003	200
26/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13919.1000	14152.4400	13.9191	14.1524	0
26/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.2700	0.2500	0.0003	0.0003	350
26/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	16214.5600	16447.9200	16.2146	16.4479	0
26/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	250
26/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	16319.4900	16552.8500	16.3195	16.5529	0
26/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	200
26/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	16581.1100	16814.4700	16.5811	16.8145	0
26/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	350
26/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	17359.9600	17593.3200	17.3600	17.5933	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R035 On 06-August-26			Bond Future	7.8999	7.8626	109.9514	110.1890	156
26/02/2026	R035 On 06-August-26	7.70	Call	Bond Future	811.2800	903.6700	0.8113	0.9037	5,000
26/02/2026	R035 On 06-August-26	7.70	Put	Bond Future	2093.7800	1948.6500	2.0938	1.9487	0
26/02/2026	R035 On 06-August-26	7.90	Call	Bond Future	1440.0800	1567.9800	1.4401	1.5680	0
26/02/2026	R035 On 06-August-26	7.90	Put	Bond Future	1439.2500	1329.6300	1.4393	1.3296	0
26/02/2026	R035 On 06-August-26	7.95	Call	Bond Future	1626.8100	1762.9000	1.6268	1.7629	5,000
26/02/2026	R035 On 06-August-26	7.95	Put	Bond Future	1308.2400	1206.8100	1.3082	1.2068	0
26/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	3139.1400	3319.1600	3.1391	3.3192	1,000
26/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	692.1700	634.6700	0.6922	0.6347	0
26/02/2026	R035 On 06-August-26	8.34	Call	Bond Future	3386.2700	3571.0800	3.3863	3.5711	0
26/02/2026	R035 On 06-August-26	8.34	Put	Bond Future	630.9900	578.2800	0.6310	0.5783	5,000
26/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	5322.0400	5532.1300	5.3220	5.5321	350
26/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	321.7000	294.2700	0.3217	0.2943	0
26/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5756.5500	5970.2600	5.7566	5.9703	1,000
26/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	279.1200	255.3100	0.2791	0.2553	0
26/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	7626.5100	7850.9800	7.6265	7.8510	200
26/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	153.8000	140.7500	0.1538	0.1408	0
26/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	8068.1100	8294.3200	8.0681	8.2943	0
26/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	133.4200	122.1100	0.1334	0.1221	350
26/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	8123.3700	8349.7700	8.1234	8.3498	250
26/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	131.1400	120.0200	0.1311	0.1200	0
26/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	9061.5100	9290.8000	9.0615	9.2908	0
26/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	97.6300	89.4000	0.0976	0.0894	1,000
26/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	10379.6400	10611.7300	10.3796	10.6117	0
26/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	65.3000	59.8700	0.0653	0.0599	200
26/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	10816.3700	11049.1500	10.8164	11.0492	0
26/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	57.3400	52.6000	0.0573	0.0526	350
26/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10870.8800	11103.7400	10.8709	11.1037	0
26/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	56.4500	51.7900	0.0565	0.0518	250
26/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	13075.1600	13310.5900	13.0752	13.3106	0
26/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	25.3100	23.2200	0.0253	0.0232	200
26/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	13550.8300	13786.7200	13.5508	13.7867	0
26/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	19.5100	17.8800	0.0195	0.0179	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17871.9600	18109.3600	17.8720	18.1094	0
26/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	1.2800	1.1600	0.0013	0.0012	0
26/02/2026	R035 On 05-November-26			Bond Future	7.9363	7.8976	107.3501	107.5914	0
26/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1835.5200	1968.8600	1.8355	1.9689	600
26/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	1626.6000	1518.5700	1.6266	1.5186	0
26/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	4012.8400	4199.1200	4.0128	4.1991	0
26/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	762.0400	706.9500	0.7620	0.7070	600
26/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5671.3100	5877.8500	5.6713	5.8779	200
26/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	474.5800	439.7500	0.4746	0.4398	0
26/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	6554.9600	6768.7900	6.5550	6.7688	0
26/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	374.3900	346.8500	0.3744	0.3469	600
26/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	8295.3000	8519.0900	8.2953	8.5191	0
26/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	240.2500	222.6700	0.2403	0.2227	200
26/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10931.7600	11164.2100	10.9318	11.1642	0
26/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	122.9700	114.0500	0.1230	0.1141	200
26/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	12133.7100	12368.4700	12.1337	12.3685	0
26/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	92.1300	85.5200	0.0921	0.0855	0
26/02/2026	R035 On 04-February-27			Bond Future	7.9815	7.9410	109.1973	109.4426	0
26/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	6642.8500	6851.1600	6.6429	6.8512	0
26/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	590.4400	553.4900	0.5904	0.5535	0
26/02/2026	R035 On 06-May-27			Bond Future	8.0328	7.9906	106.5300	106.7791	0
26/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	3160.1700	3312.4600	3.1602	3.3125	0
26/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	1890.0300	1793.2200	1.8900	1.7932	0
26/02/2026	R038 On 07-May-26			Bond Future	8.2564	8.2364	120.8197	120.9900	4,043
26/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	22970.5200	23140.7400	22.9705	23.1407	0
26/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R038 On 06-August-26			Bond Future	8.2951	8.2743	122.9798	123.1530	0
26/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	24623.8900	24797.0400	24.6239	24.7970	0
26/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.9800	0.9400	0.0010	0.0009	0
26/02/2026	R038 On 05-November-26			Bond Future	8.3391	8.3176	119.6209	119.7969	0
26/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	17506.4100	17679.2700	17.5064	17.6793	0
26/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	91.3900	88.2800	0.0914	0.0883	0
26/02/2026	R038 On 04-February-27			Bond Future	8.3904	8.3681	121.6782	121.8570	0
26/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	9811.6200	9968.8400	9.8116	9.9688	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	658.7400	637.2500	0.6587	0.6373	0
26/02/2026	R038 On 06-May-27			Bond Future	8.4505	8.4274	118.2382	118.4195	0
26/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	4455.4200	4570.1500	4.4554	4.5702	0
26/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2447.7400	2381.1800	2.4477	2.3812	0
26/02/2026	R053 On 07-May-26			Bond Future	8.4253	8.4001	135.1610	135.5018	76,855
26/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	34385.8600	34726.6600	34.3859	34.7267	0
26/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
26/02/2026	R053 On 06-August-26			Bond Future	8.4562	8.4304	137.5775	137.9243	0
26/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	38467.0400	38813.8300	38.4670	38.8138	0
26/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.8500	0.8100	0.0009	0.0008	0
26/02/2026	R053 On 05-November-26			Bond Future	8.4904	8.4640	134.0925	134.4451	0
26/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	29417.5800	29765.6400	29.4176	29.7656	0
26/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	100.7800	96.2800	0.1008	0.0963	0
26/02/2026	R053 On 04-February-27			Bond Future	8.5291	8.5019	136.3990	136.7572	0
26/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	18074.6200	18396.8200	18.0746	18.3968	0
26/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	948.9000	912.8300	0.9489	0.9128	0
26/02/2026	R053 On 06-May-27			Bond Future	8.5731	8.5452	132.8281	133.1918	0
26/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	8165.9400	8407.0900	8.1659	8.4071	0
26/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	3776.3100	3653.7000	3.7763	3.6537	0
26/02/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
26/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	69.0600	69.5500	0.0691	0.0696	0
26/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	69.0600	69.5500	0.0691	0.0696	0
26/02/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
26/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	71.4200	71.6500	0.0714	0.0717	0
26/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	71.4200	71.6500	0.0714	0.0717	0
26/02/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
26/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	44.2500	44.3400	0.0443	0.0443	0
26/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	44.2500	44.3400	0.0443	0.0443	0
26/02/2026	R202 On 07-May-26			Bond Future	304.4733	304.0741	304.4733	304.0741	772
26/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	26923.3000	26524.0500	26.9233	26.5241	0
26/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R202 On 06-August-26			Bond Future	304.5965	304.1900	304.5965	304.1900	253
26/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	25736.4900	25330.0400	25.7365	25.3300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R202 On 05-November-26			Bond Future	309.9231	309.5090	309.9231	309.5090	0
26/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	29463.1100	29048.9500	29.4631	29.0490	0
26/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R202 On 04-February-27			Bond Future	309.8489	309.4282	309.8489	309.4282	0
26/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	15118.9000	14698.2400	15.1189	14.6982	0
26/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R202 On 06-May-27			Bond Future	315.1185	314.6897	315.1185	314.6897	0
26/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	8128.5100	7699.7300	8.1285	7.6997	0
26/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R209 On 07-May-26			Bond Future	8.0254	8.0001	88.7475	88.9048	45,556
26/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	16577.6200	16734.9300	16.5776	16.7349	0
26/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R209 On 06-August-26			Bond Future	8.0558	8.0296	90.3341	90.4943	3,614
26/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	17668.4100	17828.4800	17.6684	17.8285	0
26/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.7700	0.7200	0.0008	0.0007	0
26/02/2026	R209 On 05-November-26			Bond Future	8.0915	8.0644	88.7430	88.9057	0
26/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	12248.4800	12407.1200	12.2485	12.4071	0
26/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	92.5400	88.4600	0.0925	0.0885	0
26/02/2026	R209 On 04-February-27			Bond Future	8.1341	8.1060	90.2699	90.4351	0
26/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1757.9700	1838.6500	1.7580	1.8387	3,237
26/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2371.8700	2287.2800	2.3719	2.2873	0
26/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	5500.4900	5633.4100	5.5005	5.6334	0
26/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	815.8800	783.5300	0.8159	0.7835	3,237
26/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6991.8800	7134.1800	6.9919	7.1342	0
26/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	577.0600	554.0900	0.5771	0.5541	0
26/02/2026	R209 On 06-May-27			Bond Future	8.1853	8.1562	88.6347	88.8024	0
26/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	3083.9700	3187.8000	3.0840	3.1878	0
26/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	1804.6900	1740.8000	1.8047	1.7408	0
26/02/2026	R210 On 07-May-26			Bond Future	260.9159	260.7139	260.9159	260.7139	1,191
26/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5515.9200	5313.9300	5.5159	5.3139	0
26/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R210 On 06-August-26			Bond Future	265.6447	265.4390	265.6447	265.4390	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5804.6800	5599.0100	5.8047	5.5990	0
26/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R210 On 05-November-26			Bond Future	266.7736	266.5644	266.7736	266.5644	0
26/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13443.5600	13234.3800	13.4436	13.2344	0
26/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R210 On 04-February-27			Bond Future	271.4273	271.2137	271.4273	271.2137	0
26/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5397.2600	5183.7200	5.3973	5.1837	0
26/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R210 On 06-May-27			Bond Future	272.4737	272.2571	272.4737	272.2571	0
26/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1343.6600	1127.1100	1.3437	1.1271	0
26/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R213 On 07-May-26			Bond Future	7.3351	7.3038	100.0378	100.1615	71,280
26/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	9193.0900	9316.7700	9.1931	9.3168	0
26/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	0
26/02/2026	R213 On 06-August-26			Bond Future	7.3428	7.3096	101.8263	101.9522	0
26/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8418.2100	8543.4900	8.4182	8.5435	0
26/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	8.0500	7.4300	0.0081	0.0074	0
26/02/2026	R213 On 05-November-26			Bond Future	7.3642	7.3287	100.0352	100.1630	0
26/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4987.2400	5105.8000	4.9872	5.1058	0
26/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	141.4100	132.1200	0.1414	0.1321	0
26/02/2026	R213 On 04-February-27			Bond Future	7.3974	7.3594	101.7568	101.8866	0
26/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2990.8600	3092.7300	2.9909	3.0927	0
26/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	490.9200	462.9600	0.4909	0.4630	0
26/02/2026	R213 On 06-May-27			Bond Future	7.4411	7.4005	99.9158	100.0474	0
26/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1540.0800	1615.3200	1.5401	1.6153	0
26/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1156.5100	1100.0900	1.1565	1.1001	0
26/02/2026	R214 On 07-May-26			Bond Future	8.3761	8.3560	85.5244	85.6742	39,547
26/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	19580.9100	19730.7600	19.5809	19.7308	0
26/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R214 On 06-August-26			Bond Future	8.4090	8.3884	87.0534	87.2059	0
26/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	21428.1600	21580.6600	21.4282	21.5807	0
26/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.5700	0.5500	0.0006	0.0006	0
26/02/2026	R214 On 05-November-26			Bond Future	8.4479	8.4267	85.2608	85.4158	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	15978.5200	16131.2100	15.9785	16.1312	0
26/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	68.8100	66.5400	0.0688	0.0665	0
26/02/2026	R214 On 04-February-27			Bond Future	8.4930	8.4711	86.7281	86.8855	0
26/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	9857.0200	9998.6800	9.8570	9.9987	0
26/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	520.4400	504.6900	0.5204	0.5047	0
26/02/2026	R214 On 06-May-27			Bond Future	8.5415	8.5190	84.8881	85.0478	0
26/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	4428.1000	4533.7900	4.4281	4.5338	0
26/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2070.6500	2016.5800	2.0707	2.0166	0
26/02/2026	R248 On 07-May-26			Bond Future	8.5265	8.5217	103.9111	103.9582	288,880
26/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	450.4300	469.1500	0.4504	0.4692	1,620
26/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	2754.7600	2726.3600	2.7548	2.7264	0
26/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	2444.1200	2485.7600	2.4441	2.4858	1,620
26/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	731.4400	725.9600	0.7314	0.7260	0
26/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	6357.5300	6405.5500	6.3575	6.4056	0
26/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	136.5100	137.4100	0.1365	0.1374	0
26/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	6443.5600	6491.5900	6.4436	6.4916	0
26/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	132.0400	132.9500	0.1320	0.1330	1,620
26/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	25430.8100	25477.9300	25.4308	25.4779	0
26/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
26/02/2026	R248 On 06-August-26			Bond Future	8.5601	8.5553	105.7688	105.8169	0
26/02/2026	R248 On 06-August-26	9.00	Call	Bond Future	5147.4800	5190.1700	5.1475	5.1902	0
26/02/2026	R248 On 06-August-26	9.00	Put	Bond Future	931.7900	926.4100	0.9318	0.9264	1,762
26/02/2026	R248 On 06-August-26	10.00	Call	Bond Future	13003.5800	13051.9500	13.0036	13.0520	0
26/02/2026	R248 On 06-August-26	10.00	Put	Bond Future	174.1800	174.4800	0.1742	0.1745	1,762
26/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	28920.1800	28968.2600	28.9202	28.9683	0
26/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.6100	0.6200	0.0006	0.0006	0
26/02/2026	R248 On 05-November-26			Bond Future	8.5990	8.5940	103.1586	103.2072	0
26/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	22009.5000	22058.2400	22.0095	22.0582	0
26/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	75.6500	75.8200	0.0757	0.0758	0
26/02/2026	R248 On 04-February-27			Bond Future	8.6433	8.6382	104.9336	104.9828	0
26/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	13447.6100	13494.5900	13.4476	13.4946	0
26/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	654.2300	652.0100	0.6542	0.6520	0
26/02/2026	R248 On 06-May-27			Bond Future	8.6905	8.6853	102.2581	102.3077	0
26/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	6026.2000	6062.8100	6.0262	6.0628	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	2667.7900	2654.8000	2.6678	2.6548	0
26/02/2026	R2R9 On 07-May-26			Bond Future	8.3365	8.3216	113.1280	113.2541	0
26/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	102278.3200	102404.3900	102.2783	102.4044	0
26/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R2R9 On 06-August-26			Bond Future	8.3754	8.3599	115.1505	115.2789	0
26/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	102031.0400	102159.3900	102.0310	102.1594	0
26/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R2R9 On 05-November-26			Bond Future	8.4192	8.4033	112.1606	112.2909	0
26/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	101190.5800	101320.8800	101.1906	101.3209	0
26/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R2R9 On 04-February-27			Bond Future	8.4698	8.4533	114.0897	114.2220	0
26/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	10853.0100	10978.2400	10.8530	10.9782	0
26/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	215.8100	208.8000	0.2158	0.2088	0
26/02/2026	R2R9 On 06-May-27			Bond Future	8.5285	8.5115	111.0265	111.1606	0
26/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	4690.3300	4778.0500	4.6903	4.7781	0
26/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2349.3300	2302.9500	2.3493	2.3030	0
26/02/2026	R4R2 On 07-May-26			Bond Future	8.4818	8.4515	115.3395	115.6281	3,310
26/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	104250.3700	104538.9600	104.2504	104.5390	0
26/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R4R2 On 06-August-26			Bond Future	8.5212	8.4900	117.4015	117.6953	0
26/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	103984.2400	104278.0100	103.9842	104.2780	0
26/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R4R2 On 05-November-26			Bond Future	8.5650	8.5328	114.3244	114.6230	0
26/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	103101.8400	103400.4400	103.1018	103.4004	0
26/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2026	R4R2 On 04-February-27			Bond Future	8.6148	8.5816	116.2907	116.5942	0
26/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	12878.9600	13168.1000	12.8790	13.1681	0
26/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	196.6400	182.3400	0.1966	0.1823	0
26/02/2026	R4R2 On 06-May-27			Bond Future	8.6718	8.6376	113.1384	113.4465	0
26/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	5470.4000	5671.8100	5.4704	5.6718	0
26/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	2576.3400	2469.6400	2.5763	2.4696	0
26/02/2026	RR87 On 07-May-26			Bond Future	6.7445	6.7237	103.0618	103.0735	0
26/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	69.3866	77.2156	0.0694	0.0772	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	32.2966	28.3556	0.0323	0.0284	0
26/02/2026	RR87 On 06-August-26			Bond Future	6.4017	6.3665	101.1754	101.1879	0
26/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	81.9470	90.1564	0.0819	0.0902	0
26/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	36.4270	32.1264	0.0364	0.0321	0
26/02/2026	RR87 On 05-November-26			Bond Future	5.0131	4.9043	102.9204	102.9330	0
26/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	38.5319	48.0284	0.0385	0.0480	0
26/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	9.0019	5.9884	0.0090	0.0060	0
26/02/2026	RR88 On 07-May-26			Bond Future	6.7700	6.7583	106.4808	106.4987	0
26/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	211.8745	223.9610	0.2119	0.2240	0
26/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	104.9245	99.1710	0.1049	0.0992	0
26/02/2026	RR88 On 06-August-26			Bond Future	6.6927	6.6787	105.4646	105.4816	0
26/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	300.9359	311.5775	0.3009	0.3116	0
26/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	183.1159	176.7975	0.1831	0.1768	0
26/02/2026	RR88 On 05-November-26			Bond Future	6.6020	6.5849	106.7108	106.7289	0
26/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	322.4776	333.3566	0.3225	0.3334	0
26/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	208.6276	201.4866	0.2086	0.2015	0
26/02/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/02/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0