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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/02/2026 TO: 16/02/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	2029 On 07-May-26			Bond Future	147.58	147.2931	147.5827	147.2931	4,593.00
16/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5763	5	6	5	0.00
16/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2029 On 06-August-26			Bond Future	150.26	149.9666	150.2615	149.9666	0.00
16/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	6161	6	6	6	0.00
16/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2029 On 05-November-26			Bond Future	151.40	151.1028	151.4033	151.1028	0.00
16/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3843	4	4	4	0.00
16/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2029 On 04-February-27			Bond Future	154.04	153.7346	154.0407	153.7346	0.00
16/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	4321	4	4	4	0.00
16/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	2029 On 06-May-27			Bond Future	155.15	154.8417	155.1537	154.8417	0.00
16/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1834	2	2	2	0.00
16/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2030 On 07-May-26			Bond Future	7.10	105.0347	105.1229	105.0347	152,679.00
16/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7196	7	7	7	0.00
16/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	2036	2	2	2	1,000.00
16/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2680	3	3	3	0.00
16/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	660	1	1	1	1,000.00
16/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	49	0	0	0	0.00
16/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	24	0	0	0	1,000.00
16/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	290	0	0	0	0.00
16/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2030 On 06-August-26			Bond Future	7.09	102.9062	102.9960	102.9062	49,211.00
16/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6305	6	6	6	0.00
16/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	866	1	1	1	1,000.00
16/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	2067	2	2	2	1,000.00
16/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	3020	3	3	3	0.00
16/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	102	0	0	0	1,000.00
16/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	195	0	0	0	0.00
16/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	513	1	1	1	0.00
16/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	13	0	0	0	0.00
16/02/2026	2030 On 05-November-26			Bond Future	7.10	104.6750	104.7666	104.6750	0.00
16/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3783	4	4	4	0.00
16/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	132	0	0	0	0.00
16/02/2026	2030 On 04-February-27			Bond Future	7.10	102.4665	102.5599	102.4665	0.00
16/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2293	2	2	2	0.00
16/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	398	0	0	0	0.00
16/02/2026	2030 On 06-May-27			Bond Future	7.15	104.1764	104.2717	104.1764	0.00
16/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1168	1	1	1	0.00
16/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	864	1	1	1	0.00
16/02/2026	2031 On 07-May-26			Bond Future	116.31	116.2213	116.3102	116.2213	1,580.00
16/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2471	2	2	2	0.00
16/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2031 On 06-August-26			Bond Future	116.01	115.9159	116.0064	115.9159	1,893.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	2213	2	2	2	0.00
16/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	17	0	0	0	0.00
16/02/2026	2031 On 05-November-26			Bond Future	118.03	117.9357	118.0282	117.9357	0.00
16/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6538	6	7	6	0.00
16/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2031 On 04-February-27			Bond Future	117.63	117.5374	117.6320	117.5374	0.00
16/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1625	2	2	2	0.00
16/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	173	0	0	0	0.00
16/02/2026	2031 On 06-May-27			Bond Future	119.62	119.5278	119.6243	119.5278	0.00
16/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2799	3	3	3	0.00
16/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	44	0	0	0	0.00
16/02/2026	2032 On 07-May-26			Bond Future	7.54	104.0934	104.2453	104.0934	167,667.00
16/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11542	11	12	11	0.00
16/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2032 On 06-August-26			Bond Future	7.56	105.9574	106.1120	105.9574	230.00
16/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	11001	11	11	11	0.00
16/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	7	0	0	0	0.00
16/02/2026	2032 On 05-November-26			Bond Future	7.59	103.6217	103.7792	103.6217	0.00
16/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6814	7	7	7	0.00
16/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	145	0	0	0	0.00
16/02/2026	2032 On 04-February-27			Bond Future	7.63	105.4011	105.5616	105.4011	0.00
16/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	4080	4	4	4	0.00
16/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	551	1	1	1	0.00
16/02/2026	2032 On 06-May-27			Bond Future	7.69	103.0049	103.1684	103.0049	0.00
16/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1935	2	2	2	0.00
16/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1478	2	1	2	0.00
16/02/2026	2033 On 07-May-26			Bond Future	146.55	146.6587	146.5463	146.6587	7,871.00
16/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	11386	11	11	11	0.00
16/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2033 On 06-August-26			Bond Future	149.21	149.3207	149.2061	149.3207	0.00
16/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	14956	15	15	15	0.00
16/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2033 On 05-November-26			Bond Future	150.23	150.3435	150.2275	150.3435	0.00
16/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	12967	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2033 On 04-February-27			Bond Future	152.84	152.9623	152.8445	152.9623	0.00
16/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	10135	10	10	10	0.00
16/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2033 On 06-May-27			Bond Future	153.83	153.9517	153.8326	153.9517	0.00
16/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	2623	3	3	3	0.00
16/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2037 On 07-May-26			Bond Future	8.25	103.9272	104.1143	103.9272	191,278.00
16/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	19032	19	19	19	0.00
16/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24567	24	25	24	0.00
16/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	17010	17	17	17	142.00
16/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8369	8	8	8	1,500.00
16/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	11868	12	12	12	0.00
16/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	5286	5	5	5	1,500.00
16/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	31	0	0	0	0.00
16/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	6	0	0	0	1,500.00
16/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	126	0	0	0	0.00
16/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
16/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2037 On 06-August-26			Bond Future	8.29	101.5283	101.7187	101.5283	2,639.00
16/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20533	20	21	20	0.00
16/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18390	18	18	18	0.00
16/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	15127	15	15	15	0.00
16/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	11271	11	11	11	2,541.00
16/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	23	0	0	0	2,541.00
16/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	106	0	0	0	0.00
16/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	4	0	0	0	2,541.00
16/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	1	0	0	0	0.00
16/02/2026	2037 On 05-November-26			Bond Future	8.33	103.2733	103.4672	103.2733	0.00
16/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	14281	14	14	14	0.00
16/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15407	15	15	15	0.00
16/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	12179	12	12	12	0.00
16/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	7885	8	8	8	4,490.00

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16/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	229	0	0	0	4,490.00
16/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	547	1	1	1	0.00
16/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	73	0	0	0	4,490.00
16/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	112	0	0	0	0.00
16/02/2026	2037 On 04-February-27			Bond Future	8.38	100.7902	100.9877	100.7902	0.00
16/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7930	8	8	8	0.00
16/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9535	9	10	9	0.00
16/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6867	7	7	7	0.00
16/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2687	3	3	3	4,490.00
16/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	896	1	1	1	4,490.00
16/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2305	2	2	2	0.00
16/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	538	1	1	1	4,490.00
16/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	733	1	1	1	0.00
16/02/2026	2037 On 06-May-27			Bond Future	8.45	102.4716	102.6727	102.4716	0.00
16/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3362	3	3	3	0.00
16/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2495	3	2	3	0.00
16/02/2026	2038 On 07-May-26			Bond Future	165.23	165.3341	165.2301	165.3341	6,223.00
16/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	20700	21	21	21	0.00
16/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2038 On 06-August-26			Bond Future	166.04	166.1424	166.0369	166.1424	0.00
16/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	21317	21	21	21	0.00
16/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2038 On 05-November-26			Bond Future	168.93	169.0380	168.9310	169.0380	0.00
16/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	22621	23	23	23	0.00
16/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2038 On 04-February-27			Bond Future	169.65	169.7561	169.6478	169.7561	0.00
16/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	15818	16	16	16	0.00
16/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2038 On 06-May-27			Bond Future	172.52	172.6329	172.5232	172.6329	0.00
16/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	6423	7	6	7	0.00
16/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2040 On 07-May-26			Bond Future	8.51	106.0963	106.3965	106.0963	57,658.00
16/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	21970	22	22	22	0.00
16/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	2010	2	2	2	27,500.00

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16/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	25093	25	25	25	0.00
16/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	22262	22	22	22	0.00
16/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	18662	18	19	18	0.00
16/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	16003	16	16	16	1,460.00
16/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	26775	26	27	26	0.00
16/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	24035	24	24	24	0.00
16/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
16/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	2	0	0	0	0.00
16/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
16/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	881	1	1	1	0.00
16/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2040 On 06-August-26			Bond Future	8.56	103.4856	103.7913	103.4856	41,462.00
16/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	24358	24	24	24	0.00
16/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	1	0	0	0	0.00
16/02/2026	2040 On 05-November-26			Bond Future	8.60	105.2642	105.5754	105.2642	0.00
16/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	17349	17	17	17	0.00
16/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	18593	18	19	18	0.00
16/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	15010	15	15	15	0.00
16/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	10265	10	10	10	2,300.00
16/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	208	0	0	0	2,300.00
16/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	531	1	1	1	0.00
16/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	65	0	0	0	2,300.00
16/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	99	0	0	0	0.00
16/02/2026	2040 On 04-February-27			Bond Future	8.65	102.5648	102.8816	102.5648	0.00
16/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	10120	10	10	10	0.00
16/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	11588	11	12	11	0.00
16/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8537	8	9	8	0.00
16/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3494	3	3	3	2,300.00
16/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	980	1	1	1	2,300.00
16/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2516	3	3	3	0.00
16/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	596	1	1	1	2,300.00
16/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	755	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	2040 On 06-May-27			Bond Future	8.72	104.2755	104.5979	104.2755	0.00
16/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	4124	4	4	4	0.00
16/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	2892	3	3	3	0.00
16/02/2026	2043 On 07-May-26			Bond Future	129.46	129.4778	129.4621	129.4778	0.00
16/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	17762	18	18	18	0.00
16/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2043 On 06-August-26			Bond Future	128.97	128.9832	128.9674	128.9832	3,416.00
16/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	18087	18	18	18	0.00
16/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2043 On 05-November-26			Bond Future	131.21	131.2307	131.2149	131.2307	0.00
16/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	18375	18	18	18	0.00
16/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2043 On 04-February-27			Bond Future	130.61	130.6275	130.6120	130.6275	0.00
16/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	12992	13	13	13	0.00
16/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	10	0	0	0	0.00
16/02/2026	2043 On 06-May-27			Bond Future	132.82	132.8392	132.8238	132.8392	0.00
16/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	5964	6	6	6	0.00
16/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	620	1	1	1	0.00
16/02/2026	2044 On 07-May-26			Bond Future	8.71	102.4325	102.7589	102.4325	122,265.00
16/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	22807	22	23	22	0.00
16/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	10664	10	11	10	0.00
16/02/2026	2044 On 07-May-26		Call	Bond Future	3561.55	3.3573	3.5616	3.3573	0.00
16/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	38	0	0	0	15,000.00
16/02/2026	2044 On 07-May-26		Put	Bond Future	802.62	0.9249	0.8026	0.9249	0.00
16/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2044 On 06-August-26			Bond Future	8.76	99.8815	100.2138	99.8815	7,681.00
16/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	25885	26	26	26	0.00
16/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	1	0	0	0	0.00
16/02/2026	2044 On 05-November-26			Bond Future	8.80	101.5981	101.9364	101.5981	0.00
16/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	19070	19	19	19	0.00
16/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	107	0	0	0	0.00
16/02/2026	2044 On 04-February-27			Bond Future	8.85	98.9609	99.3053	98.9609	0.00
16/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11447	11	11	11	0.00
16/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	911	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	2044 On 06-May-27			Bond Future	8.92	100.6115	100.9620	100.6115	0.00
16/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	4559	4	5	4	0.00
16/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	3179	3	3	3	0.00
16/02/2026	2046 On 07-May-26			Bond Future	148.48	148.0484	148.4786	148.0484	18,662.00
16/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	23529	23	24	23	0.00
16/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2046 On 06-August-26			Bond Future	151.17	150.7355	151.1735	150.7355	0.00
16/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	28794	28	29	28	0.00
16/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2046 On 05-November-26			Bond Future	151.49	151.0407	151.4868	151.0407	0.00
16/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	26007	26	26	26	0.00
16/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2046 On 04-February-27			Bond Future	154.13	153.6708	154.1251	153.6708	0.00
16/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	23035	23	23	23	0.00
16/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2046 On 06-May-27			Bond Future	154.38	153.9191	154.3816	153.9191	0.00
16/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	5392	5	5	5	0.00
16/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2050 On 07-May-26			Bond Future	153.93	153.2833	153.9293	153.2833	17,225.00
16/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	29859	29	30	29	0.00
16/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2050 On 06-August-26			Bond Future	154.28	153.6236	154.2812	153.6236	0.00
16/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	31011	30	31	30	0.00
16/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2050 On 05-November-26			Bond Future	156.97	156.3011	156.9705	156.3011	0.00
16/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	33131	32	33	32	0.00
16/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2050 On 04-February-27			Bond Future	157.22	156.5429	157.2247	156.5429	0.00
16/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	24835	24	25	24	0.00
16/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
16/02/2026	2050 On 06-May-27			Bond Future	159.89	159.1954	159.8894	159.1954	0.00
16/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	9429	9	9	9	0.00
16/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	AL37 On 05-February-26			Index Future	1273.44	1273.4360	1273.4360	1273.4360	0.00
16/02/2026	AL37 On 07-May-26			Index Future	1302.79	1301.2560	1302.7860	1301.2560	0.00
16/02/2026	AL37 On 06-August-26			Index Future	1325.87	1324.3070	1325.8650	1324.3070	0.00
16/02/2026	AL37 On 05-November-26			Index Future	1348.94	1347.3430	1348.9370	1347.3430	0.00
16/02/2026	AL37 On 04-February-27			Index Future	1372.15	1370.5160	1372.1480	1370.5160	0.00
16/02/2026	AL37 On 06-May-27			Index Future	1395.15	1393.4740	1395.1450	1393.4740	0.00
16/02/2026	AL7T On 05-February-26			Index Future	1655.67	1655.6690	1655.6690	1655.6690	0.00
16/02/2026	AL7T On 07-May-26			Index Future	1702.02	1698.8480	1702.0210	1698.8480	0.00
16/02/2026	AL7T On 06-August-26			Index Future	1732.17	1728.9430	1732.1720	1728.9430	0.00
16/02/2026	AL7T On 05-November-26			Index Future	1762.32	1759.0180	1762.3150	1759.0180	0.00
16/02/2026	AL7T On 04-February-27			Index Future	1792.64	1789.2710	1792.6380	1789.2710	0.00
16/02/2026	AL7T On 06-May-27			Index Future	1822.68	1819.2430	1822.6820	1819.2430	0.00
16/02/2026	ALBI On 05-February-26			Index Future	1397.71	1397.7070	1397.7070	1397.7070	0.00
16/02/2026	ALBI On 07-May-26			Index Future	1440.84	1437.7450	1440.8420	1437.7450	75.00
16/02/2026	ALBI On 06-August-26			Index Future	1466.37	1463.2140	1466.3670	1463.2140	0.00
16/02/2026	ALBI On 05-November-26			Index Future	1491.88	1488.6670	1491.8840	1488.6670	0.00
16/02/2026	ALBI On 04-February-27			Index Future	1517.55	1514.2700	1517.5540	1514.2700	0.00
16/02/2026	ALBI On 06-May-27			Index Future	1542.99	1539.6360	1542.9880	1539.6360	0.00
16/02/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
16/02/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/02/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	ES33 On 07-May-26			Bond Future	8.46	95.8291	95.9954	95.8291	0.00
16/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15115	15	15	15	0.00
16/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
16/02/2026	ES33 On 06-August-26			Bond Future	8.51	97.5684	97.7378	97.5684	0.00
16/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15869	16	16	16	0.00
16/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
16/02/2026	ES33 On 05-November-26			Bond Future	8.58	95.4775	95.6500	95.4775	0.00
16/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10322	10	10	10	0.00
16/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
16/02/2026	ES33 On 04-February-27			Bond Future	8.66	97.1388	97.3146	97.1388	0.00
16/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4818	5	5	5	0.00
16/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
16/02/2026	ES33 On 06-May-27			Bond Future	8.75	94.9916	95.1707	94.9916	0.00
16/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	245	0	0	0	0.00
16/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0	0	0	0	0.00
16/02/2026	ES42 On 07-May-26			Bond Future	8.92	96.5421	96.8417	96.5421	0.00
16/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	22200	22	22	22	0.00
16/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
16/02/2026	ES42 On 06-August-26			Bond Future	8.97	98.2944	98.5994	98.2944	0.00
16/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	24125	24	24	24	0.00
16/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
16/02/2026	ES42 On 05-November-26			Bond Future	9.02	95.7438	96.0545	95.7438	0.00
16/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	18090	18	18	18	0.00
16/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
16/02/2026	ES42 On 04-February-27			Bond Future	9.08	97.4085	97.7248	97.4085	0.00
16/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	8865	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
16/02/2026	ES42 On 06-May-27			Bond Future	9.15	94.7935	95.1154	94.7935	0.00
16/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	1373	1	1	1	0.00
16/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0	0	0	0	0.00
16/02/2026	GOVI On 05-February-26			GOVI	1371.68	1371.6830	1371.6830	1371.6830	0.00
16/02/2026	GOVI On 07-May-26			GOVI	1414.45	1411.3100	1414.4470	1411.3100	640.00
16/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2374470	234	237	234	0.00
16/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
16/02/2026	GOVI On 06-August-26			GOVI	1439.50	1436.3120	1439.5040	1436.3120	0.00
16/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2505040	247	251	247	0.00
16/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
16/02/2026	GOVI On 05-November-26			GOVI	1464.55	1461.2960	1464.5530	1461.2960	0.00
16/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1875530	184	188	184	0.00
16/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
16/02/2026	GOVI On 04-February-27			GOVI	1489.75	1486.4290	1489.7530	1486.4290	0.00
16/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1207530	117	121	117	0.00
16/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
16/02/2026	GOVI On 06-May-27			GOVI	1514.72	1511.3280	1514.7210	1511.3280	0.00
16/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	877210	84	88	84	0.00
16/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
16/02/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/02/2026	I258 On 07-May-26			Bond Future	139.69	138.6202	139.6874	138.6202	0.00
16/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	25957	25	26	25	0.00
16/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
16/02/2026	I258 On 06-August-26			Bond Future	139.38	138.2917	139.3783	138.2917	0.00
16/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	26428	25	26	25	0.00
16/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
16/02/2026	I258 On 05-November-26			Bond Future	141.81	140.7015	141.8073	140.7015	0.00
16/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	26857	26	27	26	0.00
16/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
16/02/2026	I258 On 04-February-27			Bond Future	141.39	140.2630	141.3891	140.2630	0.00
16/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	22498	21	22	21	0.00
16/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	9	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	I258 On 06-May-27			Bond Future	143.78	142.6384	143.7837	142.6384	0.00
16/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	10043	9	10	9	0.00
16/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1039	1	1	1	0.00
16/02/2026	IGOV On 05-February-26			Index Future	438.77	438.7740	438.7740	438.7740	0.00
16/02/2026	IGOV On 07-May-26			Index Future	456.21	455.6980	456.2080	455.6980	248.00
16/02/2026	IGOV On 06-August-26			Index Future	464.40	463.8810	464.4000	463.8810	0.00
16/02/2026	IGOV On 05-November-26			Index Future	472.59	472.0580	472.5890	472.0580	0.00
16/02/2026	IGOV On 04-February-27			Index Future	480.83	480.2830	480.8270	480.2830	0.00
16/02/2026	IGOV On 06-May-27			Index Future	488.99	488.4330	488.9910	488.4330	0.00
16/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/02/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
16/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
16/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
16/02/2026	R033 On 07-May-26			Bond Future	7.65	113.3768	113.5273	113.3768	9,512.00
16/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	14243	14	14	14	0.00
16/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	4	0	0	0	0.00
16/02/2026	R033 On 06-August-26			Bond Future	7.67	115.4070	115.5602	115.4070	223.00
16/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	13212	13	13	13	0.00
16/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	106	0	0	0	0.00
16/02/2026	R033 On 05-November-26			Bond Future	7.71	112.3518	112.5079	112.3518	0.00
16/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8832	9	9	9	0.00
16/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	601	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	R033 On 04-February-27			Bond Future	7.75	114.2807	114.4397	114.2807	0.00
16/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	6055	6	6	6	0.00
16/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1546	2	2	2	0.00
16/02/2026	R033 On 06-May-27			Bond Future	7.80	111.1505	111.3126	111.1505	0.00
16/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3407	3	3	3	0.00
16/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2787	3	3	3	0.00
16/02/2026	R035 On 07-May-26			Bond Future	7.95	107.2827	107.4867	107.2827	106,135.00
16/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16826	17	17	17	0.00
16/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3934	4	4	4	0.00
16/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15786	16	16	16	0.00
16/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	10229	10	10	10	250.00
16/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	13006	13	13	13	0.00
16/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	13115	13	13	13	0.00
16/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10342	10	10	10	200.00
16/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	16048	16	16	16	0.00
16/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13386	13	13	13	0.00
16/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10623	10	11	10	350.00
16/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15681	15	16	15	0.00
16/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5317	5	5	5	1,000.00
16/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7706	8	8	8	0.00
16/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2510	2	3	2	1,000.00
16/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	81	0	0	0	0.00
16/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	24	0	0	0	1,000.00
16/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	366	0	0	0	0.00
16/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
16/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	1	0	0	0	350.00
16/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	6	0	0	0	0.00
16/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
16/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	1	0	0	0	200.00
16/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	6	0	0	0	0.00
16/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	1	0	0	0	250.00
16/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	7	0	0	0	0.00
16/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
16/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	167	0	0	0	16,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R035 On 06-August-26			Bond Future	7.98	109.2038	109.4114	109.2038	156.00
16/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17333	17	17	17	0.00
16/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10354	10	10	10	0.00
16/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	13020	13	13	13	0.00
16/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2790	3	3	3	1,000.00
16/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5310	5	5	5	1,000.00
16/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8560	8	9	8	0.00
16/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	10300	10	10	10	0.00
16/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7578	7	8	7	0.00
16/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4887	5	5	5	350.00
16/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9866	10	10	10	0.00
16/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7632	7	8	7	250.00
16/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	7143	7	7	7	200.00
16/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12547	12	13	12	0.00
16/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	37	0	0	0	200.00
16/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	92	0	0	0	200.00
16/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	210	0	0	0	0.00
16/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	183	0	0	0	350.00
16/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	427	0	0	0	0.00
16/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	81	0	0	0	350.00
16/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	136	0	0	0	1,000.00
16/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	373	0	0	0	0.00
16/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	883	1	1	1	0.00
16/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	29	0	0	0	250.00
16/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	80	0	0	0	250.00
16/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	180	0	0	0	0.00
16/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	2	0	0	0	0.00
16/02/2026	R035 On 05-November-26			Bond Future	8.03	106.5833	106.7947	106.5833	0.00
16/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11626	11	12	11	0.00
16/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10442	10	10	10	0.00
16/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5322	5	5	5	200.00
16/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	6172	6	6	6	0.00
16/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1713	2	2	2	600.00
16/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7854	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3748	4	4	4	0.00
16/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	1053	1	1	1	600.00
16/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2060	2	2	2	0.00
16/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	354	0	0	0	200.00
16/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	680	1	1	1	0.00
16/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	547	1	1	1	600.00
16/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	189	0	0	0	200.00
16/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	140	0	0	0	0.00
16/02/2026	R035 On 04-February-27			Bond Future	8.08	108.4142	108.6295	108.4142	0.00
16/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	6274	6	6	6	0.00
16/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	790	1	1	1	0.00
16/02/2026	R035 On 06-May-27			Bond Future	8.13	105.7271	105.9465	105.7271	0.00
16/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	2835	3	3	3	0.00
16/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	2148	2	2	2	0.00
16/02/2026	R038 On 07-May-26			Bond Future	8.35	119.8105	120.0315	119.8105	3,814.00
16/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	22182	22	22	22	0.00
16/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R038 On 06-August-26			Bond Future	8.39	121.9559	122.1808	121.9559	0.00
16/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	23826	24	24	24	0.00
16/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	2	0	0	0	0.00
16/02/2026	R038 On 05-November-26			Bond Future	8.44	118.5723	118.8014	118.5723	0.00
16/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	16714	16	17	16	0.00
16/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	119	0	0	0	0.00
16/02/2026	R038 On 04-February-27			Bond Future	8.50	120.6079	120.8412	120.6079	0.00
16/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	9224	9	9	9	0.00
16/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	909	1	1	1	0.00
16/02/2026	R038 On 06-May-27			Bond Future	8.56	117.1422	117.3799	117.1422	0.00
16/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	3963	4	4	4	0.00
16/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2813	3	3	3	0.00
16/02/2026	R053 On 07-May-26			Bond Future	8.57	132.7727	133.1833	132.7727	75,280.00
16/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	32408	32	32	32	0.00
16/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R053 On 06-August-26			Bond Future	8.61	135.1502	135.5682	135.1502	0.00
16/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	36459	36	36	36	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	2	0	0	0	0.00
16/02/2026	R053 On 05-November-26			Bond Future	8.65	131.6155	132.0410	131.6155	0.00
16/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	27420	27	27	27	0.00
16/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	155	0	0	0	0.00
16/02/2026	R053 On 04-February-27			Bond Future	8.69	133.8752	134.3084	133.8752	0.00
16/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	16291	16	16	16	0.00
16/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1256	1	1	1	0.00
16/02/2026	R053 On 06-May-27			Bond Future	8.74	130.2534	130.6944	130.2534	0.00
16/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	6916	7	7	7	0.00
16/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	4660	5	5	5	0.00
16/02/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
16/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	74	0	0	0	0.00
16/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	74	0	0	0	0.00
16/02/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
16/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	74	0	0	0	0.00
16/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	74	0	0	0	0.00
16/02/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
16/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	45	0	0	0	0.00
16/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	45	0	0	0	0.00
16/02/2026	R202 On 07-May-26			Bond Future	305.88	305.9193	305.8822	305.9193	772.00
16/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	28332	28	28	28	0.00
16/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R202 On 06-August-26			Bond Future	306.04	306.0735	306.0359	306.0735	253.00
16/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	27176	27	27	27	0.00
16/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R202 On 05-November-26			Bond Future	311.37	311.4081	311.3705	311.4081	0.00
16/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	30911	31	31	31	0.00
16/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R202 On 04-February-27			Bond Future	311.31	311.3467	311.3098	311.3467	0.00
16/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	16580	17	17	17	0.00
16/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R202 On 06-May-27			Bond Future	316.59	316.6227	316.5859	316.6227	0.00
16/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	9596	10	10	10	0.00
16/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	R209 On 07-May-26			Bond Future	8.11	88.0147	88.2081	88.0147	45,217.00
16/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	16038	16	16	16	0.00
16/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R209 On 06-August-26			Bond Future	8.15	89.5907	89.7876	89.5907	3,673.00
16/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	17122	17	17	17	0.00
16/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	1	0	0	0	0.00
16/02/2026	R209 On 05-November-26			Bond Future	8.19	87.9816	88.1821	87.9816	0.00
16/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11713	12	12	12	0.00
16/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	118	0	0	0	0.00
16/02/2026	R209 On 04-February-27			Bond Future	8.23	89.4927	89.6968	89.4927	0.00
16/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6526	6	7	6	0.00
16/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	5073	5	5	5	0.00
16/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1523	1	2	1	3,237.00
16/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	961	1	1	1	3,237.00
16/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2710	3	3	3	0.00
16/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	684	1	1	1	0.00
16/02/2026	R209 On 06-May-27			Bond Future	8.29	87.8389	88.0467	87.8389	0.00
16/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	2889	3	3	3	0.00
16/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	2198	2	2	2	0.00
16/02/2026	R210 On 07-May-26			Bond Future	260.94	260.9752	260.9429	260.9752	1,191.00
16/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5543	6	6	6	0.00
16/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R210 On 06-August-26			Bond Future	265.68	265.7121	265.6793	265.7121	0.00
16/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5839	6	6	6	0.00
16/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R210 On 05-November-26			Bond Future	266.79	266.8233	266.7907	266.8233	0.00
16/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13461	13	13	13	0.00
16/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R210 On 04-February-27			Bond Future	271.44	271.4700	271.4375	271.4700	0.00
16/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5408	5	5	5	0.00
16/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R210 On 06-May-27			Bond Future	272.47	272.4998	272.4681	272.4998	0.00
16/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1338	1	1	1	0.00
16/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	R213 On 07-May-26			Bond Future	7.35	99.8600	99.9862	99.8600	69,591.00
16/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	9142	9	9	9	0.00
16/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R213 On 06-August-26			Bond Future	7.36	101.6482	101.7766	101.6482	0.00
16/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8371	8	8	8	0.00
16/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	10	0	0	0	0.00
16/02/2026	R213 On 05-November-26			Bond Future	7.38	99.8482	99.9791	99.8482	0.00
16/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4944	5	5	5	0.00
16/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	154	0	0	0	0.00
16/02/2026	R213 On 04-February-27			Bond Future	7.41	101.5638	101.6971	101.5638	0.00
16/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2955	3	3	3	0.00
16/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	515	1	1	1	0.00
16/02/2026	R213 On 06-May-27			Bond Future	7.46	99.7134	99.8493	99.7134	0.00
16/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1515	1	2	1	0.00
16/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1197	1	1	1	0.00
16/02/2026	R214 On 07-May-26			Bond Future	8.51	84.2730	84.5395	84.2730	39,563.00
16/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18596	18	19	18	0.00
16/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R214 On 06-August-26			Bond Future	8.55	85.7820	86.0533	85.7820	0.00
16/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20429	20	20	20	0.00
16/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	1	0	0	0	0.00
16/02/2026	R214 On 05-November-26			Bond Future	8.59	83.9626	84.2387	83.9626	0.00
16/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	14987	15	15	15	0.00
16/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	99	0	0	0	0.00
16/02/2026	R214 On 04-February-27			Bond Future	8.64	85.4050	85.6861	85.4050	0.00
16/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	8966	9	9	9	0.00
16/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	671	1	1	1	0.00
16/02/2026	R214 On 06-May-27			Bond Future	8.69	83.5376	83.8237	83.5376	0.00
16/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	3799	4	4	4	0.00
16/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2505	3	3	3	0.00
16/02/2026	R248 On 07-May-26			Bond Future	8.69	101.9909	102.3447	101.9909	284,310.00
16/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	23864	24	24	24	0.00
16/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	5086	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	219	0	0	0	1,620.00
16/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1585	1	2	1	1,620.00
16/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	5006	5	5	5	0.00
16/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	351	0	0	0	0.00
16/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1439	2	1	2	0.00
16/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	4090	4	4	4	0.00
16/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	341	0	0	0	1,620.00
16/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R248 On 06-August-26			Bond Future	8.72	103.8172	104.1773	103.8172	0.00
16/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	27330	27	27	27	0.00
16/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	2	0	0	0	0.00
16/02/2026	R248 On 05-November-26			Bond Future	8.77	101.1674	101.5340	101.1674	0.00
16/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	20427	20	20	20	0.00
16/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	118	0	0	0	0.00
16/02/2026	R248 On 04-February-27			Bond Future	8.82	102.9052	103.2783	102.9052	0.00
16/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	12146	12	12	12	0.00
16/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	1008	1	1	1	0.00
16/02/2026	R248 On 06-May-27			Bond Future	8.87	100.1894	100.5691	100.1894	0.00
16/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	5027	5	5	5	0.00
16/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	3358	4	3	4	0.00
16/02/2026	R2R9 On 07-May-26			Bond Future	8.47	111.8224	112.0417	111.8224	0.00
16/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	101192	101	101	101	0.00
16/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R2R9 On 06-August-26			Bond Future	8.51	113.8248	114.0479	113.8248	0.00
16/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	100928	101	101	101	0.00
16/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R2R9 On 05-November-26			Bond Future	8.56	110.8053	111.0326	110.8053	0.00
16/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	100063	100	100	100	0.00
16/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R2R9 On 04-February-27			Bond Future	8.61	112.7078	112.9392	112.7078	0.00
16/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9802	10	10	10	0.00
16/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	315	0	0	0	0.00
16/02/2026	R2R9 On 06-May-27			Bond Future	8.68	109.6142	109.8499	109.6142	0.00
16/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	4012	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2848	3	3	3	0.00
16/02/2026	R4R2 On 07-May-26			Bond Future	8.62	113.7291	114.0708	113.7291	3,313.00
16/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	102982	103	103	103	0.00
16/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R4R2 On 06-August-26			Bond Future	8.66	115.7656	116.1134	115.7656	0.00
16/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	102696	102	103	102	0.00
16/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R4R2 On 05-November-26			Bond Future	8.71	112.6536	113.0077	112.6536	0.00
16/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	101785	101	102	101	0.00
16/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
16/02/2026	R4R2 On 04-February-27			Bond Future	8.76	114.5876	114.9481	114.5876	0.00
16/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	11636	11	12	11	0.00
16/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	296	0	0	0	0.00
16/02/2026	R4R2 On 06-May-27			Bond Future	8.83	111.3995	111.7664	111.3995	0.00
16/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4671	4	5	4	0.00
16/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3149	3	3	3	0.00
16/02/2026	RR87 On 07-May-26			Bond Future	6.73	103.0649	103.0724	103.0649	0.00
16/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	81	0	0	0	0.00
16/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	33	0	0	0	0.00
16/02/2026	RR87 On 06-August-26			Bond Future	6.36	101.1817	101.1896	101.1817	0.00
16/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	93	0	0	0	0.00
16/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	33	0	0	0	0.00
16/02/2026	RR87 On 05-November-26			Bond Future	4.94	102.9208	102.9291	102.9208	0.00
16/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	45	0	0	0	0.00
16/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	7	0	0	0	0.00
16/02/2026	RR88 On 07-May-26			Bond Future	6.78	106.4537	106.4709	106.4537	0.00
16/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	220	0	0	0	0.00
16/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	123	0	0	0	0.00
16/02/2026	RR88 On 06-August-26			Bond Future	6.70	105.4416	105.4579	105.4416	0.00
16/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	307	0	0	0	0.00
16/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	196	0	0	0	0.00
16/02/2026	RR88 On 05-November-26			Bond Future	6.61	106.6800	106.6978	106.6800	0.00
16/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	324	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	223	0	0	0	0.00
16/02/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/02/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00