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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/02/2026 TO: 17/02/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	2029 On 07-May-26			Bond Future	147.56	147.5827	147.5640	147.5827	4,600.00
17/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5744	6	6	6	0.00
17/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2029 On 06-August-26			Bond Future	150.24	150.2615	150.2425	150.2615	0.00
17/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	6142	6	6	6	0.00
17/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2029 On 05-November-26			Bond Future	151.38	151.4033	151.3845	151.4033	0.00
17/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3825	4	4	4	0.00
17/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2029 On 04-February-27			Bond Future	154.02	154.0407	154.0220	154.0407	0.00
17/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	4302	4	4	4	0.00
17/02/2026	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
17/02/2026	2029 On 06-May-27			Bond Future	155.14	155.1537	155.1350	155.1537	0.00
17/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1815	2	2	2	0.00
17/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2030 On 07-May-26			Bond Future	7.08	105.1229	105.1935	105.1229	152,679.00
17/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7266	7	7	7	0.00
17/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	2100	2	2	2	1,000.00
17/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2747	3	3	3	0.00
17/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	703	1	1	1	1,000.00
17/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	43	0	0	0	0.00
17/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	20	0	0	0	1,000.00
17/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	262	0	0	0	0.00
17/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2030 On 06-August-26			Bond Future	7.07	102.9960	103.0678	102.9960	49,211.00
17/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6376	6	6	6	0.00
17/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	907	1	1	1	1,000.00
17/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	2125	2	2	2	1,000.00
17/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	3084	3	3	3	0.00
17/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	94	0	0	0	1,000.00
17/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	181	0	0	0	0.00
17/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	482	1	0	1	0.00
17/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	12	0	0	0	0.00
17/02/2026	2030 On 05-November-26			Bond Future	7.07	104.7666	104.8399	104.7666	0.00
17/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3849	4	4	4	0.00
17/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	124	0	0	0	0.00
17/02/2026	2030 On 04-February-27			Bond Future	7.08	102.5599	102.6348	102.5599	0.00
17/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2349	2	2	2	0.00
17/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	379	0	0	0	0.00
17/02/2026	2030 On 06-May-27			Bond Future	7.12	104.2717	104.3482	104.2717	0.00
17/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1210	1	1	1	0.00
17/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	829	1	1	1	0.00
17/02/2026	2031 On 07-May-26			Bond Future	116.37	116.3102	116.3733	116.3102	1,580.00
17/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2534	2	3	2	0.00
17/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2031 On 06-August-26			Bond Future	116.07	116.0064	116.0710	116.0064	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
17/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	2275	2	2	2	0.00
17/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	14	0	0	0	0.00
17/02/2026	2031 On 05-November-26			Bond Future	118.09	118.0282	118.0941	118.0282	0.00
17/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6604	7	7	7	0.00
17/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2031 On 04-February-27			Bond Future	117.70	117.6320	117.6996	117.6320	0.00
17/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1680	2	2	2	0.00
17/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	160	0	0	0	0.00
17/02/2026	2031 On 06-May-27			Bond Future	119.69	119.6243	119.6934	119.6243	0.00
17/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2864	3	3	3	0.00
17/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	40	0	0	0	0.00
17/02/2026	2032 On 07-May-26			Bond Future	7.53	104.2453	104.3220	104.2453	167,665.00
17/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11619	12	12	12	0.00
17/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2032 On 06-August-26			Bond Future	7.55	106.1120	106.1900	106.1120	230.00
17/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	11079	11	11	11	0.00
17/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	6	0	0	0	0.00
17/02/2026	2032 On 05-November-26			Bond Future	7.57	103.7792	103.8589	103.7792	0.00
17/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6887	7	7	7	0.00
17/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	139	0	0	0	0.00
17/02/2026	2032 On 04-February-27			Bond Future	7.61	105.5616	105.6429	105.5616	0.00
17/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	4142	4	4	4	0.00
17/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	532	1	1	1	0.00
17/02/2026	2032 On 06-May-27			Bond Future	7.67	103.1684	103.2514	103.1684	0.00
17/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1979	2	2	2	0.00
17/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1439	1	1	1	0.00
17/02/2026	2033 On 07-May-26			Bond Future	146.53	146.5463	146.5285	146.5463	7,871.00
17/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	11368	11	11	11	0.00
17/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2033 On 06-August-26			Bond Future	149.19	149.2061	149.1881	149.2061	0.00
17/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	14938	15	15	15	0.00
17/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2033 On 05-November-26			Bond Future	150.21	150.2275	150.2096	150.2275	0.00
17/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	12950	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
17/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2033 On 04-February-27			Bond Future	152.83	152.8445	152.8268	152.8445	0.00
17/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	10117	10	10	10	0.00
17/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2033 On 06-May-27			Bond Future	153.82	153.8326	153.8151	153.8326	0.00
17/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	2605	3	3	3	0.00
17/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2037 On 07-May-26			Bond Future	8.22	104.1143	104.3384	104.1143	191,278.00
17/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	19257	19	19	19	0.00
17/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24791	25	25	25	0.00
17/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	17235	17	17	17	142.00
17/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8588	8	9	8	1,500.00
17/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	12091	12	12	12	0.00
17/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	5491	5	5	5	1,500.00
17/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	26	0	0	0	0.00
17/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	5	0	0	0	1,500.00
17/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	107	0	0	0	0.00
17/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
17/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2037 On 06-August-26			Bond Future	8.26	101.7187	101.9468	101.7187	2,639.00
17/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20761	21	21	21	0.00
17/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18618	18	19	18	0.00
17/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	15353	15	15	15	0.00
17/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	11490	11	11	11	2,541.00
17/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	21	0	0	0	2,541.00
17/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	96	0	0	0	0.00
17/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	3	0	0	0	2,541.00
17/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	1	0	0	0	0.00
17/02/2026	2037 On 05-November-26			Bond Future	8.30	103.4672	103.6995	103.4672	0.00
17/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	14505	14	15	14	0.00
17/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15634	15	16	15	0.00
17/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	12396	12	12	12	0.00
17/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	8083	8	8	8	4,490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	213	0	0	0	4,490.00
17/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	512	1	1	1	0.00
17/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	67	0	0	0	4,490.00
17/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	103	0	0	0	0.00
17/02/2026	2037 On 04-February-27			Bond Future	8.35	100.9877	101.2242	100.9877	0.00
17/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	8126	8	8	8	0.00
17/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9741	10	10	10	0.00
17/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	7054	7	7	7	0.00
17/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2812	3	3	3	4,490.00
17/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	847	1	1	1	4,490.00
17/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2194	2	2	2	0.00
17/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	507	1	1	1	4,490.00
17/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	691	1	1	1	0.00
17/02/2026	2037 On 06-May-27			Bond Future	8.41	102.6727	102.9136	102.6727	0.00
17/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3495	3	3	3	0.00
17/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2387	2	2	2	0.00
17/02/2026	2038 On 07-May-26			Bond Future	164.96	165.2301	164.9585	165.2301	6,223.00
17/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	20429	21	20	21	0.00
17/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2038 On 06-August-26			Bond Future	165.76	166.0369	165.7606	166.0369	0.00
17/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	21041	21	21	21	0.00
17/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2038 On 05-November-26			Bond Future	168.65	168.9310	168.6503	168.9310	0.00
17/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	22340	23	22	23	0.00
17/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2038 On 04-February-27			Bond Future	169.36	169.6478	169.3628	169.6478	0.00
17/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	15533	16	16	16	0.00
17/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2038 On 06-May-27			Bond Future	172.23	172.5232	172.2340	172.5232	0.00
17/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	6134	6	6	6	0.00
17/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2040 On 07-May-26			Bond Future	8.49	106.3965	106.6129	106.3965	57,658.00
17/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	22187	22	22	22	0.00
17/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	2142	2	2	2	27,500.00

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17/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	25309	25	25	25	0.00
17/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	22478	22	22	22	0.00
17/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	18878	19	19	19	0.00
17/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	16219	16	16	16	1,460.00
17/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	26992	27	27	27	0.00
17/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	24251	24	24	24	0.00
17/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
17/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	2	0	0	0	0.00
17/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
17/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	796	1	1	1	0.00
17/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2040 On 06-August-26			Bond Future	8.53	103.7913	104.0114	103.7913	41,462.00
17/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	24578	24	25	24	0.00
17/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	1	0	0	0	0.00
17/02/2026	2040 On 05-November-26			Bond Future	8.57	105.5754	105.7996	105.5754	0.00
17/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	17567	17	18	17	0.00
17/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	18812	19	19	19	0.00
17/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	15222	15	15	15	0.00
17/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	10461	10	10	10	2,300.00
17/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	195	0	0	0	2,300.00
17/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	502	1	1	1	0.00
17/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	61	0	0	0	2,300.00
17/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	93	0	0	0	0.00
17/02/2026	2040 On 04-February-27			Bond Future	8.63	102.8816	103.1099	102.8816	0.00
17/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	10313	10	10	10	0.00
17/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	11787	12	12	12	0.00
17/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8720	9	9	9	0.00
17/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3621	3	4	3	2,300.00
17/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	935	1	1	1	2,300.00
17/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2414	3	2	3	0.00
17/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	568	1	1	1	2,300.00
17/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	719	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
17/02/2026	2040 On 06-May-27			Bond Future	8.69	104.5979	104.8304	104.5979	0.00
17/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	4254	4	4	4	0.00
17/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	2790	3	3	3	0.00
17/02/2026	2043 On 07-May-26			Bond Future	129.45	129.4621	129.4465	129.4621	0.00
17/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	17747	18	18	18	0.00
17/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2043 On 06-August-26			Bond Future	128.95	128.9674	128.9518	128.9674	3,416.00
17/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	18072	18	18	18	0.00
17/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2043 On 05-November-26			Bond Future	131.20	131.2149	131.1993	131.2149	0.00
17/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	18359	18	18	18	0.00
17/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2043 On 04-February-27			Bond Future	130.60	130.6120	130.5967	130.6120	0.00
17/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	12976	13	13	13	0.00
17/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	10	0	0	0	0.00
17/02/2026	2043 On 06-May-27			Bond Future	132.81	132.8238	132.8087	132.8238	0.00
17/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	5950	6	6	6	0.00
17/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	621	1	1	1	0.00
17/02/2026	2044 On 07-May-26			Bond Future	8.69	102.7589	102.9943	102.7589	122,265.00
17/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	23043	23	23	23	0.00
17/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	10894	11	11	11	0.00
17/02/2026	2044 On 07-May-26		Call	Bond Future	3725.73	3.5616	3.7257	3.5616	0.00
17/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	32	0	0	0	15,000.00
17/02/2026	2044 On 07-May-26		Put	Bond Future	731.44	0.8026	0.7314	0.8026	0.00
17/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2044 On 06-August-26			Bond Future	8.73	100.2138	100.4534	100.2138	7,681.00
17/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	26125	26	26	26	0.00
17/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	1	0	0	0	0.00
17/02/2026	2044 On 05-November-26			Bond Future	8.78	101.9364	102.1803	101.9364	0.00
17/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	19307	19	19	19	0.00
17/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	100	0	0	0	0.00
17/02/2026	2044 On 04-February-27			Bond Future	8.83	99.3053	99.5536	99.3053	0.00
17/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11655	11	12	11	0.00
17/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	871	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
17/02/2026	2044 On 06-May-27			Bond Future	8.89	100.9620	101.2148	100.9620	0.00
17/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	4702	5	5	5	0.00
17/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	3069	3	3	3	0.00
17/02/2026	2046 On 07-May-26			Bond Future	148.46	148.4786	148.4604	148.4786	18,662.00
17/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	23510	24	24	24	0.00
17/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2046 On 06-August-26			Bond Future	151.16	151.1735	151.1550	151.1735	0.00
17/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	28775	29	29	29	0.00
17/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2046 On 05-November-26			Bond Future	151.47	151.4868	151.4686	151.4868	0.00
17/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	25989	26	26	26	0.00
17/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2046 On 04-February-27			Bond Future	154.11	154.1251	154.1070	154.1251	0.00
17/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	23017	23	23	23	0.00
17/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2046 On 06-May-27			Bond Future	154.36	154.3816	154.3636	154.3816	0.00
17/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	5374	5	5	5	0.00
17/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2050 On 07-May-26			Bond Future	153.91	153.9293	153.9105	153.9293	17,225.00
17/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	29841	30	30	30	0.00
17/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2050 On 06-August-26			Bond Future	154.26	154.2812	154.2628	154.2812	0.00
17/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	30993	31	31	31	0.00
17/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2050 On 05-November-26			Bond Future	156.95	156.9705	156.9519	156.9705	0.00
17/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	33112	33	33	33	0.00
17/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2050 On 04-February-27			Bond Future	157.21	157.2247	157.2065	157.2247	0.00
17/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	24817	25	25	25	0.00
17/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
17/02/2026	2050 On 06-May-27			Bond Future	159.87	159.8894	159.8713	159.8894	0.00
17/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	9411	9	9	9	0.00
17/02/2026	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
17/02/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	AL37 On 05-February-26			Index Future	1273.44	1273.4360	1273.4360	1273.4360	0.00
17/02/2026	AL37 On 07-May-26			Index Future	1303.66	1302.7860	1303.6640	1302.7860	0.00
17/02/2026	AL37 On 06-August-26			Index Future	1326.76	1325.8650	1326.7590	1325.8650	0.00
17/02/2026	AL37 On 05-November-26			Index Future	1349.85	1348.9370	1349.8490	1348.9370	0.00
17/02/2026	AL37 On 04-February-27			Index Future	1373.08	1372.1480	1373.0790	1372.1480	0.00
17/02/2026	AL37 On 06-May-27			Index Future	1396.10	1395.1450	1396.0950	1395.1450	0.00
17/02/2026	AL7T On 05-February-26			Index Future	1655.67	1655.6690	1655.6690	1655.6690	0.00
17/02/2026	AL7T On 07-May-26			Index Future	1705.14	1702.0210	1705.1360	1702.0210	0.00
17/02/2026	AL7T On 06-August-26			Index Future	1735.34	1732.1720	1735.3420	1732.1720	0.00
17/02/2026	AL7T On 05-November-26			Index Future	1765.54	1762.3150	1765.5440	1762.3150	0.00
17/02/2026	AL7T On 04-February-27			Index Future	1795.93	1792.6380	1795.9270	1792.6380	0.00
17/02/2026	AL7T On 06-May-27			Index Future	1826.03	1822.6820	1826.0320	1822.6820	0.00
17/02/2026	ALBI On 05-February-26			Index Future	1397.71	1397.7070	1397.7070	1397.7070	0.00
17/02/2026	ALBI On 07-May-26			Index Future	1443.24	1440.8420	1443.2370	1440.8420	75.00
17/02/2026	ALBI On 06-August-26			Index Future	1468.80	1466.3670	1468.8040	1466.3670	0.00
17/02/2026	ALBI On 05-November-26			Index Future	1494.37	1491.8840	1494.3670	1491.8840	0.00
17/02/2026	ALBI On 04-February-27			Index Future	1520.08	1517.5540	1520.0840	1517.5540	0.00
17/02/2026	ALBI On 06-May-27			Index Future	1545.56	1542.9880	1545.5640	1542.9880	0.00
17/02/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	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
17/02/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
17/02/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/02/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	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
17/02/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	ES33 On 07-May-26			Bond Future	8.42	95.9954	96.1891	95.9954	0.00
17/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15309	15	15	15	0.00
17/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
17/02/2026	ES33 On 06-August-26			Bond Future	8.47	97.7378	97.9350	97.7378	0.00
17/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	16066	16	16	16	0.00
17/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
17/02/2026	ES33 On 05-November-26			Bond Future	8.54	95.6500	95.8510	95.6500	0.00
17/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10523	10	11	10	0.00
17/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
17/02/2026	ES33 On 04-February-27			Bond Future	8.61	97.3146	97.5193	97.3146	0.00
17/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	5023	5	5	5	0.00
17/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
17/02/2026	ES33 On 06-May-27			Bond Future	8.70	95.1707	95.3792	95.1707	0.00
17/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	454	0	0	0	0.00
17/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0	0	0	0	0.00
17/02/2026	ES42 On 07-May-26			Bond Future	8.89	96.8417	97.0577	96.8417	0.00
17/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	22416	22	22	22	0.00
17/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
17/02/2026	ES42 On 06-August-26			Bond Future	8.94	98.5994	98.8194	98.5994	0.00
17/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	24345	24	24	24	0.00
17/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
17/02/2026	ES42 On 05-November-26			Bond Future	8.99	96.0545	96.2785	96.0545	0.00
17/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	18314	18	18	18	0.00
17/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
17/02/2026	ES42 On 04-February-27			Bond Future	9.05	97.7248	97.9530	97.7248	0.00
17/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	9093	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
17/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
17/02/2026	ES42 On 06-May-27			Bond Future	9.12	95.1154	95.3478	95.1154	0.00
17/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	1605	1	2	1	0.00
17/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0	0	0	0	0.00
17/02/2026	GOVI On 05-February-26			GOVI	1371.68	1371.6830	1371.6830	1371.6830	0.00
17/02/2026	GOVI On 07-May-26			GOVI	1416.88	1414.4470	1416.8810	1414.4470	640.00
17/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2398810	237	240	237	0.00
17/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
17/02/2026	GOVI On 06-August-26			GOVI	1441.98	1439.5040	1441.9810	1439.5040	0.00
17/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2529810	251	253	251	0.00
17/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
17/02/2026	GOVI On 05-November-26			GOVI	1467.08	1464.5530	1467.0770	1464.5530	0.00
17/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1900770	188	190	188	0.00
17/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
17/02/2026	GOVI On 04-February-27			GOVI	1492.32	1489.7530	1492.3230	1489.7530	0.00
17/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1233230	121	123	121	0.00
17/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
17/02/2026	GOVI On 06-May-27			GOVI	1517.34	1514.7210	1517.3390	1514.7210	0.00
17/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	903390	88	90	88	0.00
17/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
17/02/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/02/2026	I258 On 07-May-26			Bond Future	138.59	139.6874	138.5867	139.6874	0.00
17/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	24857	26	25	26	0.00
17/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
17/02/2026	I258 On 06-August-26			Bond Future	138.26	139.3783	138.2578	139.3783	0.00
17/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	25308	26	25	26	0.00
17/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
17/02/2026	I258 On 05-November-26			Bond Future	140.67	141.8073	140.6676	141.8073	0.00
17/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	25718	27	26	27	0.00
17/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
17/02/2026	I258 On 04-February-27			Bond Future	140.23	141.3891	140.2300	141.3891	0.00
17/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	21344	22	21	22	0.00
17/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	14	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
17/02/2026	I258 On 06-May-27			Bond Future	142.61	143.7837	142.6055	143.7837	0.00
17/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	9088	10	9	10	0.00
17/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1263	1	1	1	0.00
17/02/2026	IGOV On 05-February-26			Index Future	438.77	438.7740	438.7740	438.7740	0.00
17/02/2026	IGOV On 07-May-26			Index Future	455.90	456.2080	455.9030	456.2080	248.00
17/02/2026	IGOV On 06-August-26			Index Future	464.09	464.4000	464.0890	464.4000	0.00
17/02/2026	IGOV On 05-November-26			Index Future	472.28	472.5890	472.2750	472.5890	0.00
17/02/2026	IGOV On 04-February-27			Index Future	480.51	480.8270	480.5080	480.8270	0.00
17/02/2026	IGOV On 06-May-27			Index Future	488.67	488.9910	488.6680	488.9910	0.00
17/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/02/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
17/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
17/02/2026	R033 On 07-May-26			Bond Future	7.63	113.5273	113.6184	113.5273	9,512.00
17/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	14334	14	14	14	0.00
17/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	3	0	0	0	0.00
17/02/2026	R033 On 06-August-26			Bond Future	7.66	115.5602	115.6529	115.5602	223.00
17/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	13300	13	13	13	0.00
17/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	101	0	0	0	0.00
17/02/2026	R033 On 05-November-26			Bond Future	7.69	112.5079	112.6024	112.5079	0.00
17/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8910	9	9	9	0.00
17/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	584	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
17/02/2026	R033 On 04-February-27			Bond Future	7.73	114.4397	114.5363	114.4397	0.00
17/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	6120	6	6	6	0.00
17/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1515	2	2	2	0.00
17/02/2026	R033 On 06-May-27			Bond Future	7.78	111.3126	111.4111	111.3126	0.00
17/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3457	3	3	3	0.00
17/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2739	3	3	3	0.00
17/02/2026	R035 On 07-May-26			Bond Future	7.93	107.4867	107.6574	107.4867	106,133.00
17/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16997	17	17	17	0.00
17/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	4083	4	4	4	0.00
17/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15957	16	16	16	0.00
17/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	10398	10	10	10	250.00
17/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	13176	13	13	13	0.00
17/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	13285	13	13	13	0.00
17/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10511	10	11	10	200.00
17/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	16218	16	16	16	0.00
17/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13557	13	14	13	0.00
17/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10793	11	11	11	350.00
17/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15852	16	16	16	0.00
17/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5476	5	5	5	1,000.00
17/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7873	8	8	8	0.00
17/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2639	3	3	3	1,000.00
17/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	70	0	0	0	0.00
17/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	20	0	0	0	1,000.00
17/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	325	0	0	0	0.00
17/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
17/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	1	0	0	0	350.00
17/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	5	0	0	0	0.00
17/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
17/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	1	0	0	0	200.00
17/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	5	0	0	0	0.00
17/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	1	0	0	0	250.00
17/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	6	0	0	0	0.00
17/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
17/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	146	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
17/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R035 On 06-August-26			Bond Future	7.96	109.4114	109.5852	109.4114	156.00
17/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17506	17	18	17	0.00
17/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10521	10	11	10	0.00
17/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	13191	13	13	13	0.00
17/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2906	3	3	3	1,000.00
17/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5456	5	5	5	1,000.00
17/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8722	9	9	9	0.00
17/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	10467	10	10	10	0.00
17/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7737	8	8	8	0.00
17/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	5030	5	5	5	350.00
17/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	10032	10	10	10	0.00
17/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7792	8	8	8	250.00
17/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	7300	7	7	7	200.00
17/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12717	13	13	13	0.00
17/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	34	0	0	0	200.00
17/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	84	0	0	0	200.00
17/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	194	0	0	0	0.00
17/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	169	0	0	0	350.00
17/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	396	0	0	0	0.00
17/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	74	0	0	0	350.00
17/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	125	0	0	0	1,000.00
17/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	345	0	0	0	0.00
17/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	825	1	1	1	0.00
17/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	26	0	0	0	250.00
17/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	73	0	0	0	250.00
17/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	166	0	0	0	0.00
17/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	2	0	0	0	0.00
17/02/2026	R035 On 05-November-26			Bond Future	8.00	106.7947	106.9717	106.7947	0.00
17/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11794	12	12	12	0.00
17/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10607	10	11	10	0.00
17/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5461	5	5	5	200.00
17/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	6318	6	6	6	0.00
17/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1796	2	2	2	600.00
17/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	8009	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
17/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3870	4	4	4	0.00
17/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	997	1	1	1	600.00
17/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	1965	2	2	2	0.00
17/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	333	0	0	0	200.00
17/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	642	1	1	1	0.00
17/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	516	1	1	1	600.00
17/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	177	0	0	0	200.00
17/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	131	0	0	0	0.00
17/02/2026	R035 On 04-February-27			Bond Future	8.05	108.6295	108.8099	108.6295	0.00
17/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	6417	6	6	6	0.00
17/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	752	1	1	1	0.00
17/02/2026	R035 On 06-May-27			Bond Future	8.10	105.9465	106.1301	105.9465	0.00
17/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	2935	3	3	3	0.00
17/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	2065	2	2	2	0.00
17/02/2026	R038 On 07-May-26			Bond Future	8.33	120.0315	120.2094	120.0315	3,814.00
17/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	22360	22	22	22	0.00
17/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R038 On 06-August-26			Bond Future	8.37	122.1808	122.3620	122.1808	0.00
17/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	24007	24	24	24	0.00
17/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	2	0	0	0	0.00
17/02/2026	R038 On 05-November-26			Bond Future	8.42	118.8014	118.9859	118.8014	0.00
17/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	16892	17	17	17	0.00
17/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	112	0	0	0	0.00
17/02/2026	R038 On 04-February-27			Bond Future	8.47	120.8412	121.0293	120.8412	0.00
17/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	9377	9	9	9	0.00
17/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	873	1	1	1	0.00
17/02/2026	R038 On 06-May-27			Bond Future	8.54	117.3799	117.5715	117.3799	0.00
17/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	4069	4	4	4	0.00
17/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2728	3	3	3	0.00
17/02/2026	R053 On 07-May-26			Bond Future	8.54	133.1833	133.6638	133.1833	75,280.00
17/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	32889	32	33	32	0.00
17/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R053 On 06-August-26			Bond Future	8.57	135.5682	136.0572	135.5682	0.00
17/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	36948	36	37	36	0.00

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17/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	2	0	0	0	0.00
17/02/2026	R053 On 05-November-26			Bond Future	8.61	132.0410	132.5389	132.0410	0.00
17/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	27905	27	28	27	0.00
17/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	141	0	0	0	0.00
17/02/2026	R053 On 04-February-27			Bond Future	8.65	134.3084	134.8151	134.3084	0.00
17/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	16721	16	17	16	0.00
17/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1179	1	1	1	0.00
17/02/2026	R053 On 06-May-27			Bond Future	8.70	130.6944	131.2099	130.6944	0.00
17/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	7214	7	7	7	0.00
17/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	4443	5	4	5	0.00
17/02/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
17/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	73	0	0	0	0.00
17/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	73	0	0	0	0.00
17/02/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
17/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	73	0	0	0	0.00
17/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	73	0	0	0	0.00
17/02/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
17/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	45	0	0	0	0.00
17/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	45	0	0	0	0.00
17/02/2026	R202 On 07-May-26			Bond Future	305.23	305.8822	305.2303	305.8822	772.00
17/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	27680	28	28	28	0.00
17/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R202 On 06-August-26			Bond Future	305.37	306.0359	305.3725	306.0359	253.00
17/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	26513	27	27	27	0.00
17/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R202 On 05-November-26			Bond Future	310.70	311.3705	310.6964	311.3705	0.00
17/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	30236	31	30	31	0.00
17/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R202 On 04-February-27			Bond Future	310.63	311.3098	310.6253	311.3098	0.00
17/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	15895	17	16	17	0.00
17/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R202 On 06-May-27			Bond Future	315.89	316.5859	315.8910	316.5859	0.00
17/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	8901	10	9	10	0.00
17/02/2026	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
17/02/2026	R209 On 07-May-26			Bond Future	8.08	88.2081	88.4337	88.2081	45,217.00
17/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	16264	16	16	16	0.00
17/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R209 On 06-August-26			Bond Future	8.11	89.7876	90.0173	89.7876	3,673.00
17/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	17352	17	17	17	0.00
17/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	1	0	0	0	0.00
17/02/2026	R209 On 05-November-26			Bond Future	8.15	88.1821	88.4159	88.1821	0.00
17/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11937	12	12	12	0.00
17/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	108	0	0	0	0.00
17/02/2026	R209 On 04-February-27			Bond Future	8.19	89.6968	89.9349	89.6968	0.00
17/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6720	7	7	7	0.00
17/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	5251	5	5	5	0.00
17/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1623	2	2	2	3,237.00
17/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	902	1	1	1	3,237.00
17/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2572	3	3	3	0.00
17/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	640	1	1	1	0.00
17/02/2026	R209 On 06-May-27			Bond Future	8.25	88.0467	88.2891	88.0467	0.00
17/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	3023	3	3	3	0.00
17/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	2090	2	2	2	0.00
17/02/2026	R210 On 07-May-26			Bond Future	260.99	260.9429	260.9902	260.9429	1,191.00
17/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5590	6	6	6	0.00
17/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R210 On 06-August-26			Bond Future	265.73	265.6793	265.7274	265.6793	0.00
17/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5887	6	6	6	0.00
17/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R210 On 05-November-26			Bond Future	266.84	266.7907	266.8407	266.7907	0.00
17/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13511	13	14	13	0.00
17/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R210 On 04-February-27			Bond Future	271.49	271.4375	271.4891	271.4375	0.00
17/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5459	5	5	5	0.00
17/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R210 On 06-May-27			Bond Future	272.52	272.4681	272.5212	272.4681	0.00
17/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1391	1	1	1	0.00
17/02/2026	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
17/02/2026	R213 On 07-May-26			Bond Future	7.33	99.9862	100.0498	99.9862	69,591.00
17/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	9205	9	9	9	0.00
17/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R213 On 06-August-26			Bond Future	7.34	101.7766	101.8414	101.7766	0.00
17/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8435	8	8	8	0.00
17/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	9	0	0	0	0.00
17/02/2026	R213 On 05-November-26			Bond Future	7.36	99.9791	100.0452	99.9791	0.00
17/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	5003	5	5	5	0.00
17/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	147	0	0	0	0.00
17/02/2026	R213 On 04-February-27			Bond Future	7.40	101.6971	101.7646	101.6971	0.00
17/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	3005	3	3	3	0.00
17/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	497	1	0	1	0.00
17/02/2026	R213 On 06-May-27			Bond Future	7.44	99.8493	99.9182	99.8493	0.00
17/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1551	2	2	2	0.00
17/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1165	1	1	1	0.00
17/02/2026	R214 On 07-May-26			Bond Future	8.48	84.5395	84.7315	84.5395	39,563.00
17/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18788	19	19	19	0.00
17/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R214 On 06-August-26			Bond Future	8.52	86.0533	86.2487	86.0533	0.00
17/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20624	20	21	20	0.00
17/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	1	0	0	0	0.00
17/02/2026	R214 On 05-November-26			Bond Future	8.56	84.2387	84.4377	84.2387	0.00
17/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	15179	15	15	15	0.00
17/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	93	0	0	0	0.00
17/02/2026	R214 On 04-February-27			Bond Future	8.61	85.6861	85.8887	85.6861	0.00
17/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	9137	9	9	9	0.00
17/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	640	1	1	1	0.00
17/02/2026	R214 On 06-May-27			Bond Future	8.66	83.8237	84.0300	83.8237	0.00
17/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	3917	4	4	4	0.00
17/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2417	3	2	3	0.00
17/02/2026	R248 On 07-May-26			Bond Future	8.66	102.3447	102.5997	102.3447	284,310.00
17/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	24119	24	24	24	0.00
17/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	5301	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
17/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	250	0	0	0	1,620.00
17/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1712	2	2	2	1,620.00
17/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	5219	5	5	5	0.00
17/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	310	0	0	0	0.00
17/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1311	1	1	1	0.00
17/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	3866	4	4	4	0.00
17/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	301	0	0	0	1,620.00
17/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R248 On 06-August-26			Bond Future	8.70	104.1773	104.4370	104.1773	0.00
17/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	27589	27	28	27	0.00
17/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	1	0	0	0	0.00
17/02/2026	R248 On 05-November-26			Bond Future	8.74	101.5340	101.7984	101.5340	0.00
17/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	20684	20	21	20	0.00
17/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	110	0	0	0	0.00
17/02/2026	R248 On 04-February-27			Bond Future	8.79	103.2783	103.5475	103.2783	0.00
17/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	12371	12	12	12	0.00
17/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	964	1	1	1	0.00
17/02/2026	R248 On 06-May-27			Bond Future	8.84	100.5691	100.8430	100.5691	0.00
17/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	5184	5	5	5	0.00
17/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	3241	3	3	3	0.00
17/02/2026	R2R9 On 07-May-26			Bond Future	8.43	112.0417	112.3044	112.0417	0.00
17/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	101455	101	101	101	0.00
17/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R2R9 On 06-August-26			Bond Future	8.48	114.0479	114.3154	114.0479	0.00
17/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	101196	101	101	101	0.00
17/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R2R9 On 05-November-26			Bond Future	8.52	111.0326	111.3050	111.0326	0.00
17/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	100335	100	100	100	0.00
17/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R2R9 On 04-February-27			Bond Future	8.58	112.9392	113.2165	112.9392	0.00
17/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	10054	10	10	10	0.00
17/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	290	0	0	0	0.00
17/02/2026	R2R9 On 06-May-27			Bond Future	8.64	109.8499	110.1322	109.8499	0.00
17/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	4171	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
17/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2724	3	3	3	0.00
17/02/2026	R4R2 On 07-May-26			Bond Future	8.59	114.0708	114.3171	114.0708	3,313.00
17/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	103228	103	103	103	0.00
17/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R4R2 On 06-August-26			Bond Future	8.63	116.1134	116.3641	116.1134	0.00
17/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	102947	103	103	103	0.00
17/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R4R2 On 05-November-26			Bond Future	8.68	113.0077	113.2629	113.0077	0.00
17/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	102040	102	102	102	0.00
17/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
17/02/2026	R4R2 On 04-February-27			Bond Future	8.73	114.9481	115.2081	114.9481	0.00
17/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	11875	12	12	12	0.00
17/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	275	0	0	0	0.00
17/02/2026	R4R2 On 06-May-27			Bond Future	8.80	111.7664	112.0312	111.7664	0.00
17/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4821	5	5	5	0.00
17/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3035	3	3	3	0.00
17/02/2026	RR87 On 07-May-26			Bond Future	6.73	103.0724	103.0719	103.0724	0.00
17/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	80	0	0	0	0.00
17/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	33	0	0	0	0.00
17/02/2026	RR87 On 06-August-26			Bond Future	6.36	101.1896	101.1891	101.1896	0.00
17/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	92	0	0	0	0.00
17/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	33	0	0	0	0.00
17/02/2026	RR87 On 05-November-26			Bond Future	4.94	102.9291	102.9289	102.9291	0.00
17/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	45	0	0	0	0.00
17/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	7	0	0	0	0.00
17/02/2026	RR88 On 07-May-26			Bond Future	6.78	106.4709	106.4704	106.4709	0.00
17/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	219	0	0	0	0.00
17/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	122	0	0	0	0.00
17/02/2026	RR88 On 06-August-26			Bond Future	6.70	105.4579	105.4575	105.4579	0.00
17/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	306	0	0	0	0.00
17/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	195	0	0	0	0.00
17/02/2026	RR88 On 05-November-26			Bond Future	6.61	106.6978	106.6976	106.6978	0.00
17/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	323	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
17/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	223	0	0	0	0.00
17/02/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/02/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00