



Johannesburg Stock Exchange  
 One Exchange Square, Gwen Lane, Sandown, South Africa  
 Private Bag X991174, Sandton 2146  
 T: +27 11 520 7000 | F: +27 11 520 8584  
[www.jse.co.za](http://www.jse.co.za)  
 Registration Number: 2005/022939/06  
 VAT Number: 4080119391

INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For February 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	2029 On 07-May-26			Bond Future	147.1623	147.4017	147.1623	147.4017	4,600
20/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5342.3000	5581.6800	5.3423	5.5817	0
20/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2029 On 06-August-26			Bond Future	149.8293	150.0773	149.8293	150.0773	0
20/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5729.3100	5977.2500	5.7293	5.9773	0
20/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2029 On 05-November-26			Bond Future	150.9715	151.2191	150.9715	151.2191	0
20/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3411.4900	3659.0600	3.4115	3.6591	0
20/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2029 On 04-February-27			Bond Future	153.6031	153.8552	153.6031	153.8552	0
20/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3883.0900	4135.1900	3.8831	4.1352	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2029 On 06-May-27			Bond Future	154.7154	154.9679	154.7154	154.9679	0
20/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1395.3800	1647.9300	1.3954	1.6479	0
20/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2030 On 07-May-26			Bond Future	7.1660	7.1817	104.8971	104.8458	152,279
20/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	516.8800	490.0800	0.5169	0.4901	1,000
20/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	372.9500	397.4900	0.3730	0.3975	0
20/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1824.9600	1779.5900	1.8250	1.7796	1,000
20/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	64.0500	70.0200	0.0641	0.0700	0
20/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2461.2600	2412.9000	2.4613	2.4129	0
20/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	30.5500	33.5300	0.0306	0.0335	1,000
20/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	6969.7900	6918.4600	6.9698	6.9185	0
20/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.1700	0.1800	0.0002	0.0002	0
20/02/2026	2030 On 06-August-26			Bond Future	7.1707	7.1868	102.7632	102.7139	49,211
20/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	727.7000	704.0500	0.7277	0.7041	1,000
20/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	607.1600	632.7600	0.6072	0.6328	0
20/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1873.1500	1834.0600	1.8732	1.8341	1,000
20/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	234.1300	244.2900	0.2341	0.2443	0
20/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2807.4000	2763.6800	2.8074	2.7637	0
20/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	121.9200	127.4500	0.1219	0.1275	1,000
20/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6075.2300	6026.2900	6.0752	6.0263	0
20/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	15.7800	16.0900	0.0158	0.0161	0
20/02/2026	2030 On 05-November-26			Bond Future	7.1759	7.1944	104.5342	104.4809	0
20/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3574.4700	3524.3000	3.5745	3.5243	0
20/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	155.6600	158.8400	0.1557	0.1588	0
20/02/2026	2030 On 04-February-27			Bond Future	7.1923	7.2126	102.3248	102.2707	0
20/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2119.2900	2074.1800	2.1193	2.0742	0
20/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	459.5100	468.5100	0.4595	0.4685	0
20/02/2026	2030 On 06-May-27			Bond Future	7.2417	7.2651	104.0367	103.9792	0
20/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1043.2800	1010.0100	1.0433	1.0100	0
20/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	973.6900	997.9100	0.9737	0.9979	0
20/02/2026	2031 On 07-May-26			Bond Future	116.1214	116.2397	116.1214	116.2397	1,580
20/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2282.0000	2400.0500	2.2820	2.4001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.6500	0.4000	0.0007	0.0004	0
20/02/2026	2031 On 06-August-26			Bond Future	115.8133	115.9370	115.8133	115.9370	1,893
20/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	2026.5200	2145.3300	2.0265	2.1453	0
20/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	23.2300	18.3700	0.0232	0.0184	0
20/02/2026	2031 On 05-November-26			Bond Future	117.8367	117.9589	117.8367	117.9589	0
20/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6346.6900	6468.8500	6.3467	6.4689	0
20/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2031 On 04-February-27			Bond Future	117.4401	117.5642	117.4401	117.5642	0
20/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1473.2900	1568.7400	1.4733	1.5687	0
20/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	213.2000	184.5300	0.2132	0.1845	0
20/02/2026	2031 On 06-May-27			Bond Future	119.4338	119.5573	119.4338	119.5573	0
20/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2623.0800	2735.0600	2.6231	2.7351	0
20/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	59.2800	47.7700	0.0593	0.0478	0
20/02/2026	2032 On 07-May-26			Bond Future	7.6090	7.6300	103.9291	103.8294	167,665
20/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11225.6800	11125.9900	11.2257	11.1260	0
20/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.1100	0.1200	0.0001	0.0001	0
20/02/2026	2032 On 06-August-26			Bond Future	7.6333	7.6547	105.7871	105.6886	230
20/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10678.0300	10579.7500	10.6780	10.5798	0
20/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	8.3500	8.5500	0.0084	0.0086	0
20/02/2026	2032 On 05-November-26			Bond Future	7.6662	7.6897	103.4532	103.3498	0
20/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6512.1200	6412.5700	6.5121	6.4126	0
20/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	169.4500	173.3400	0.1695	0.1733	0
20/02/2026	2032 On 04-February-27			Bond Future	7.7101	7.7349	105.2312	105.1261	0
20/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3823.4500	3735.5100	3.8235	3.7355	0
20/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	624.8900	641.9900	0.6249	0.6420	0
20/02/2026	2032 On 06-May-27			Bond Future	7.7689	7.7959	102.8367	102.7274	0
20/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1758.9600	1695.6000	1.7590	1.6956	0
20/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1632.9400	1678.8800	1.6329	1.6789	0
20/02/2026	2033 On 07-May-26			Bond Future	145.3569	145.4230	145.3569	145.4230	7,834
20/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	10196.9000	10263.0400	10.1969	10.2630	0
20/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2033 On 06-August-26			Bond Future	147.9911	148.0627	147.9911	148.0627	0
20/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	13741.1100	13812.7100	13.7411	13.8127	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2033 On 05-November-26			Bond Future	148.9993	149.0674	148.9993	149.0674	0
20/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	11739.2700	11807.3600	11.7393	11.8074	0
20/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2033 On 04-February-27			Bond Future	151.5966	151.6662	151.5966	151.6662	0
20/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	8886.6400	8956.1700	8.8866	8.9562	0
20/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2033 On 06-May-27			Bond Future	152.5702	152.6372	152.5702	152.6372	0
20/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	1360.2200	1427.2100	1.3602	1.4272	0
20/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2037 On 07-May-26			Bond Future	8.2977	8.3341	103.7682	103.5111	191,078
20/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	4958.4500	4722.7500	4.9585	4.7228	1,500
20/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	145.0300	166.4400	0.1450	0.1664	0
20/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8027.2400	7775.1600	8.0272	7.7752	1,500
20/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	34.9500	39.9800	0.0350	0.0400	0
20/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	11522.4400	11266.2800	11.5224	11.2663	0
20/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	7.1500	8.1000	0.0072	0.0081	1,500
20/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	16664.4300	16407.3300	16.6644	16.4073	142
20/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.1300	0.1400	0.0001	0.0001	0
20/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	18686.3500	18429.2500	18.6864	18.4293	0
20/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
20/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24220.5800	23963.4700	24.2206	23.9635	0
20/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
20/02/2026	2037 On 06-August-26			Bond Future	8.3416	8.3790	101.3635	101.1047	2,639
20/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	10901.7200	10677.5400	10.9017	10.6775	2,541
20/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	90.9200	125.5300	0.0909	0.1255	0
20/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	14775.0800	14517.7800	14.7751	14.5178	0
20/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	26.6900	28.1800	0.0267	0.0282	2,541
20/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18035.6800	17777.1400	18.0357	17.7771	0
20/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	4.5900	4.8400	0.0046	0.0048	2,541
20/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20177.8000	19919.0700	20.1778	19.9191	0
20/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	1.2000	1.2600	0.0012	0.0013	0
20/02/2026	2037 On 05-November-26			Bond Future	8.3855	8.4247	103.1103	102.8439	0
20/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	7499.0500	7346.1600	7.4991	7.3462	4,490

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	517.1600	630.6700	0.5172	0.6307	0
20/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	11802.4700	11590.1600	11.8025	11.5902	0
20/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	209.3800	263.4700	0.2094	0.2635	4,490
20/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	13937.7100	13676.1600	13.9377	13.6762	0
20/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	125.0300	129.8800	0.1250	0.1299	0
20/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15059.5700	14796.3200	15.0596	14.7963	0
20/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	82.5900	85.7400	0.0826	0.0857	4,490
20/02/2026	2037 On 04-February-27			Bond Future	8.4371	8.4778	100.6259	100.3550	0
20/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2497.4200	2349.2900	2.4974	2.3493	4,490
20/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2478.0000	2600.7400	2.4780	2.6007	0
20/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6586.8600	6359.4800	6.5869	6.3595	0
20/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	977.5600	1021.0500	0.9776	1.0211	4,490
20/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7636.4700	7399.6400	7.6365	7.3996	0
20/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	800.7700	834.8100	0.8008	0.8348	0
20/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9226.2900	8977.9600	9.2263	8.9780	0
20/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	590.3000	612.8400	0.5903	0.6128	4,490
20/02/2026	2037 On 06-May-27			Bond Future	8.5027	8.5453	102.3089	102.0311	0
20/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3167.2400	3002.9400	3.1672	3.0029	0
20/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2663.8800	2777.4100	2.6639	2.7774	0
20/02/2026	2038 On 07-May-26			Bond Future	163.4417	164.4618	163.4417	164.4618	5,006
20/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	18911.7400	19931.8400	18.9117	19.9318	0
20/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2038 On 06-August-26			Bond Future	164.2134	165.2568	164.2134	165.2568	0
20/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	19493.4400	20536.7500	19.4934	20.5368	0
20/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2038 On 05-November-26			Bond Future	167.0828	168.1392	167.0828	168.1392	0
20/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	20772.7500	21829.2000	20.7728	21.8292	0
20/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2038 On 04-February-27			Bond Future	167.7707	168.8456	167.7707	168.8456	0
20/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	13940.7300	15015.5700	13.9407	15.0156	0
20/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2038 On 06-May-27			Bond Future	170.6209	171.7101	170.6209	171.7101	0
20/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	4520.9000	5610.1000	4.5209	5.6101	0
20/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	2040 On 07-May-26			Bond Future	8.5499	8.5810	106.0836	105.8286	60,202
20/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1788.7600	1641.5300	1.7888	1.6415	27,500
20/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	972.9100	1080.7300	0.9729	1.0807	0
20/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	15690.3300	15435.6000	15.6903	15.4356	1,460
20/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	2.2400	2.5600	0.0022	0.0026	0
20/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	18348.8600	18093.8500	18.3489	18.0939	0
20/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.2800	0.3200	0.0003	0.0003	0
20/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	21657.5200	21402.4700	21.6575	21.4025	0
20/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
20/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	21948.9000	21693.8500	21.9489	21.6939	0
20/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,460
20/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	23721.5800	23466.5300	23.7216	23.4665	0
20/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	24779.9200	24524.8700	24.7799	24.5249	0
20/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
20/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	26462.2400	26207.1900	26.4622	26.2072	0
20/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2040 On 06-August-26			Bond Future	8.5966	8.6285	103.4697	103.2131	41,462
20/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	24036.5900	23780.1000	24.0366	23.7801	0
20/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.7900	0.8500	0.0008	0.0009	0
20/02/2026	2040 On 05-November-26			Bond Future	8.6429	8.6763	105.2528	104.9885	0
20/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	9894.8600	9740.5200	9.8949	9.7405	2,300
20/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	482.9100	592.8700	0.4829	0.5929	0
20/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	14688.0200	14447.1200	14.6880	14.4471	0
20/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	208.7000	232.1000	0.2087	0.2321	2,300
20/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	17034.4100	16774.7700	17.0344	16.7748	0
20/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	107.2200	111.8800	0.1072	0.1119	0
20/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	18275.3300	18014.1400	18.2753	18.0141	0
20/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	70.6100	73.7200	0.0706	0.0737	2,300
20/02/2026	2040 On 04-February-27			Bond Future	8.6963	8.7307	102.5545	102.2859	0
20/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3303.0200	3153.2700	3.3030	3.1533	2,300
20/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2651.6700	2770.5300	2.6517	2.7705	0
20/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8270.5400	8045.8800	8.2705	8.0459	0
20/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	1040.8500	1084.8000	1.0409	1.0848	2,300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	9840.9600	9604.7500	9.8410	9.6048	0
20/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	802.8200	835.2200	0.8028	0.8352	0
20/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	11299.7200	11055.5300	11.2997	11.0555	0
20/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	635.2600	659.6800	0.6353	0.6597	2,300
20/02/2026	2040 On 06-May-27			Bond Future	8.7616	8.7975	104.2696	103.9940	0
20/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	3933.7000	3774.2500	3.9337	3.7743	0
20/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	3030.1100	3146.2300	3.0301	3.1462	0
20/02/2026	2043 On 07-May-26			Bond Future	127.5670	128.9309	127.5670	128.9309	0
20/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	15867.0400	17230.8600	15.8670	17.2309	0
20/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2043 On 06-August-26			Bond Future	127.0372	128.4291	127.0372	128.4291	3,416
20/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	16157.1503	17549.1300	16.1572	17.5491	0
20/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0003	0.0000	0.0000	0.0000	0
20/02/2026	2043 On 05-November-26			Bond Future	129.2565	130.6688	129.2565	130.6688	0
20/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	16416.5403	17828.7902	16.4165	17.8288	0
20/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0403	0.0102	0.0000	0.0000	0
20/02/2026	2043 On 04-February-27			Bond Future	128.6227	130.0595	128.6227	130.0595	0
20/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	11020.1107	12442.1361	11.0201	12.4421	0
20/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	27.3807	12.6661	0.0274	0.0127	0
20/02/2026	2043 On 06-May-27			Bond Future	130.8061	132.2641	130.8061	132.2641	0
20/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	4404.5938	5507.0778	4.4046	5.5071	0
20/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	1078.5238	723.0178	1.0785	0.7230	0
20/02/2026	2044 On 07-May-26		Call	Bond Future	3362.2600	3092.9600	3.3623	3.0930	0
20/02/2026	2044 On 07-May-26			Bond Future	8.7397	8.7811	102.5104	102.1416	122,265
20/02/2026	2044 On 07-May-26		Put	Bond Future	851.8200	951.3500	0.8518	0.9514	0
20/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	10415.3400	10054.0400	10.4153	10.0540	0
20/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	37.6300	45.1600	0.0376	0.0452	15,000
20/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	22558.7200	22189.9000	22.5587	22.1899	0
20/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	0
20/02/2026	2044 On 06-August-26			Bond Future	8.7864	8.8287	99.9580	99.5855	7,681
20/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	25629.5100	25257.1500	25.6295	25.2572	0
20/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	1.1200	1.2500	0.0011	0.0013	0
20/02/2026	2044 On 05-November-26			Bond Future	8.8323	8.8762	101.6805	101.2984	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	18819.1900	18444.9400	18.8192	18.4449	0
20/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	111.7000	119.5300	0.1117	0.1195	0
20/02/2026	2044 On 04-February-27			Bond Future	8.8844	8.9297	99.0461	98.6576	0
20/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11113.8500	10888.0200	11.1139	10.8880	0
20/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	836.6400	999.3300	0.8366	0.9993	0
20/02/2026	2044 On 06-May-27			Bond Future	8.9468	8.9938	100.7025	100.3051	0
20/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	4399.8000	4176.5200	4.3998	4.1765	0
20/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	3279.2300	3453.3500	3.2792	3.4534	0
20/02/2026	2046 On 07-May-26			Bond Future	145.7081	145.9471	145.7081	145.9471	18,662
20/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	20758.1100	20997.1100	20.7581	20.9971	0
20/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2046 On 06-August-26			Bond Future	148.3488	148.5962	148.3488	148.5962	0
20/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	25968.8000	26216.2400	25.9688	26.2162	0
20/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2046 On 05-November-26			Bond Future	148.6216	148.8685	148.6216	148.8685	0
20/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	23141.5900	23388.4900	23.1416	23.3885	0
20/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2046 On 04-February-27			Bond Future	151.2115	151.4632	151.2115	151.4632	0
20/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	20121.4900	20373.2100	20.1215	20.3732	0
20/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2046 On 06-May-27			Bond Future	151.4259	151.6778	151.4259	151.6778	0
20/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	2435.8500	2687.8000	2.4359	2.6878	0
20/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2050 On 07-May-26			Bond Future	150.5366	152.3822	150.5366	152.3822	17,225
20/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	26466.5700	28312.1500	26.4666	28.3122	0
20/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2050 On 06-August-26			Bond Future	150.8247	152.7079	150.8247	152.7079	0
20/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	27554.7100	29437.9300	27.5547	29.4379	0
20/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2050 On 05-November-26			Bond Future	153.4602	155.3717	153.4602	155.3717	0
20/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	29620.1900	31531.6500	29.6202	31.5317	0
20/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2050 On 04-February-27			Bond Future	153.6567	155.6014	153.6567	155.6014	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	21266.7000	23211.3800	21.2667	23.2114	0
20/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	2050 On 06-May-27			Bond Future	156.2668	158.2412	156.2668	158.2412	0
20/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	5806.8200	7781.1500	5.8068	7.7812	0
20/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	AL37 On 07-May-26			Index Future	1299.6140	1298.5950	1299.6140	1,298.5950	0
20/02/2026	AL37 On 06-August-26			Index Future	1322.5990	1321.6000	1322.5990	1,321.6000	0
20/02/2026	AL37 On 05-November-26			Index Future	1345.6640	1344.6070	1345.6640	1,344.6070	0
20/02/2026	AL37 On 04-February-27			Index Future	1368.8250	1367.7520	1368.8250	1,367.7520	0
20/02/2026	AL37 On 06-May-27			Index Future	1391.8100	1390.6880	1391.8100	1,390.6880	0
20/02/2026	AL7T On 07-May-26			Index Future	1696.5450	1692.6150	1696.5450	1,692.6150	0
20/02/2026	AL7T On 06-August-26			Index Future	1726.5500	1722.5990	1726.5500	1,722.5990	0
20/02/2026	AL7T On 05-November-26			Index Future	1756.6590	1752.5870	1756.6590	1,752.5870	0
20/02/2026	AL7T On 04-February-27			Index Future	1786.8950	1782.7560	1786.8950	1,782.7560	0
20/02/2026	AL7T On 06-May-27			Index Future	1816.9000	1812.6500	1816.9000	1,812.6500	0
20/02/2026	ALBI On 07-May-26			Index Future	1436.9710	1433.7810	1436.9710	1,433.7810	75
20/02/2026	ALBI On 06-August-26			Index Future	1462.3860	1459.1800	1462.3860	1,459.1800	0
20/02/2026	ALBI On 05-November-26			Index Future	1487.8880	1484.5820	1487.8880	1,484.5820	0
20/02/2026	ALBI On 04-February-27			Index Future	1513.4980	1510.1370	1513.4980	1,510.1370	0
20/02/2026	ALBI On 06-May-27			Index Future	1538.9120	1535.4610	1538.9120	1,535.4610	0
20/02/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/02/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/02/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/02/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	ES33 On 07-May-26			Bond Future	8.5024	8.5392	95.7727	95.5818	0
20/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14892.1500	14701.2200	14.8922	14.7012	0
20/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	ES33 On 06-August-26			Bond Future	8.5575	8.5955	97.5084	97.3167	0
20/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15639.7200	15448.0600	15.6397	15.4481	0
20/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	ES33 On 05-November-26			Bond Future	8.6243	8.6647	95.4208	95.2228	0
20/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10092.4300	9894.3900	10.0924	9.8944	0
20/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	ES33 On 04-February-27			Bond Future	8.7051	8.7475	97.0825	96.8812	0
20/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4585.9700	4384.6500	4.5860	4.3847	0
20/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	ES33 On 06-May-27			Bond Future	8.7971	8.8422	94.9386	94.7316	0
20/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	13.2900	0.0000	0.0133	0.0000	0
20/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0.0000	193.7400	0.0000	0.1937	0
20/02/2026	ES42 On 07-May-26			Bond Future	8.9688	9.0052	96.4491	96.1532	0
20/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	21807.7000	21511.8200	21.8077	21.5118	0
20/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	ES42 On 06-August-26			Bond Future	9.0187	9.0558	98.1970	97.8985	0
20/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	23722.6200	23424.2000	23.7226	23.4242	0
20/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	ES42 On 05-November-26			Bond Future	9.0735	9.1122	95.6493	95.3425	0
20/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	17684.4400	17377.6900	17.6844	17.3777	0
20/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	ES42 On 04-February-27			Bond Future	9.1347	9.1747	97.3137	97.0018	0
20/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	8453.7900	8141.8900	8.4538	8.1419	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	ES42 On 06-May-27			Bond Future	9.2047	9.2462	94.7013	94.3817	0
20/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	958.9500	639.3600	0.9590	0.6394	0
20/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	GOVI On 07-May-26			GOVI	1410.6080	1407.3650	1410.6080	1,407.3650	603
20/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2336080.0000	2303650.0000	233.6080	230.3650	0
20/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	GOVI On 06-August-26			GOVI	1435.5560	1432.2970	1435.5560	1,432.2970	0
20/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2465560.0000	2432970.0000	246.5560	243.2970	0
20/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	GOVI On 05-November-26			GOVI	1460.5910	1457.2310	1460.5910	1,457.2310	0
20/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1835910.0000	1802310.0000	183.5910	180.2310	0
20/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	GOVI On 04-February-27			GOVI	1485.7300	1482.3150	1485.7300	1,482.3150	0
20/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1167300.0000	1133150.0000	116.7300	113.3150	0
20/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	GOVI On 06-May-27			GOVI	1510.6780	1507.1720	1510.6780	1,507.1720	0
20/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	836780.0000	801720.0000	83.6780	80.1720	0
20/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/02/2026	I258 On 07-May-26			Bond Future	137.0759	138.0419	137.0759	138.0419	0
20/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	23345.9000	24311.8800	23.3459	24.3119	0
20/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	I258 On 06-August-26			Bond Future	136.7183	137.7055	136.7183	137.7055	0
20/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	23768.2628	24755.5016	23.7683	24.7555	0
20/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0028	0.0016	0.0000	0.0000	0
20/02/2026	I258 On 05-November-26			Bond Future	139.1068	140.1072	139.1068	140.1072	0
20/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	24157.0902	25157.3856	24.1571	25.1574	0
20/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.2602	0.1756	0.0003	0.0002	0
20/02/2026	I258 On 04-February-27			Bond Future	138.6449	139.6625	138.6449	139.6625	0
20/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	19766.2493	20778.7525	19.7662	20.7788	0
20/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	21.3393	16.3025	0.0213	0.0163	0
20/02/2026	I258 On 06-May-27			Bond Future	140.9986	142.0300	140.9986	142.0300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	7822.3814	8630.4524	7.8224	8.6305	0
20/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1603.8314	1380.4124	1.6038	1.3804	0
20/02/2026	IGOV On 07-May-26			Index Future	450.9430	453.0410	450.9430	453.0410	251
20/02/2026	IGOV On 06-August-26			Index Future	459.0280	461.1770	459.0280	461.1770	0
20/02/2026	IGOV On 05-November-26			Index Future	467.1400	469.3130	467.1400	469.3130	0
20/02/2026	IGOV On 04-February-27			Index Future	475.2850	477.4970	475.2850	477.4970	0
20/02/2026	IGOV On 06-May-27			Index Future	483.3700	485.6080	483.3700	485.6080	0
20/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/02/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
20/02/2026	R033 On 07-May-26			Bond Future	7.7164	7.7321	113.1538	113.0649	9,512
20/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	13869.6100	13780.8700	13.8696	13.7809	0
20/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	4.0300	4.1700	0.0040	0.0042	0
20/02/2026	R033 On 06-August-26			Bond Future	7.7439	7.7598	115.1768	115.0895	223
20/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12840.1000	12752.8800	12.8401	12.7529	0
20/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	117.5700	117.6100	0.1176	0.1176	0
20/02/2026	R033 On 05-November-26			Bond Future	7.7795	7.7969	112.1228	112.0305	0
20/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8501.6800	8413.3400	8.5017	8.4133	0
20/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	655.7600	659.6800	0.6558	0.6597	0
20/02/2026	R033 On 04-February-27			Bond Future	7.8250	7.8433	114.0494	113.9557	0
20/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5775.3800	5699.1500	5.7754	5.6992	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1656.8900	1674.3800	1.6569	1.6744	0
20/02/2026	R033 On 06-May-27			Bond Future	7.8839	7.9038	110.9203	110.8223	0
20/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3195.6100	3134.7500	3.1956	3.1348	0
20/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2968.8100	3005.9300	2.9688	3.0059	0
20/02/2026	R035 On 07-May-26			Bond Future	8.0091	8.0507	107.1346	106.8670	105,569
20/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2225.2100	2029.2500	2.2252	2.0293	1,000
20/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	434.0000	505.6600	0.4340	0.5057	0
20/02/2026	R035 On 07-May-26	8.31	Call	Bond Future	2325.8400	2126.3600	2.3258	2.1264	0
20/02/2026	R035 On 07-May-26	8.31	Put	Bond Future	408.5900	476.7300	0.4086	0.4767	16,000
20/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3612.2500	3379.9400	3.6123	3.3799	0
20/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	197.9200	233.2300	0.1979	0.2332	16,000
20/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	4979.1100	4729.0700	4.9791	4.7291	1,000
20/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	95.7000	113.2800	0.0957	0.1133	0
20/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7357.8700	7095.3500	7.3579	7.0954	0
20/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	27.9100	33.0100	0.0279	0.0330	1,000
20/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	9877.4000	9611.0900	9.8774	9.6111	250
20/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	7.6600	8.9700	0.0077	0.0090	0
20/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	9990.3700	9723.9700	9.9904	9.7240	200
20/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	7.2400	8.4600	0.0072	0.0085	0
20/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10272.1200	10005.5600	10.2721	10.0056	350
20/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	6.2900	7.3500	0.0063	0.0074	0
20/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12653.6500	12386.2600	12.6537	12.3863	0
20/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	1.4500	1.6800	0.0015	0.0017	250
20/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12762.5800	12495.1700	12.7626	12.4952	0
20/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	1.3100	1.5200	0.0013	0.0015	200
20/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13034.2200	12766.7600	13.0342	12.7668	0
20/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	1.0200	1.1800	0.0010	0.0012	350
20/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15329.0100	15061.4100	15.3290	15.0614	0
20/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.1000	0.1200	0.0001	0.0001	250
20/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15433.9300	15166.3200	15.4339	15.1663	0
20/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0900	0.1000	0.0001	0.0001	200
20/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15695.5400	15427.9300	15.6955	15.4279	0
20/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0700	0.0800	0.0001	0.0001	350
20/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16474.3600	16206.7400	16.4744	16.2067	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	0
20/02/2026	R035 On 06-August-26			Bond Future	8.0422	8.0851	109.0500	108.7806	156
20/02/2026	R035 On 06-August-26	7.70	Call	Bond Future	551.5000	481.1900	0.5515	0.4812	5,000
20/02/2026	R035 On 06-August-26	7.70	Put	Bond Future	2735.4600	2934.4900	2.7355	2.9345	0
20/02/2026	R035 On 06-August-26	7.90	Call	Bond Future	1053.8800	946.0100	1.0539	0.9460	0
20/02/2026	R035 On 06-August-26	7.90	Put	Bond Future	1954.5100	2115.9800	1.9545	2.1160	0
20/02/2026	R035 On 06-August-26	7.95	Call	Bond Future	1209.6300	1092.3500	1.2096	1.0924	5,000
20/02/2026	R035 On 06-August-26	7.95	Put	Bond Future	1792.5200	1944.5800	1.7925	1.9446	0
20/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2541.6700	2362.7500	2.5417	2.3628	1,000
20/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	996.1600	1086.5800	0.9962	1.0866	0
20/02/2026	R035 On 06-August-26	8.34	Call	Bond Future	2767.5200	2582.0400	2.7675	2.5820	0
20/02/2026	R035 On 06-August-26	8.34	Put	Bond Future	913.7000	997.5600	0.9137	0.9976	5,000
20/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4583.5100	4359.5300	4.5835	4.3595	350
20/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	484.6300	529.9900	0.4846	0.5300	0
20/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	4999.5400	4769.7400	4.9995	4.7697	1,000
20/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	423.5700	463.1100	0.4236	0.4631	0
20/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6811.4500	6563.2800	6.8115	6.5633	200
20/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	240.2000	261.3700	0.2402	0.2614	0
20/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7243.0300	6991.9700	7.2430	6.9920	0
20/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	209.8000	228.0800	0.2098	0.2281	350
20/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7297.1400	7045.6600	7.2971	7.0457	250
20/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	206.3700	224.2300	0.2064	0.2242	0
20/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8218.1100	7961.7500	8.2181	7.9618	0
20/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	155.6900	168.6700	0.1557	0.1687	1,000
20/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9518.7500	9257.6700	9.5188	9.2577	0
20/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	105.8700	114.1300	0.1059	0.1141	200
20/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	9951.0000	9688.7900	9.9510	9.6888	0
20/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	93.4300	100.5600	0.0934	0.1006	350
20/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10005.0000	9742.6100	10.0050	9.7426	0
20/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	92.0300	98.9800	0.0920	0.0990	250
20/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12191.3800	11924.9700	12.1914	11.9250	0
20/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	42.9900	45.9200	0.0430	0.0459	200
20/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12663.6100	12396.5700	12.6636	12.3966	0
20/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	33.7500	36.0500	0.0338	0.0361	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	16971.8800	16702.7200	16.9719	16.7027	0
20/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	2.6600	2.8400	0.0027	0.0028	0
20/02/2026	R035 On 05-November-26			Bond Future	8.0850	8.1302	106.4317	106.1543	0
20/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1410.2000	1412.9300	1.4102	1.4129	600
20/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2119.7000	2399.7400	2.1197	2.3997	0
20/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3371.1000	3300.9600	3.3711	3.3010	0
20/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	1038.7200	1245.8900	1.0387	1.2459	600
20/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	4938.0700	4810.4700	4.9381	4.8105	200
20/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	659.7600	809.4700	0.6598	0.8095	0
20/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	5787.0600	5636.2900	5.7871	5.6363	0
20/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	524.9100	651.4500	0.5249	0.6515	600
20/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7478.1100	7282.1300	7.4781	7.2821	0
20/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	341.4800	422.8100	0.3415	0.4228	200
20/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10068.6700	9838.4200	10.0687	9.8384	0
20/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	178.3000	225.3600	0.1783	0.2254	200
20/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11257.6800	11013.1500	11.2577	11.0132	0
20/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	134.5200	167.3000	0.1345	0.1673	0
20/02/2026	R035 On 04-February-27			Bond Future	8.1370	8.1842	108.2615	107.9795	0
20/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	5894.3900	5753.6600	5.8944	5.7537	0
20/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	777.8200	919.0500	0.7778	0.9191	0
20/02/2026	R035 On 06-May-27			Bond Future	8.1955	8.2453	105.5764	105.2872	0
20/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	2640.7400	2473.9100	2.6407	2.4739	0
20/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	2324.1600	2446.5200	2.3242	2.4465	0
20/02/2026	R038 On 07-May-26			Bond Future	8.4036	8.4400	119.5817	119.2781	3,814
20/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	21732.4500	21428.9200	21.7325	21.4289	0
20/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
20/02/2026	R038 On 06-August-26			Bond Future	8.4477	8.4851	121.7195	121.4140	0
20/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	23364.7300	23059.3100	23.3647	23.0593	0
20/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	2.1500	2.2500	0.0022	0.0023	0
20/02/2026	R038 On 05-November-26			Bond Future	8.4976	8.5368	118.3373	118.0228	0
20/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	16267.7200	15957.2300	16.2677	15.9572	0
20/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	136.3000	140.3900	0.1363	0.1404	0
20/02/2026	R038 On 04-February-27			Bond Future	8.5551	8.5958	120.3706	120.0509	0
20/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	8727.0500	8567.6300	8.7271	8.5676	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	881.8000	1042.1300	0.8818	1.0421	0
20/02/2026	R038 On 06-May-27			Bond Future	8.6220	8.6646	116.9062	116.5782	0
20/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	3709.1400	3510.7900	3.7091	3.5108	0
20/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	3033.3900	3163.0700	3.0334	3.1631	0
20/02/2026	R053 On 07-May-26			Bond Future	8.6014	8.6375	132.8115	132.3386	75,280
20/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	32036.4300	31563.4900	32.0364	31.5635	0
20/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0500	0.0700	0.0001	0.0001	0
20/02/2026	R053 On 06-August-26			Bond Future	8.6372	8.6740	135.1860	134.7084	0
20/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	36076.8800	35599.5400	36.0769	35.5995	0
20/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	2.1700	2.4400	0.0022	0.0024	0
20/02/2026	R053 On 05-November-26			Bond Future	8.6764	8.7146	131.6580	131.1680	0
20/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	27043.5600	26564.2800	27.0436	26.5643	0
20/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	161.2600	172.0300	0.1613	0.1720	0
20/02/2026	R053 On 04-February-27			Bond Future	8.7205	8.7597	133.9203	133.4221	0
20/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	15953.2400	15522.9900	15.9532	15.5230	0
20/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1306.1600	1374.1700	1.3062	1.3742	0
20/02/2026	R053 On 06-May-27			Bond Future	8.7701	8.8107	130.3052	129.7953	0
20/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	6670.7200	6382.5000	6.6707	6.3825	0
20/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	4803.9200	5025.6000	4.8039	5.0256	0
20/02/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
20/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	71.9600	72.4300	0.0720	0.0724	0
20/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	71.9600	72.4300	0.0720	0.0724	0
20/02/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
20/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	72.7400	72.9600	0.0727	0.0730	0
20/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	72.7400	72.9600	0.0727	0.0730	0
20/02/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
20/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	44.7800	44.8600	0.0448	0.0449	0
20/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	44.7800	44.8600	0.0448	0.0449	0
20/02/2026	R202 On 07-May-26			Bond Future	303.4133	304.8789	303.4133	304.8789	772
20/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	25863.3000	27328.9300	25.8633	27.3289	0
20/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	R202 On 06-August-26			Bond Future	303.5173	305.0180	303.5173	305.0180	253
20/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	24657.2800	26157.9600	24.6573	26.1580	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	R202 On 05-November-26			Bond Future	308.8210	310.3383	308.8210	310.3383	0
20/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	28360.9600	29878.3000	28.3610	29.8783	0
20/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	R202 On 04-February-27			Bond Future	308.7238	310.2674	308.7238	310.2674	0
20/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	13993.8100	15537.3800	13.9938	15.5374	0
20/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	R202 On 06-May-27			Bond Future	313.9684	315.5311	313.9684	315.5311	0
20/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	6978.4300	8541.0800	6.9784	8.5411	0
20/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	R209 On 07-May-26			Bond Future	8.1565	8.1928	87.9376	87.7152	45,217
20/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15767.8000	15545.3200	15.7678	15.5453	0
20/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
20/02/2026	R209 On 06-August-26			Bond Future	8.1917	8.2289	89.5098	89.2858	3,673
20/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	16844.8600	16621.0100	16.8449	16.6210	0
20/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	1.5900	1.6900	0.0016	0.0017	0
20/02/2026	R209 On 05-November-26			Bond Future	8.2326	8.2716	87.9032	87.6727	0
20/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11446.8700	11220.8600	11.4469	11.2209	0
20/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	130.7000	135.2400	0.1307	0.1352	0
20/02/2026	R209 On 04-February-27			Bond Future	8.2808	8.3213	89.4142	89.1798	0
20/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1406.5200	1307.8900	1.4065	1.3079	3,237
20/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2876.0400	3011.8000	2.8760	3.0118	0
20/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	4864.6700	4679.7400	4.8647	4.6797	0
20/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	1035.6800	1085.1400	1.0357	1.0851	3,237
20/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6299.0300	6098.1100	6.2990	6.0981	0
20/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	739.8300	773.3000	0.7398	0.7733	0
20/02/2026	R209 On 06-May-27			Bond Future	8.3380	8.3804	87.7630	87.5226	0
20/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	2603.9500	2596.9400	2.6040	2.5969	0
20/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	2196.3500	2429.7900	2.1964	2.4298	0
20/02/2026	R210 On 07-May-26			Bond Future	260.7190	260.8869	260.7190	260.8869	1,191
20/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5318.9800	5486.8500	5.3190	5.4869	0
20/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	R210 On 06-August-26			Bond Future	265.4439	265.6223	265.4439	265.6223	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5603.8700	5782.3400	5.6039	5.7823	0
20/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	R210 On 05-November-26			Bond Future	266.5662	266.7393	266.5662	266.7393	0
20/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13236.2400	13409.3300	13.2362	13.4093	0
20/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	R210 On 04-February-27			Bond Future	271.2122	271.3887	271.2122	271.3887	0
20/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5182.1500	5358.7400	5.1822	5.3587	0
20/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	R210 On 06-May-27			Bond Future	272.2513	272.4239	272.2513	272.4239	0
20/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1121.2700	1293.8700	1.1213	1.2939	0
20/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	R213 On 07-May-26			Bond Future	7.3994	7.4256	99.7837	99.6804	69,591
20/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8939.0600	8835.7800	8.9391	8.8358	0
20/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.1700	0.1900	0.0002	0.0002	0
20/02/2026	R213 On 06-August-26			Bond Future	7.4114	7.4385	101.5676	101.4653	0
20/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8163.0000	8061.2900	8.1630	8.0613	0
20/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	11.5800	12.1300	0.0116	0.0121	0
20/02/2026	R213 On 05-November-26			Bond Future	7.4377	7.4675	99.7707	99.6636	0
20/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4753.7700	4654.9400	4.7538	4.6549	0
20/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	172.4300	180.7100	0.1724	0.1807	0
20/02/2026	R213 On 04-February-27			Bond Future	7.4766	7.5086	101.4863	101.3775	0
20/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2796.4500	2711.4500	2.7965	2.7115	0
20/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	567.0600	590.8600	0.5671	0.5909	0
20/02/2026	R213 On 06-May-27			Bond Future	7.5269	7.5620	99.6388	99.5258	0
20/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1400.9000	1340.1300	1.4009	1.3401	0
20/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1294.3000	1346.5300	1.2943	1.3465	0
20/02/2026	R214 On 07-May-26			Bond Future	8.5577	8.5939	84.1842	83.9208	39,563
20/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18240.7200	17977.3700	18.2407	17.9774	0
20/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
20/02/2026	R214 On 06-August-26			Bond Future	8.5960	8.6329	85.6892	85.4236	0
20/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20064.8400	19799.3500	20.0648	19.7994	0
20/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	1.4700	1.5900	0.0015	0.0016	0
20/02/2026	R214 On 05-November-26			Bond Future	8.6407	8.6790	83.8720	83.5991	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	14631.1200	14363.1500	14.6311	14.3632	0
20/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	110.2600	115.1100	0.1103	0.1151	0
20/02/2026	R214 On 04-February-27			Bond Future	8.6918	8.7314	85.3140	85.0366	0
20/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	8650.7400	8406.9100	8.6507	8.4069	0
20/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	728.2500	761.7800	0.7283	0.7618	0
20/02/2026	R214 On 06-May-27			Bond Future	8.7466	8.7876	83.4487	83.1646	0
20/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	3583.4500	3413.9000	3.5835	3.4139	0
20/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2665.3800	2779.8700	2.6654	2.7799	0
20/02/2026	R248 On 07-May-26			Bond Future	8.7079	8.7491	102.1219	101.7220	284,310
20/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	176.6900	138.1500	0.1767	0.1382	1,620
20/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	4270.2000	4631.6300	4.2702	4.6316	0
20/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1436.3900	1251.6900	1.4364	1.2517	1,620
20/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1512.8900	1728.1600	1.5129	1.7282	0
20/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	4793.2900	4461.4000	4.7933	4.4614	0
20/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	361.4500	429.5300	0.3615	0.4295	0
20/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	4873.3100	4539.5900	4.8733	4.5396	0
20/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	350.9700	417.2200	0.3510	0.4172	1,620
20/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	23641.6700	23241.7200	23.6417	23.2417	0
20/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0500	0.0700	0.0001	0.0001	0
20/02/2026	R248 On 06-August-26			Bond Future	8.7466	8.7887	103.9477	103.5435	0
20/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	27100.0900	26696.0800	27.1001	26.6961	0
20/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	1.5700	1.7900	0.0016	0.0018	0
20/02/2026	R248 On 05-November-26			Bond Future	8.7907	8.8343	101.3047	100.8904	0
20/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	20202.0100	19796.5600	20.2020	19.7966	0
20/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	122.0400	130.9000	0.1220	0.1309	0
20/02/2026	R248 On 04-February-27			Bond Future	8.8408	8.8857	103.0463	102.6250	0
20/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	11822.5500	11583.4000	11.8226	11.5834	0
20/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	916.4300	1098.6500	0.9164	1.0987	0
20/02/2026	R248 On 06-May-27			Bond Future	8.8938	8.9402	100.3372	99.9063	0
20/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	4879.2200	4634.1100	4.8792	4.6341	0
20/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	3441.7800	3627.5300	3.4418	3.6275	0
20/02/2026	R2R9 On 07-May-26			Bond Future	8.4988	8.5455	111.7670	111.3803	0
20/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	100917.3100	100530.5500	100.9173	100.5306	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	R2R9 On 06-August-26			Bond Future	8.5434	8.5913	113.7652	113.3747	0
20/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	100645.6800	100255.2100	100.6457	100.2552	0
20/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	R2R9 On 05-November-26			Bond Future	8.5932	8.6432	110.7499	110.3492	0
20/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	99779.8000	99379.1200	99.7798	99.3791	0
20/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	R2R9 On 04-February-27			Bond Future	8.6503	8.7021	112.6529	112.2454	0
20/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9538.4100	9169.1000	9.5384	9.1691	0
20/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	338.0300	376.2100	0.3380	0.3762	0
20/02/2026	R2R9 On 06-May-27			Bond Future	8.7159	8.7699	109.5634	109.1464	0
20/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3849.7800	3611.3300	3.8498	3.6113	0
20/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2971.9200	3150.4000	2.9719	3.1504	0
20/02/2026	R4R2 On 07-May-26			Bond Future	8.6438	8.6801	113.8112	113.4729	3,313
20/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	102722.1000	102383.8100	102.7221	102.3838	0
20/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	R4R2 On 06-August-26			Bond Future	8.6884	8.7255	115.8458	115.5049	0
20/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	102428.5700	102087.6000	102.4286	102.0876	0
20/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	R4R2 On 05-November-26			Bond Future	8.7377	8.7764	112.7405	112.3899	0
20/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	101517.8900	101167.3400	101.5179	101.1673	0
20/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2026	R4R2 On 04-February-27			Bond Future	8.7933	8.8333	114.6777	114.3212	0
20/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	11380.9000	11053.8700	11.3809	11.0539	0
20/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	311.6000	341.0200	0.3116	0.3410	0
20/02/2026	R4R2 On 06-May-27			Bond Future	8.8565	8.8981	111.4960	111.1309	0
20/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4507.9200	4297.6600	4.5079	4.2977	0
20/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3256.3000	3411.1600	3.2563	3.4112	0
20/02/2026	RR87 On 07-May-26			Bond Future	6.7467	6.7433	103.0605	103.0624	0
20/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	70.5777	73.8791	0.0706	0.0739	0
20/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	34.7277	36.1191	0.0347	0.0361	0
20/02/2026	RR87 On 06-August-26			Bond Future	6.4056	6.3915	101.1740	101.1790	0
20/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	82.0812	85.3679	0.0821	0.0854	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	37.9312	36.2379	0.0379	0.0362	0
20/02/2026	RR87 On 05-November-26			Bond Future	5.0367	5.0206	102.9177	102.9196	0
20/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	36.8162	38.1521	0.0368	0.0382	0
20/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	10.0062	9.4921	0.0100	0.0095	0
20/02/2026	RR88 On 07-May-26			Bond Future	6.7794	6.7780	106.4664	106.4685	0
20/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	209.4039	215.4468	0.2094	0.2154	0
20/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	116.8539	120.8168	0.1169	0.1208	0
20/02/2026	RR88 On 06-August-26			Bond Future	6.7040	6.7000	105.4509	105.4557	0
20/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	297.3518	303.6167	0.2974	0.3036	0
20/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	193.2718	194.7267	0.1933	0.1947	0
20/02/2026	RR88 On 05-November-26			Bond Future	6.6173	6.6155	106.6947	106.6966	0
20/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	316.4217	321.5375	0.3164	0.3215	0
20/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	218.7017	221.9175	0.2187	0.2219	0
20/02/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/02/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0