



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
 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
23/02/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	2029 On 07-May-26			Bond Future	147.1658	147.1623	147.1658	147.1623	4,616
23/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5345.7700	5342.3000	5.3458	5.3423	0
23/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2029 On 06-August-26			Bond Future	149.8328	149.8293	149.8328	149.8293	0
23/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5732.8300	5729.3100	5.7328	5.7293	0
23/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2029 On 05-November-26			Bond Future	150.9753	150.9715	150.9753	150.9715	0
23/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3415.3000	3411.4900	3.4153	3.4115	0
23/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2029 On 04-February-27			Bond Future	153.6074	153.6031	153.6074	153.6031	0
23/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3887.3500	3883.0900	3.8874	3.8831	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2029 On 06-May-27			Bond Future	154.7198	154.7154	154.7198	154.7154	0
23/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1399.8300	1395.3800	1.3998	1.3954	0
23/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2030 On 07-May-26			Bond Future	7.0913	7.1660	105.1418	104.8971	152,279
23/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	654.6500	516.8800	0.6547	0.5169	1,000
23/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	266.0700	372.9500	0.2661	0.3730	0
23/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	2045.4700	1824.9600	2.0455	1.8250	1,000
23/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	39.9100	64.0500	0.0399	0.0641	0
23/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2693.6000	2461.2600	2.6936	2.4613	0
23/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	18.2400	30.5500	0.0182	0.0306	1,000
23/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7214.3500	6969.7900	7.2144	6.9698	0
23/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.0800	0.1700	0.0001	0.0002	0
23/02/2026	2030 On 06-August-26			Bond Future	7.0897	7.1707	103.0122	102.7632	49,211
23/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	861.6500	727.7000	0.8617	0.7277	1,000
23/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	492.0900	607.1600	0.4921	0.6072	0
23/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	2070.8700	1873.1500	2.0709	1.8732	1,000
23/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	182.8300	234.1300	0.1828	0.2341	0
23/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	3027.9500	2807.4000	3.0280	2.8074	0
23/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	93.4500	121.9200	0.0935	0.1219	1,000
23/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6320.0400	6075.2300	6.3200	6.0752	0
23/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	11.5700	15.7800	0.0116	0.0158	0
23/02/2026	2030 On 05-November-26			Bond Future	7.0878	7.1759	104.7877	104.5342	0
23/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3799.1500	3574.4700	3.7992	3.5745	0
23/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	126.8100	155.6600	0.1268	0.1557	0
23/02/2026	2030 On 04-February-27			Bond Future	7.0958	7.1923	102.5829	102.3248	0
23/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2308.3800	2119.2900	2.3084	2.1193	0
23/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	390.4500	459.5100	0.3905	0.4595	0
23/02/2026	2030 On 06-May-27			Bond Future	7.1352	7.2417	104.2996	104.0367	0
23/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1180.8500	1043.2800	1.1809	1.0433	0
23/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	848.4400	973.6900	0.8484	0.9737	0
23/02/2026	2031 On 07-May-26			Bond Future	115.8009	116.1214	115.8009	116.1214	1,798
23/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	1962.7900	2282.0000	1.9628	2.2820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	1.8800	0.6500	0.0019	0.0007	0
23/02/2026	2031 On 06-August-26			Bond Future	115.4869	115.8133	115.4869	115.8133	1,893
23/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	1718.7100	2026.5200	1.7187	2.0265	0
23/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	41.8000	23.2300	0.0418	0.0232	0
23/02/2026	2031 On 05-November-26			Bond Future	117.5048	117.8367	117.5048	117.8367	0
23/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6014.8000	6346.6900	6.0148	6.3467	0
23/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2031 On 04-February-27			Bond Future	117.1023	117.4401	117.1023	117.4401	0
23/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1218.4900	1473.2900	1.2185	1.4733	0
23/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	296.2100	213.2000	0.2962	0.2132	0
23/02/2026	2031 On 06-May-27			Bond Future	119.0906	119.4338	119.0906	119.4338	0
23/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2309.0500	2623.0800	2.3091	2.6231	0
23/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	88.4100	59.2800	0.0884	0.0593	0
23/02/2026	2032 On 07-May-26			Bond Future	7.5303	7.6090	104.3046	103.9291	167,665
23/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11601.1100	11225.6800	11.6011	11.2257	0
23/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0500	0.1100	0.0001	0.0001	0
23/02/2026	2032 On 06-August-26			Bond Future	7.5502	7.6333	106.1693	105.7871	230
23/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	11057.7600	10678.0300	11.0578	10.6780	0
23/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	5.8800	8.3500	0.0059	0.0084	0
23/02/2026	2032 On 05-November-26			Bond Future	7.5783	7.6662	103.8423	103.4532	0
23/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6869.3900	6512.1200	6.8694	6.5121	0
23/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	137.6600	169.4500	0.1377	0.1695	0
23/02/2026	2032 On 04-February-27			Bond Future	7.6168	7.7101	105.6272	105.2312	0
23/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	4127.5400	3823.4500	4.1275	3.8235	0
23/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	532.9600	624.8900	0.5330	0.6249	0
23/02/2026	2032 On 06-May-27			Bond Future	7.6697	7.7689	103.2397	102.8367	0
23/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1970.3700	1758.9600	1.9704	1.7590	0
23/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1441.3400	1632.9400	1.4413	1.6329	0
23/02/2026	2033 On 07-May-26			Bond Future	145.3865	145.3569	145.3865	145.3569	7,834
23/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	10226.5300	10196.9000	10.2265	10.1969	0
23/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2033 On 06-August-26			Bond Future	148.0213	147.9911	148.0213	147.9911	0
23/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	13771.3400	13741.1100	13.7713	13.7411	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2033 On 05-November-26			Bond Future	149.0302	148.9993	149.0302	148.9993	0
23/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	11770.1700	11739.2700	11.7702	11.7393	0
23/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2033 On 04-February-27			Bond Future	151.6285	151.5966	151.6285	151.5966	0
23/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	8918.4500	8886.6400	8.9185	8.8866	0
23/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2033 On 06-May-27			Bond Future	152.6027	152.5702	152.6027	152.5702	0
23/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	1392.6900	1360.2200	1.3927	1.3602	0
23/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2037 On 07-May-26			Bond Future	8.1994	8.2977	104.4678	103.7682	197,026
23/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	5599.3900	4958.4500	5.5994	4.9585	1,500
23/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	86.4000	145.0300	0.0864	0.1450	0
23/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8711.0800	8027.2400	8.7111	8.0272	1,500
23/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	19.2200	34.9500	0.0192	0.0350	0
23/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	12218.5000	11522.4400	12.2185	11.5224	0
23/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	3.6400	7.1500	0.0036	0.0072	1,500
23/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	17363.9200	16664.4300	17.3639	16.6644	142
23/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0500	0.1300	0.0001	0.0001	0
23/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	19385.9100	18686.3500	19.3859	18.6864	0
23/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
23/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24920.1500	24220.5800	24.9202	24.2206	0
23/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
23/02/2026	2037 On 06-August-26			Bond Future	8.2395	8.3416	102.0756	101.3635	2,639
23/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	11588.1000	10901.7200	11.5881	10.9017	2,541
23/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	65.2600	90.9200	0.0653	0.0909	0
23/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	15478.9500	14775.0800	15.4790	14.7751	0
23/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	18.5200	26.6900	0.0185	0.0267	2,541
23/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18746.0800	18035.6800	18.7461	18.0357	0
23/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	2.9500	4.5900	0.0030	0.0046	2,541
23/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20889.3700	20177.8000	20.8894	20.1778	0
23/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.7300	1.2000	0.0007	0.0012	0
23/02/2026	2037 On 05-November-26			Bond Future	8.2796	8.3855	103.8349	103.1103	0
23/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	8121.2000	7499.0500	8.1212	7.4991	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
23/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	414.7400	517.1600	0.4147	0.5172	0
23/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	12483.3400	11802.4700	12.4833	11.8025	0
23/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	165.6800	209.3800	0.1657	0.2094	4,490
23/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	14635.1000	13937.7100	14.6351	13.9377	0
23/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	97.8500	125.0300	0.0979	0.1250	0
23/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15765.2200	15059.5700	15.7652	15.0596	0
23/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	63.6700	82.5900	0.0637	0.0826	4,490
23/02/2026	2037 On 04-February-27			Bond Future	8.3272	8.4371	101.3631	100.6259	0
23/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2882.6700	2497.4200	2.8827	2.4974	4,490
23/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2126.0000	2478.0000	2.1260	2.4780	0
23/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	7166.6500	6586.8600	7.1667	6.5869	0
23/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	820.1000	977.5600	0.8201	0.9776	4,490
23/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	8242.8000	7636.4700	8.2428	7.6365	0
23/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	669.8500	800.7700	0.6699	0.8008	0
23/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9864.6900	9226.2900	9.8647	9.2263	0
23/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	491.4500	590.3000	0.4915	0.5903	4,490
23/02/2026	2037 On 06-May-27			Bond Future	8.3883	8.5027	103.0589	102.3089	0
23/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3578.8700	3167.2400	3.5789	3.1672	0
23/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2325.4900	2663.8800	2.3255	2.6639	0
23/02/2026	2038 On 07-May-26			Bond Future	163.3398	163.4417	163.3398	163.4417	5,006
23/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	18809.7900	18911.7400	18.8098	18.9117	0
23/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2038 On 06-August-26			Bond Future	164.1095	164.2134	164.1095	164.2134	0
23/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	19389.5000	19493.4400	19.3895	19.4934	0
23/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2038 On 05-November-26			Bond Future	166.9775	167.0828	166.9775	167.0828	0
23/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	20667.4900	20772.7500	20.6675	20.7728	0
23/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2038 On 04-February-27			Bond Future	167.6635	167.7707	167.6635	167.7707	0
23/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	13833.5100	13940.7300	13.8335	13.9407	0
23/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2038 On 06-May-27			Bond Future	170.5125	170.6209	170.5125	170.6209	0
23/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	4412.4800	4520.9000	4.4125	4.5209	0
23/02/2026	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
23/02/2026	2040 On 07-May-26			Bond Future	8.4466	8.5499	106.9342	106.0836	60,202
23/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	2317.2500	1788.7600	2.3173	1.7888	27,500
23/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	650.8200	972.9100	0.6508	0.9729	0
23/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	16539.7000	15690.3300	16.5397	15.6903	1,460
23/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	1.0300	2.2400	0.0010	0.0022	0
23/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	19199.2700	18348.8600	19.1993	18.3489	0
23/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.1100	0.2800	0.0001	0.0003	0
23/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	22508.0900	21657.5200	22.5081	21.6575	0
23/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
23/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	22799.4700	21948.9000	22.7995	21.9489	0
23/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	1,460
23/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	24572.1600	23721.5800	24.5722	23.7216	0
23/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	25630.5000	24779.9200	25.6305	24.7799	0
23/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
23/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	27312.8200	26462.2400	27.3128	26.4622	0
23/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2040 On 06-August-26			Bond Future	8.4899	8.5966	104.3354	103.4697	41,462
23/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	24902.0500	24036.5900	24.9021	24.0366	0
23/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.4600	0.7900	0.0005	0.0008	0
23/02/2026	2040 On 05-November-26			Bond Future	8.5327	8.6429	106.1337	105.2528	0
23/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	10675.8000	9894.8600	10.6758	9.8949	2,300
23/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	382.9400	482.9100	0.3829	0.4829	0
23/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	15524.0800	14688.0200	15.5241	14.6880	0
23/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	163.8500	208.7000	0.1639	0.2087	2,300
23/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	17890.3900	17034.4100	17.8904	17.0344	0
23/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	82.2900	107.2200	0.0823	0.1072	0
23/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	19139.0000	18275.3300	19.1390	18.2753	0
23/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	53.3700	70.6100	0.0534	0.0706	2,300
23/02/2026	2040 On 04-February-27			Bond Future	8.5822	8.6963	103.4510	102.5545	0
23/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3804.0300	3303.0200	3.8040	3.3030	2,300
23/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2256.2500	2651.6700	2.2563	2.6517	0
23/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8993.5500	8270.5400	8.9936	8.2705	0
23/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	867.4300	1040.8500	0.8674	1.0409	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
23/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	10600.9700	9840.9600	10.6010	9.8410	0
23/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	666.4000	802.8200	0.6664	0.8028	0
23/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	12086.5400	11299.7200	12.0865	11.2997	0
23/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	525.6500	635.2600	0.5257	0.6353	2,300
23/02/2026	2040 On 06-May-27			Bond Future	8.6436	8.7616	105.1814	104.2696	0
23/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	4449.5300	3933.7000	4.4495	3.9337	0
23/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	2634.1100	3030.1100	2.6341	3.0301	0
23/02/2026	2043 On 07-May-26			Bond Future	128.4474	127.5670	128.4474	127.5670	0
23/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	16747.3500	15867.0400	16.7474	15.8670	0
23/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2043 On 06-August-26			Bond Future	127.9330	127.0372	127.9330	127.0372	3,416
23/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	17053.0401	16157.1503	17.0530	16.1572	0
23/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0001	0.0003	0.0000	0.0000	0
23/02/2026	2043 On 05-November-26			Bond Future	130.1684	129.2565	130.1684	129.2565	0
23/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	17328.4545	16416.5403	17.3285	16.4165	0
23/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0145	0.0403	0.0000	0.0000	0
23/02/2026	2043 On 04-February-27			Bond Future	129.5504	128.6227	129.5504	128.6227	0
23/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	11936.4939	11020.1107	11.9365	11.0201	0
23/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	16.0539	27.3807	0.0161	0.0274	0
23/02/2026	2043 On 06-May-27			Bond Future	131.7498	130.8061	131.7498	130.8061	0
23/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	5100.9546	4404.5938	5.1010	4.4046	0
23/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	831.1446	1078.5238	0.8311	1.0785	0
23/02/2026	2044 On 07-May-26		Call	Bond Future	3990.3400	3362.2600	3.9903	3.3623	0
23/02/2026	2044 On 07-May-26			Bond Future	8.6418	8.7397	103.3908	102.5104	122,265
23/02/2026	2044 On 07-May-26		Put	Bond Future	599.5000	851.8200	0.5995	0.8518	0
23/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	11278.7000	10415.3400	11.2787	10.4153	0
23/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	20.5900	37.6300	0.0206	0.0376	15,000
23/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	23439.1000	22558.7200	23.4391	22.5587	0
23/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
23/02/2026	2044 On 06-August-26			Bond Future	8.6855	8.7864	100.8541	99.9580	7,681
23/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	26525.2300	25629.5100	26.5252	25.6295	0
23/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.6800	1.1200	0.0007	0.0011	0
23/02/2026	2044 On 05-November-26			Bond Future	8.7285	8.8323	102.5923	101.6805	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	19706.2600	18819.1900	19.7063	18.8192	0
23/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	86.9800	111.7000	0.0870	0.1117	0
23/02/2026	2044 On 04-February-27			Bond Future	8.7774	8.8844	99.9739	99.0461	0
23/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11906.9900	11113.8500	11.9070	11.1139	0
23/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	702.0300	836.6400	0.7020	0.8366	0
23/02/2026	2044 On 06-May-27			Bond Future	8.8364	8.9468	101.6461	100.7025	0
23/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	4938.7400	4399.8000	4.9387	4.3998	0
23/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	2874.4900	3279.2300	2.8745	3.2792	0
23/02/2026	2046 On 07-May-26			Bond Future	146.0199	145.7081	146.0199	145.7081	18,662
23/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	21069.9300	20758.1100	21.0699	20.7581	0
23/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2046 On 06-August-26			Bond Future	148.6662	148.3488	148.6662	148.3488	0
23/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	26286.2100	25968.8000	26.2862	25.9688	0
23/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2046 On 05-November-26			Bond Future	148.9446	148.6216	148.9446	148.6216	0
23/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	23464.6000	23141.5900	23.4646	23.1416	0
23/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2046 On 04-February-27			Bond Future	151.5407	151.2115	151.5407	151.2115	0
23/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	20450.6500	20121.4900	20.4507	20.1215	0
23/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2046 On 06-May-27			Bond Future	151.7606	151.4259	151.7606	151.4259	0
23/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	2770.6000	2435.8500	2.7706	2.4359	0
23/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2050 On 07-May-26			Bond Future	150.5190	150.5366	150.5190	150.5366	17,225
23/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	26448.9800	26466.5700	26.4490	26.4666	0
23/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2050 On 06-August-26			Bond Future	150.8068	150.8247	150.8068	150.8247	0
23/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	27536.7700	27554.7100	27.5368	27.5547	0
23/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2050 On 05-November-26			Bond Future	153.4422	153.4602	153.4422	153.4602	0
23/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	29602.2300	29620.1900	29.6022	29.6202	0
23/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2050 On 04-February-27			Bond Future	153.6385	153.6567	153.6385	153.6567	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	21248.4600	21266.7000	21.2485	21.2667	0
23/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	2050 On 06-May-27			Bond Future	156.2488	156.2668	156.2488	156.2668	0
23/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	5788.8100	5806.8200	5.7888	5.8068	0
23/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	AL37 On 07-May-26			Index Future	1303.4210	1299.6140	1303.4210	1,299.6140	0
23/02/2026	AL37 On 06-August-26			Index Future	1326.4740	1322.5990	1326.4740	1,322.5990	0
23/02/2026	AL37 On 05-November-26			Index Future	1349.6140	1345.6640	1349.6140	1,345.6640	0
23/02/2026	AL37 On 04-February-27			Index Future	1372.8540	1368.8250	1372.8540	1,368.8250	0
23/02/2026	AL37 On 06-May-27			Index Future	1395.9180	1391.8100	1395.9180	1,391.8100	0
23/02/2026	AL7T On 07-May-26			Index Future	1707.2570	1696.5450	1707.2570	1,696.5450	0
23/02/2026	AL7T On 06-August-26			Index Future	1737.4530	1726.5500	1737.4530	1,726.5500	0
23/02/2026	AL7T On 05-November-26			Index Future	1767.7630	1756.6590	1767.7630	1,756.6590	0
23/02/2026	AL7T On 04-February-27			Index Future	1798.2020	1786.8950	1798.2020	1,786.8950	0
23/02/2026	AL7T On 06-May-27			Index Future	1828.4130	1816.9000	1828.4130	1,816.9000	0
23/02/2026	ALBI On 07-May-26			Index Future	1445.7420	1436.9710	1445.7420	1,436.9710	75
23/02/2026	ALBI On 06-August-26			Index Future	1471.3120	1462.3860	1471.3120	1,462.3860	0
23/02/2026	ALBI On 05-November-26			Index Future	1496.9790	1487.8880	1496.9790	1,487.8880	0
23/02/2026	ALBI On 04-February-27			Index Future	1522.7560	1513.4980	1522.7560	1,513.4980	0
23/02/2026	ALBI On 06-May-27			Index Future	1548.3390	1538.9120	1548.3390	1,538.9120	0
23/02/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	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
23/02/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/02/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/02/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/02/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	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
23/02/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	ES33 On 07-May-26			Bond Future	8.3980	8.5024	96.3175	95.7727	0
23/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15436.9700	14892.1500	15.4370	14.8922	0
23/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	ES33 On 06-August-26			Bond Future	8.4481	8.5575	98.0630	97.5084	0
23/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	16194.4000	15639.7200	16.1944	15.6397	0
23/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	ES33 On 05-November-26			Bond Future	8.5097	8.6243	95.9854	95.4208	0
23/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10657.0100	10092.4300	10.6570	10.0924	0
23/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	ES33 On 04-February-27			Bond Future	8.5847	8.7051	97.6572	97.0825	0
23/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	5160.6800	4585.9700	5.1607	4.5860	0
23/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	ES33 On 06-May-27			Bond Future	8.6705	8.7971	95.5234	94.9386	0
23/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	598.1000	13.2900	0.5981	0.0133	0
23/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	ES42 On 07-May-26			Bond Future	8.8657	8.9688	97.2963	96.4491	0
23/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	22654.8600	21807.7000	22.6549	21.8077	0
23/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	ES42 On 06-August-26			Bond Future	8.9123	9.0187	99.0595	98.1970	0
23/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	24585.2000	23722.6200	24.5852	23.7226	0
23/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	ES42 On 05-November-26			Bond Future	8.9637	9.0735	96.5271	95.6493	0
23/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	18562.3100	17684.4400	18.5623	17.6844	0
23/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	ES42 On 04-February-27			Bond Future	9.0214	9.1347	98.2072	97.3137	0
23/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	9347.2400	8453.7900	9.3472	8.4538	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	ES42 On 06-May-27			Bond Future	9.0875	9.2047	95.6102	94.7013	0
23/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	1867.8900	958.9500	1.8679	0.9590	0
23/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	GOVI On 07-May-26			GOVI	1419.4420	1410.6080	1419.4420	1,410.6080	603
23/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2424420.0000	2336080.0000	242.4420	233.6080	0
23/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	GOVI On 06-August-26			GOVI	1444.5470	1435.5560	1444.5470	1,435.5560	0
23/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2555470.0000	2465560.0000	255.5470	246.5560	0
23/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	GOVI On 05-November-26			GOVI	1469.7480	1460.5910	1469.7480	1,460.5910	0
23/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1927480.0000	1835910.0000	192.7480	183.5910	0
23/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	GOVI On 04-February-27			GOVI	1495.0550	1485.7300	1495.0550	1,485.7300	0
23/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1260550.0000	1167300.0000	126.0550	116.7300	0
23/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	GOVI On 06-May-27			GOVI	1520.1730	1510.6780	1520.1730	1,510.6780	0
23/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	931730.0000	836780.0000	93.1730	83.6780	0
23/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/02/2026	I258 On 07-May-26			Bond Future	136.8242	137.0759	136.8242	137.0759	0
23/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	23094.1800	23345.9000	23.0942	23.3459	0
23/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	I258 On 06-August-26			Bond Future	136.4618	136.7183	136.4618	136.7183	0
23/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	23511.8028	23768.2628	23.5118	23.7683	0
23/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0028	0.0028	0.0000	0.0000	0
23/02/2026	I258 On 05-November-26			Bond Future	138.8463	139.1068	138.8463	139.1068	0
23/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	23896.5541	24157.0902	23.8966	24.1571	0
23/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.2741	0.2602	0.0003	0.0003	0
23/02/2026	I258 On 04-February-27			Bond Future	138.3795	138.6449	138.3795	138.6449	0
23/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	19502.0331	19766.2493	19.5020	19.7662	0
23/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	22.5331	21.3393	0.0225	0.0213	0
23/02/2026	I258 On 06-May-27			Bond Future	140.7292	140.9986	140.7292	140.9986	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	7611.2966	7822.3814	7.6113	7.8224	0
23/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1662.0966	1603.8314	1.6621	1.6038	0
23/02/2026	IGOV On 07-May-26			Index Future	450.9890	450.9430	450.9890	450.9430	251
23/02/2026	IGOV On 06-August-26			Index Future	459.0740	459.0280	459.0740	459.0280	0
23/02/2026	IGOV On 05-November-26			Index Future	467.1900	467.1400	467.1900	467.1400	0
23/02/2026	IGOV On 04-February-27			Index Future	475.3410	475.2850	475.3410	475.2850	0
23/02/2026	IGOV On 06-May-27			Index Future	483.4300	483.3700	483.4300	483.3700	0
23/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/02/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
23/02/2026	R033 On 07-May-26			Bond Future	7.6327	7.7164	113.6286	113.1538	9,512
23/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	14342.7200	13869.6100	14.3427	13.8696	0
23/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	2.4000	4.0300	0.0024	0.0040	0
23/02/2026	R033 On 06-August-26			Bond Future	7.6560	7.7439	115.6600	115.1768	223
23/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	13301.4800	12840.1000	13.3015	12.8401	0
23/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	95.7400	117.5700	0.0957	0.1176	0
23/02/2026	R033 On 05-November-26			Bond Future	7.6869	7.7795	112.6146	112.1228	0
23/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8912.5600	8501.6800	8.9126	8.5017	0
23/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	574.8000	655.7600	0.5748	0.6558	0
23/02/2026	R033 On 04-February-27			Bond Future	7.7274	7.8250	114.5500	114.0494	0
23/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	6119.9600	5775.3800	6.1200	5.7754	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1500.8700	1656.8900	1.5009	1.6569	0
23/02/2026	R033 On 06-May-27			Bond Future	7.7807	7.8839	111.4296	110.9203	0
23/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3459.4900	3195.6100	3.4595	3.1956	0
23/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2723.3200	2968.8100	2.7233	2.9688	0
23/02/2026	R035 On 07-May-26			Bond Future	7.9054	8.0091	107.8065	107.1346	105,569
23/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2735.3700	2225.2100	2.7354	2.2252	1,000
23/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	272.2600	434.0000	0.2723	0.4340	0
23/02/2026	R035 On 07-May-26	8.31	Call	Bond Future	2844.1300	2325.8400	2.8441	2.3258	0
23/02/2026	R035 On 07-May-26	8.31	Put	Bond Future	254.9800	408.5900	0.2550	0.4086	16,000
23/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	4203.0300	3612.2500	4.2030	3.6123	0
23/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	116.8000	197.9200	0.1168	0.1979	16,000
23/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5609.1500	4979.1100	5.6092	4.9791	1,000
23/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	53.8400	95.7000	0.0538	0.0957	0
23/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	8016.5000	7357.8700	8.0165	7.3579	0
23/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	14.6400	27.9100	0.0146	0.0279	1,000
23/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	10545.4000	9877.4000	10.5454	9.8774	250
23/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	3.7600	7.6600	0.0038	0.0077	0
23/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10658.5800	9990.3700	10.6586	9.9904	200
23/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	3.5500	7.2400	0.0036	0.0072	0
23/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10940.7900	10272.1200	10.9408	10.2721	350
23/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	3.0600	6.2900	0.0031	0.0063	0
23/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	13324.7500	12653.6500	13.3248	12.6537	0
23/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	0.6500	1.4500	0.0007	0.0015	250
23/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	13433.7500	12762.5800	13.4338	12.7626	0
23/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.5800	1.3100	0.0006	0.0013	200
23/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13705.5500	13034.2200	13.7056	13.0342	0
23/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.4500	1.0200	0.0005	0.0010	350
23/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	16000.8500	15329.0100	16.0009	15.3290	0
23/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0400	0.1000	0.0000	0.0001	250
23/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	16105.7700	15433.9300	16.1058	15.4339	0
23/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0300	0.0900	0.0000	0.0001	200
23/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	16367.3900	15695.5400	16.3674	15.6955	0
23/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0200	0.0700	0.0000	0.0001	350
23/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	17146.2400	16474.3600	17.1462	16.4744	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
23/02/2026	R035 On 06-August-26			Bond Future	7.9341	8.0422	109.7339	109.0500	156
23/02/2026	R035 On 06-August-26	7.70	Call	Bond Future	747.2400	551.5000	0.7472	0.5515	5,000
23/02/2026	R035 On 06-August-26	7.70	Put	Bond Future	2247.2700	2735.4600	2.2473	2.7355	0
23/02/2026	R035 On 06-August-26	7.90	Call	Bond Future	1345.7900	1053.8800	1.3458	1.0539	0
23/02/2026	R035 On 06-August-26	7.90	Put	Bond Future	1562.4900	1954.5100	1.5625	1.9545	0
23/02/2026	R035 On 06-August-26	7.95	Call	Bond Future	1525.1800	1209.6300	1.5252	1.2096	5,000
23/02/2026	R035 On 06-August-26	7.95	Put	Bond Future	1424.1400	1792.5200	1.4241	1.7925	0
23/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2995.0000	2541.6700	2.9950	2.5417	1,000
23/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	765.5600	996.1600	0.7656	0.9962	0
23/02/2026	R035 On 06-August-26	8.34	Call	Bond Future	3237.1200	2767.5200	3.2371	2.7675	0
23/02/2026	R035 On 06-August-26	8.34	Put	Bond Future	699.3700	913.7000	0.6994	0.9137	5,000
23/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	5144.5200	4583.5100	5.1445	4.5835	350
23/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	361.7100	484.6300	0.3617	0.4846	0
23/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5574.6300	4999.5400	5.5746	4.9995	1,000
23/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	314.7300	423.5700	0.3147	0.4236	0
23/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	7430.6100	6811.4500	7.4306	6.8115	200
23/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	175.4300	240.2000	0.1754	0.2402	0
23/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7869.7600	7243.0300	7.8698	7.2430	0
23/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	152.6000	209.8000	0.1526	0.2098	350
23/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7924.7400	7297.1400	7.9247	7.2971	250
23/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	150.0400	206.3700	0.1500	0.2064	0
23/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8858.6700	8218.1100	8.8587	8.2181	0
23/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	112.3200	155.6900	0.1123	0.1557	1,000
23/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	10172.4800	9518.7500	10.1725	9.5188	0
23/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	75.6700	105.8700	0.0757	0.1059	200
23/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	10608.1000	9951.0000	10.6081	9.9510	0
23/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	66.6000	93.4300	0.0666	0.0934	350
23/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10662.4900	10005.0000	10.6625	10.0050	0
23/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	65.5900	92.0300	0.0656	0.0920	250
23/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12862.2100	12191.3800	12.8622	12.1914	0
23/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	29.8900	42.9900	0.0299	0.0430	200
23/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	13336.9900	12663.6100	13.3370	12.6636	0
23/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	23.2000	33.7500	0.0232	0.0338	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17654.7800	16971.8800	17.6548	16.9719	0
23/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	1.6300	2.6600	0.0016	0.0027	0
23/02/2026	R035 On 05-November-26			Bond Future	7.9722	8.0850	107.1276	106.4317	0
23/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1730.7700	1410.2000	1.7308	1.4102	600
23/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	1744.2800	2119.7000	1.7443	2.1197	0
23/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3856.9600	3371.1000	3.8570	3.3711	0
23/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	828.5900	1038.7200	0.8286	1.0387	600
23/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5493.8800	4938.0700	5.4939	4.9381	200
23/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	519.5800	659.7600	0.5196	0.6598	0
23/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	6369.3200	5787.0600	6.3693	5.7871	0
23/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	411.1800	524.9100	0.4112	0.5249	600
23/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	8097.9200	7478.1100	8.0979	7.4781	0
23/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	265.3000	341.4800	0.2653	0.3415	200
23/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10723.2600	10068.6700	10.7233	10.0687	0
23/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	136.9000	178.3000	0.1369	0.1783	200
23/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11922.0400	11257.6800	11.9220	11.2577	0
23/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	102.8900	134.5200	0.1029	0.1345	0
23/02/2026	R035 On 04-February-27			Bond Future	8.0192	8.1370	108.9696	108.2615	0
23/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	6460.9800	5894.3900	6.4610	5.8944	0
23/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	636.2600	777.8200	0.6363	0.7778	0
23/02/2026	R035 On 06-May-27			Bond Future	8.0724	8.1955	106.2968	105.5764	0
23/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	3032.1300	2640.7400	3.0321	2.6407	0
23/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	1995.1200	2324.1600	1.9951	2.3242	0
23/02/2026	R038 On 07-May-26			Bond Future	8.3104	8.4036	120.3638	119.5817	3,814
23/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	22514.6300	21732.4500	22.5146	21.7325	0
23/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
23/02/2026	R038 On 06-August-26			Bond Future	8.3510	8.4477	122.5158	121.7195	0
23/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	24160.2000	23364.7300	24.1602	23.3647	0
23/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	1.3600	2.1500	0.0014	0.0022	0
23/02/2026	R038 On 05-November-26			Bond Future	8.3973	8.4976	119.1476	118.3373	0
23/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	17048.8400	16267.7200	17.0488	16.2677	0
23/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	107.1800	136.3000	0.1072	0.1363	0
23/02/2026	R038 On 04-February-27			Bond Future	8.4510	8.5551	121.1951	120.3706	0
23/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	9407.5100	8727.0500	9.4075	8.7271	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	737.7400	881.8000	0.7377	0.8818	0
23/02/2026	R038 On 06-May-27			Bond Future	8.5137	8.6220	117.7450	116.9062	0
23/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	4172.4100	3709.1400	4.1724	3.7091	0
23/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2657.9000	3033.3900	2.6579	3.0334	0
23/02/2026	R053 On 07-May-26			Bond Future	8.5039	8.6014	134.1042	132.8115	75,716
23/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	33329.0200	32036.4300	33.3290	32.0364	0
23/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	0
23/02/2026	R053 On 06-August-26			Bond Future	8.5370	8.6372	136.5016	135.1860	0
23/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	37391.6900	36076.8800	37.3917	36.0769	0
23/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	1.3300	2.1700	0.0013	0.0022	0
23/02/2026	R053 On 05-November-26			Bond Future	8.5735	8.6764	132.9966	131.6580	0
23/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	28346.3300	27043.5600	28.3463	27.0436	0
23/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	125.4500	161.2600	0.1255	0.1613	0
23/02/2026	R053 On 04-February-27			Bond Future	8.6146	8.7205	135.2824	133.9203	0
23/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	17109.1900	15953.2400	17.1092	15.9532	0
23/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1100.0000	1306.1600	1.1000	1.3062	0
23/02/2026	R053 On 06-May-27			Bond Future	8.6611	8.7701	131.6906	130.3052	0
23/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	7472.4900	6670.7200	7.4725	6.6707	0
23/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	4220.3600	4803.9200	4.2204	4.8039	0
23/02/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
23/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	70.5200	71.9600	0.0705	0.0720	0
23/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	70.5200	71.9600	0.0705	0.0720	0
23/02/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
23/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	72.0900	72.7400	0.0721	0.0727	0
23/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	72.0900	72.7400	0.0721	0.0727	0
23/02/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
23/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	44.5200	44.7800	0.0445	0.0448	0
23/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	44.5200	44.7800	0.0445	0.0448	0
23/02/2026	R202 On 07-May-26			Bond Future	303.3775	303.4133	303.3775	303.4133	772
23/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	25827.5400	25863.3000	25.8275	25.8633	0
23/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	R202 On 06-August-26			Bond Future	303.4807	303.5173	303.4807	303.5173	253
23/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	24620.7200	24657.2800	24.6207	24.6573	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	R202 On 05-November-26			Bond Future	308.7844	308.8210	308.7844	308.8210	0
23/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	28324.3500	28360.9600	28.3244	28.3610	0
23/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	R202 On 04-February-27			Bond Future	308.6865	308.7238	308.6865	308.7238	0
23/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	13956.5200	13993.8100	13.9565	13.9938	0
23/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	R202 On 06-May-27			Bond Future	313.9315	313.9684	313.9315	313.9684	0
23/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	6941.5200	6978.4300	6.9415	6.9784	0
23/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	R209 On 07-May-26			Bond Future	8.0531	8.1565	88.5754	87.9376	45,217
23/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	16405.5500	15767.8000	16.4056	15.7678	0
23/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
23/02/2026	R209 On 06-August-26			Bond Future	8.0846	8.1917	90.1589	89.5098	3,673
23/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	17493.3800	16844.8600	17.4934	16.8449	0
23/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.9600	1.5900	0.0010	0.0016	0
23/02/2026	R209 On 05-November-26			Bond Future	8.1215	8.2326	88.5638	87.9032	0
23/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	12078.3900	11446.8700	12.0784	11.4469	0
23/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	101.6500	130.7000	0.1017	0.1307	0
23/02/2026	R209 On 04-February-27			Bond Future	8.1654	8.2808	90.0864	89.4142	0
23/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1683.0400	1406.5200	1.6830	1.4065	3,237
23/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2480.3800	2876.0400	2.4804	2.8760	0
23/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	5365.7600	4864.6700	5.3658	4.8647	0
23/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	864.5900	1035.6800	0.8646	1.0357	3,237
23/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6844.9700	6299.0300	6.8450	6.2990	0
23/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	613.5900	739.8300	0.6136	0.7398	0
23/02/2026	R209 On 06-May-27			Bond Future	8.2181	8.3380	88.4467	87.7630	0
23/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	2980.8600	2603.9500	2.9809	2.6040	0
23/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	1889.5300	2196.3500	1.8895	2.1964	0
23/02/2026	R210 On 07-May-26			Bond Future	260.8706	260.7190	260.8706	260.7190	1,191
23/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5470.6300	5318.9800	5.4706	5.3190	0
23/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	R210 On 06-August-26			Bond Future	265.5983	265.4439	265.5983	265.4439	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5758.3400	5603.8700	5.7583	5.6039	0
23/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	R210 On 05-November-26			Bond Future	266.7236	266.5662	266.7236	266.5662	0
23/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13393.6400	13236.2400	13.3936	13.2362	0
23/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	R210 On 04-February-27			Bond Future	271.3730	271.2122	271.3730	271.2122	0
23/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5342.9700	5182.1500	5.3430	5.1822	0
23/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	R210 On 06-May-27			Bond Future	272.4149	272.2513	272.4149	272.2513	0
23/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1284.8800	1121.2700	1.2849	1.1213	0
23/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	R213 On 07-May-26			Bond Future	7.3256	7.3994	100.0752	99.7837	69,591
23/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	9230.5000	8939.0600	9.2305	8.9391	0
23/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.0800	0.1700	0.0001	0.0002	0
23/02/2026	R213 On 06-August-26			Bond Future	7.3328	7.4114	101.8643	101.5676	0
23/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8456.6000	8163.0000	8.4566	8.1630	0
23/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	8.4300	11.5800	0.0084	0.0116	0
23/02/2026	R213 On 05-November-26			Bond Future	7.3537	7.4377	100.0728	99.7707	0
23/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	5025.0300	4753.7700	5.0250	4.7538	0
23/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	141.6000	172.4300	0.1416	0.1724	0
23/02/2026	R213 On 04-February-27			Bond Future	7.3866	7.4766	101.7938	101.4863	0
23/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	3024.0200	2796.4500	3.0240	2.7965	0
23/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	487.0700	567.0600	0.4871	0.5671	0
23/02/2026	R213 On 06-May-27			Bond Future	7.4300	7.5269	99.9518	99.6388	0
23/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1564.6400	1400.9000	1.5646	1.4009	0
23/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1145.0300	1294.3000	1.1450	1.2943	0
23/02/2026	R214 On 07-May-26			Bond Future	8.4548	8.5577	84.9394	84.1842	39,563
23/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18995.9600	18240.7200	18.9960	18.2407	0
23/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
23/02/2026	R214 On 06-August-26			Bond Future	8.4901	8.5960	86.4579	85.6892	0
23/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20833.0000	20064.8400	20.8330	20.0648	0
23/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.8900	1.4700	0.0009	0.0015	0
23/02/2026	R214 On 05-November-26			Bond Future	8.5316	8.6407	84.6542	83.8720	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	15388.3300	14631.1200	15.3883	14.6311	0
23/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	85.2500	110.2600	0.0853	0.1103	0
23/02/2026	R214 On 04-February-27			Bond Future	8.5793	8.6918	86.1098	85.3140	0
23/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	9323.8400	8650.7400	9.3238	8.6507	0
23/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	605.4800	728.2500	0.6055	0.7283	0
23/02/2026	R214 On 06-May-27			Bond Future	8.6306	8.7466	84.2582	83.4487	0
23/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	4047.1400	3583.4500	4.0471	3.5835	0
23/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2319.5800	2665.3800	2.3196	2.6654	0
23/02/2026	R248 On 07-May-26			Bond Future	8.6154	8.7079	103.0279	102.1219	288,810
23/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	288.8300	176.6900	0.2888	0.1767	1,620
23/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	3476.3400	4270.2000	3.4763	4.2702	0
23/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1903.6400	1436.3900	1.9036	1.4364	1,620
23/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1074.1400	1512.8900	1.0741	1.5129	0
23/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	5565.0900	4793.2900	5.5651	4.7933	0
23/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	227.2500	361.4500	0.2273	0.3615	0
23/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	5648.5700	4873.3100	5.6486	4.8733	0
23/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	220.2300	350.9700	0.2202	0.3510	1,620
23/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	24547.6400	23641.6700	24.5476	23.6417	0
23/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	0
23/02/2026	R248 On 06-August-26			Bond Future	8.6515	8.7466	104.8699	103.9477	0
23/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	28021.6200	27100.0900	28.0216	27.1001	0
23/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.9800	1.5700	0.0010	0.0016	0
23/02/2026	R248 On 05-November-26			Bond Future	8.6930	8.7907	102.2431	101.3047	0
23/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	21114.5300	20202.0100	21.1145	20.2020	0
23/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	96.2200	122.0400	0.0962	0.1220	0
23/02/2026	R248 On 04-February-27			Bond Future	8.7402	8.8408	104.0010	103.0463	0
23/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	12635.8300	11822.5500	12.6358	11.8226	0
23/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	775.0500	916.4300	0.7751	0.9164	0
23/02/2026	R248 On 06-May-27			Bond Future	8.7903	8.8938	101.3082	100.3372	0
23/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	5442.0600	4879.2200	5.4421	4.8792	0
23/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	3033.6300	3441.7800	3.0336	3.4418	0
23/02/2026	R2R9 On 07-May-26			Bond Future	8.3903	8.4988	112.6740	111.7670	0
23/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	101824.2800	100917.3100	101.8243	100.9173	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	R2R9 On 06-August-26			Bond Future	8.4311	8.5434	114.6884	113.7652	0
23/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	101568.8600	100645.6800	101.5689	100.6457	0
23/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	R2R9 On 05-November-26			Bond Future	8.4770	8.5932	111.6893	110.7499	0
23/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	100719.2200	99779.8000	100.7192	99.7798	0
23/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	R2R9 On 04-February-27			Bond Future	8.5298	8.6503	113.6088	112.6529	0
23/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	10409.4800	9538.4100	10.4095	9.5384	0
23/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	253.2600	338.0300	0.2533	0.3380	0
23/02/2026	R2R9 On 06-May-27			Bond Future	8.5910	8.7159	110.5356	109.5634	0
23/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	4401.1500	3849.7800	4.4012	3.8498	0
23/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2551.0500	2971.9200	2.5511	2.9719	0
23/02/2026	R4R2 On 07-May-26			Bond Future	8.5406	8.6438	114.7806	113.8112	3,313
23/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	103691.4900	102722.1000	103.6915	102.7221	0
23/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	R4R2 On 06-August-26			Bond Future	8.5820	8.6884	116.8327	115.8458	0
23/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	103415.3800	102428.5700	103.4154	102.4286	0
23/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	R4R2 On 05-November-26			Bond Future	8.6278	8.7377	113.7444	112.7405	0
23/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	102521.8400	101517.8900	102.5218	101.5179	0
23/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2026	R4R2 On 04-February-27			Bond Future	8.6798	8.7933	115.6993	114.6777	0
23/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	12325.7900	11380.9000	12.3258	11.3809	0
23/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	234.9300	311.6000	0.2349	0.3116	0
23/02/2026	R4R2 On 06-May-27			Bond Future	8.7392	8.8565	112.5351	111.4960	0
23/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	5107.7400	4507.9200	5.1077	4.5079	0
23/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	2816.9800	3256.3000	2.8170	3.2563	0
23/02/2026	RR87 On 07-May-26			Bond Future	6.7339	6.7467	103.0678	103.0605	0
23/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	74.1437	70.5777	0.0741	0.0706	0
23/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	31.0337	34.7277	0.0310	0.0347	0
23/02/2026	RR87 On 06-August-26			Bond Future	6.3838	6.4056	101.1818	101.1740	0
23/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	86.4691	82.0812	0.0865	0.0821	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	34.5991	37.9312	0.0346	0.0379	0
23/02/2026	RR87 On 05-November-26			Bond Future	4.9665	5.0367	102.9258	102.9177	0
23/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	42.5677	36.8162	0.0426	0.0368	0
23/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	7.6777	10.0062	0.0077	0.0100	0
23/02/2026	RR88 On 07-May-26			Bond Future	6.7683	6.7794	106.4834	106.4664	0
23/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	216.5533	209.4039	0.2166	0.2094	0
23/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	107.0333	116.8539	0.1070	0.1169	0
23/02/2026	RR88 On 06-August-26			Bond Future	6.6907	6.7040	105.4670	105.4509	0
23/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	304.4804	297.3518	0.3045	0.2974	0
23/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	184.2704	193.2718	0.1843	0.1933	0
23/02/2026	RR88 On 05-November-26			Bond Future	6.6006	6.6173	106.7123	106.6947	0
23/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	324.8282	316.4217	0.3248	0.3164	0
23/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	209.5382	218.7017	0.2095	0.2187	0
23/02/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/02/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0