



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
27/02/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	2029 On 07-May-26			Bond Future	147.5163	147.2982	147.5163	147.2982	4,443
27/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5696.3000	5478.1700	5.6963	5.4782	0
27/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2029 On 06-August-26			Bond Future	150.1811	149.9678	150.1811	149.9678	0
27/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	6081.0700	5867.7900	6.0811	5.8678	0
27/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2029 On 05-November-26			Bond Future	151.3361	151.1142	151.3361	151.1142	0
27/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3776.1400	3554.1600	3.7761	3.5542	0
27/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2029 On 04-February-27			Bond Future	153.9747	153.7506	153.9747	153.7506	0
27/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	4254.6700	4030.5800	4.2547	4.0306	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2029 On 06-May-27			Bond Future	155.0970	154.8677	155.0970	154.8677	0
27/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1776.9500	1547.6500	1.7770	1.5477	0
27/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2030 On 07-May-26			Bond Future	7.1636	7.1066	104.9048	105.0917	151,979
27/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	515.3100	614.3700	0.5153	0.6144	1,000
27/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	363.6900	275.9000	0.3637	0.2759	0
27/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1827.2300	1995.0700	1.8272	1.9951	1,000
27/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	58.6300	39.6200	0.0586	0.0396	0
27/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2465.4100	2642.9100	2.4654	2.6429	0
27/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	27.0100	17.6600	0.0270	0.0177	1,000
27/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	6977.3500	7164.2200	6.9774	7.1642	0
27/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.0400	0.0600	0.0000	0.0001	0
27/02/2026	2030 On 06-August-26			Bond Future	7.1702	7.1063	102.7648	102.9612	48,818
27/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	729.6600	825.8500	0.7297	0.8259	1,000
27/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	607.4700	507.2600	0.6075	0.5073	0
27/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1868.7000	2023.9400	1.8687	2.0239	1,000
27/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	228.0300	186.8700	0.2280	0.1869	0
27/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2802.7600	2978.2500	2.8028	2.9783	0
27/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	115.6300	94.7200	0.1156	0.0947	1,000
27/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6070.7100	6268.8600	6.0707	6.2689	0
27/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	9.6100	11.3600	0.0096	0.0114	0
27/02/2026	2030 On 05-November-26			Bond Future	7.1736	7.1054	104.5408	104.7370	0
27/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3568.0800	3750.3600	3.5681	3.7504	0
27/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	142.6900	128.7600	0.1427	0.1288	0
27/02/2026	2030 On 04-February-27			Bond Future	7.1897	7.1146	102.3318	102.5327	0
27/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2107.1800	2266.4500	2.1072	2.2665	0
27/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	440.3500	398.7800	0.4404	0.3988	0
27/02/2026	2030 On 06-May-27			Bond Future	7.2375	7.1552	104.0471	104.2501	0
27/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	968.3100	1150.0400	0.9683	1.1500	0
27/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	888.3800	867.1100	0.8884	0.8671	0
27/02/2026	2031 On 07-May-26			Bond Future	116.4180	116.1362	116.4180	116.1362	1,798
27/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2578.0500	2296.5800	2.5781	2.2966	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.0400	0.3900	0.0000	0.0004	0
27/02/2026	2031 On 06-August-26			Bond Future	116.1082	115.8283	116.1082	115.8283	1,893
27/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	2305.6700	2038.8200	2.3057	2.0388	0
27/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	7.4900	20.5200	0.0075	0.0205	0
27/02/2026	2031 On 05-November-26			Bond Future	118.1422	117.8535	118.1422	117.8535	0
27/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6652.2200	6363.4500	6.6522	6.3635	0
27/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2031 On 04-February-27			Bond Future	117.7504	117.4584	117.7504	117.4584	0
27/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1699.3300	1483.3800	1.6993	1.4834	0
27/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	128.9000	204.9400	0.1289	0.2049	0
27/02/2026	2031 On 06-May-27			Bond Future	119.7530	119.4547	119.7530	119.4547	0
27/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2912.1000	2640.7800	2.9121	2.6408	0
27/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	29.1000	56.0900	0.0291	0.0561	0
27/02/2026	2032 On 07-May-26			Bond Future	7.5901	7.5235	104.0191	104.3371	168,063
27/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11315.5800	11633.6200	11.3156	11.6336	0
27/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
27/02/2026	2032 On 06-August-26			Bond Future	7.6147	7.5430	105.8725	106.2025	230
27/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10759.4200	11090.3000	10.7594	11.0903	0
27/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	4.3400	5.2600	0.0043	0.0053	0
27/02/2026	2032 On 05-November-26			Bond Future	7.6454	7.5705	103.5451	103.8772	0
27/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6584.9300	6898.4900	6.5849	6.8985	0
27/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	150.4000	131.8900	0.1504	0.1319	0
27/02/2026	2032 On 04-February-27			Bond Future	7.6880	7.6082	105.3251	105.6641	0
27/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3885.2700	4151.3500	3.8853	4.1514	0
27/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	592.8200	519.9000	0.5928	0.5199	0
27/02/2026	2032 On 06-May-27			Bond Future	7.7446	7.6601	102.9354	103.2789	0
27/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1691.0400	1986.5100	1.6910	1.9865	0
27/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1466.3700	1418.3400	1.4664	1.4183	0
27/02/2026	2033 On 07-May-26			Bond Future	146.9254	146.2649	146.9254	146.2649	7,827
27/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	11765.3700	11104.8500	11.7654	11.1049	0
27/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2033 On 06-August-26			Bond Future	149.5796	148.9157	149.5796	148.9157	0
27/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	15329.5600	14665.7000	15.3296	14.6657	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2033 On 05-November-26			Bond Future	150.6221	149.9417	150.6221	149.9417	0
27/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	13362.0800	12681.7000	13.3621	12.6817	0
27/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2033 On 04-February-27			Bond Future	153.2483	152.5578	153.2483	152.5578	0
27/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	10538.3100	9847.8000	10.5383	9.8478	0
27/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2033 On 06-May-27			Bond Future	154.2537	153.5501	154.2537	153.5501	0
27/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	3043.6500	2340.0800	3.0437	2.3401	0
27/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2037 On 07-May-26			Bond Future	8.2937	8.1559	103.7972	104.7792	204,956
27/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	4934.9600	5887.7800	4.9350	5.8878	1,500
27/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	92.5800	63.3900	0.0926	0.0634	0
27/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8039.2300	9016.4300	8.0392	9.0164	1,500
27/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	17.9800	13.1700	0.0180	0.0132	0
27/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	11547.2000	12528.5900	11.5472	12.5286	0
27/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	2.9500	2.3300	0.0030	0.0023	1,500
27/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	16693.2900	17675.2900	16.6933	17.6753	142
27/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	0
27/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	18715.3000	19697.3100	18.7153	19.6973	0
27/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24249.5400	25231.5500	24.2495	25.2316	0
27/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
27/02/2026	2037 On 06-August-26			Bond Future	8.3383	8.1944	101.3869	102.3926	2,559
27/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	10915.8400	11894.0800	10.9158	11.8941	2,541
27/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	81.7100	54.2100	0.0817	0.0542	0
27/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	14787.4900	15792.4400	14.7875	15.7924	0
27/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	15.7700	14.9800	0.0158	0.0150	2,541
27/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18056.6300	19062.4300	18.0566	19.0624	0
27/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	2.2100	2.2700	0.0022	0.0023	2,541
27/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20200.4200	21206.2100	20.2004	21.2062	0
27/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.4900	0.5400	0.0005	0.0005	0
27/02/2026	2037 On 05-November-26			Bond Future	8.3813	8.2327	103.1390	104.1585	0
27/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	7504.7400	8400.4200	7.5047	8.4004	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
27/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	494.1600	370.3000	0.4942	0.3703	0
27/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	11817.0500	12787.6700	11.8171	12.7877	0
27/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	195.2700	146.3500	0.1953	0.1464	4,490
27/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	13931.7400	14946.6700	13.9317	14.9467	0
27/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	90.3700	85.7600	0.0904	0.0858	0
27/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15063.0800	16080.5000	15.0631	16.0805	0
27/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	57.4100	55.2900	0.0574	0.0553	4,490
27/02/2026	2037 On 04-February-27			Bond Future	8.4327	8.2782	100.6553	101.6937	0
27/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2486.7200	3060.7200	2.4867	3.0607	4,490
27/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2437.8600	1973.5100	2.4379	1.9735	0
27/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6586.9100	7428.5200	6.5869	7.4285	0
27/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	948.1700	751.4300	0.9482	0.7514	4,490
27/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7629.7700	8516.0200	7.6298	8.5160	0
27/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	764.6300	612.5300	0.7646	0.6125	0
27/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9224.7700	10151.7200	9.2248	10.1517	0
27/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	559.3400	447.9400	0.5593	0.4479	4,490
27/02/2026	2037 On 06-May-27			Bond Future	8.4976	8.3372	102.3420	103.3966	0
27/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3146.1300	3768.6800	3.1461	3.7687	0
27/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2609.6600	2177.6400	2.6097	2.1776	0
27/02/2026	2038 On 07-May-26			Bond Future	166.4543	164.6887	166.4543	164.6887	4,925
27/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	21924.2800	20158.7400	21.9243	20.1587	0
27/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2038 On 06-August-26			Bond Future	167.2705	165.4830	167.2705	165.4830	0
27/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	22550.4500	20762.9800	22.5505	20.7630	0
27/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2038 On 05-November-26			Bond Future	170.2012	168.3767	170.2012	168.3767	0
27/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	23891.2300	22066.7000	23.8912	22.0667	0
27/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2038 On 04-February-27			Bond Future	170.9433	169.0893	170.9433	169.0893	0
27/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	17113.3200	15259.3200	17.1133	15.2593	0
27/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2038 On 06-May-27			Bond Future	173.8525	171.9651	173.8525	171.9651	0
27/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	7752.5100	5865.1100	7.7525	5.8651	0
27/02/2026	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
27/02/2026	2040 On 07-May-26			Bond Future	8.5251	8.3877	106.2863	107.4238	59,905
27/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1773.5000	2649.1600	1.7735	2.6492	27,500
27/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	754.9500	493.0800	0.7550	0.4931	0
27/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	15891.4800	17028.8800	15.8915	17.0289	1,460
27/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	0.6900	0.5600	0.0007	0.0006	0
27/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	18551.3400	19688.8600	18.5513	19.6889	0
27/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.0600	0.0500	0.0001	0.0001	0
27/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	21860.2100	22997.7400	21.8602	22.9977	0
27/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	22151.5900	23289.1200	22.1516	23.2891	0
27/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
27/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	23924.2800	25061.8100	23.9243	25.0618	0
27/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	24982.6200	26120.1500	24.9826	26.1202	0
27/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
27/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	26664.9400	27802.4700	26.6649	27.8025	0
27/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2040 On 06-August-26			Bond Future	8.5718	8.4290	103.6697	104.8339	41,434
27/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	24236.1700	25400.3600	24.2362	25.4004	0
27/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.2800	0.3200	0.0003	0.0003	0
27/02/2026	2040 On 05-November-26			Bond Future	8.6167	8.4697	105.4613	106.6419	0
27/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	10063.7700	11131.1900	10.0638	11.1312	2,300
27/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	443.3100	330.1300	0.4433	0.3301	0
27/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	14849.5200	16008.4300	14.8495	16.0084	0
27/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	161.6900	140.0000	0.1617	0.1400	2,300
27/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	17208.2500	18385.4900	17.2083	18.3855	0
27/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	72.5500	69.1900	0.0726	0.0692	0
27/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	18459.0800	19638.2200	18.4591	19.6382	0
27/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	45.8500	44.3900	0.0459	0.0444	2,300
27/02/2026	2040 On 04-February-27			Bond Future	8.6691	8.5169	102.7671	103.9692	0
27/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3403.4100	4107.6500	3.4034	4.1077	2,300
27/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2539.5300	2041.6000	2.5395	2.0416	0
27/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8416.6600	9418.3900	8.4167	9.4184	0
27/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	974.4400	774.0000	0.9744	0.7740	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
27/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	9994.3800	11045.7300	9.9944	11.0457	0
27/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	743.7100	592.8900	0.7437	0.5929	0
27/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	11462.3000	12545.7000	11.4623	12.5457	0
27/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	585.3100	466.5400	0.5853	0.4665	2,300
27/02/2026	2040 On 06-May-27			Bond Future	8.7331	8.5758	104.4888	105.7101	0
27/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	4021.1700	4760.7600	4.0212	4.7608	0
27/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	2898.3600	2416.6700	2.8984	2.4167	0
27/02/2026	2043 On 07-May-26			Bond Future	129.7522	128.7702	129.7522	128.7702	0
27/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	18052.2400	17070.2300	18.0522	17.0702	0
27/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2043 On 06-August-26			Bond Future	129.2539	128.2619	129.2539	128.2619	3,416
27/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	18373.8800	17381.8500	18.3739	17.3819	0
27/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2043 On 05-November-26			Bond Future	131.5182	130.5044	131.5182	130.5044	0
27/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	18678.1710	17664.3891	18.6782	17.6644	0
27/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0010	0.0091	0.0000	0.0000	0
27/02/2026	2043 On 04-February-27			Bond Future	130.9232	129.8938	130.9232	129.8938	0
27/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	13297.6592	12276.5401	13.2977	12.2765	0
27/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	4.4292	12.7801	0.0044	0.0128	0
27/02/2026	2043 On 06-May-27			Bond Future	133.1496	132.1012	133.1496	132.1012	0
27/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	6153.8894	5368.4410	6.1539	5.3684	0
27/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	484.2794	747.2210	0.4843	0.7472	0
27/02/2026	2044 On 07-May-26		Call	Bond Future	3523.9800	4543.2600	3.5240	4.5433	0
27/02/2026	2044 On 07-May-26			Bond Future	8.6895	8.5626	102.9602	104.1121	129,435
27/02/2026	2044 On 07-May-26		Put	Bond Future	563.8000	431.1600	0.5638	0.4312	0
27/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	10851.4700	11990.9800	10.8515	11.9910	0
27/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	24.0200	11.6100	0.0240	0.0116	15,000
27/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	23008.4300	24160.3500	23.0084	24.1604	0
27/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2044 On 06-August-26			Bond Future	8.7354	8.6039	100.4097	101.5883	7,516
27/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	26080.5000	27259.1700	26.0805	27.2592	0
27/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.3700	0.4300	0.0004	0.0004	0
27/02/2026	2044 On 05-November-26			Bond Future	8.7792	8.6443	102.1448	103.3403	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	19242.9400	20437.2000	19.2429	20.4372	0
27/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	71.1300	69.9000	0.0711	0.0699	0
27/02/2026	2044 On 04-February-27			Bond Future	8.8297	8.6905	99.5188	100.7360	0
27/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11492.0700	12570.5700	11.4921	12.5706	0
27/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	742.1800	603.4500	0.7422	0.6035	0
27/02/2026	2044 On 06-May-27			Bond Future	8.8900	8.7467	101.1861	102.4227	0
27/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	4642.0000	5406.9000	4.6420	5.4069	0
27/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	3037.7500	2566.1100	3.0378	2.5661	0
27/02/2026	2046 On 07-May-26			Bond Future	149.6388	148.2880	149.6388	148.2880	18,662
27/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	24688.7500	23338.0400	24.6888	23.3380	0
27/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2046 On 06-August-26			Bond Future	152.3419	150.9754	152.3419	150.9754	0
27/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	29961.9300	28595.4300	29.9619	28.5954	0
27/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2046 On 05-November-26			Bond Future	152.6909	151.2959	152.6909	151.2959	0
27/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	27210.8800	25815.8600	27.2109	25.8159	0
27/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2046 On 04-February-27			Bond Future	155.3527	153.9348	155.3527	153.9348	0
27/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	24262.7300	22844.8400	24.2627	22.8448	0
27/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2046 On 06-May-27			Bond Future	155.6406	154.1974	155.6406	154.1974	0
27/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	6650.6300	5207.4000	6.6506	5.2074	0
27/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2050 On 07-May-26			Bond Future	154.9368	153.8672	154.9368	153.8672	17,225
27/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	30866.7700	29797.1500	30.8668	29.7972	0
27/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2050 On 06-August-26			Bond Future	155.2953	154.2158	155.2953	154.2158	0
27/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	32025.2500	30945.8300	32.0253	30.9458	0
27/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2050 On 05-November-26			Bond Future	158.0162	156.9125	158.0162	156.9125	0
27/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	34176.1600	33072.4500	34.1762	33.0725	0
27/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2050 On 04-February-27			Bond Future	158.2920	157.1713	158.2920	157.1713	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	25902.0300	24781.2500	25.9020	24.7813	0
27/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	2050 On 06-May-27			Bond Future	160.9857	159.8441	160.9857	159.8441	0
27/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	10525.7200	9384.1300	10.5257	9.3841	0
27/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	AL37 On 07-May-26			Index Future	1300.1400	1303.2040	1300.1400	1,303.2040	0
27/02/2026	AL37 On 06-August-26			Index Future	1323.0580	1326.2530	1323.0580	1,326.2530	0
27/02/2026	AL37 On 05-November-26			Index Future	1346.1920	1349.3990	1346.1920	1,349.3990	0
27/02/2026	AL37 On 04-February-27			Index Future	1369.3660	1372.6440	1369.3660	1,372.6440	0
27/02/2026	AL37 On 06-May-27			Index Future	1392.4000	1395.7170	1392.4000	1,395.7170	0
27/02/2026	AL7T On 07-May-26			Index Future	1697.0090	1710.9990	1697.0090	1,710.9990	0
27/02/2026	AL7T On 06-August-26			Index Future	1726.9230	1741.2610	1726.9230	1,741.2610	0
27/02/2026	AL7T On 05-November-26			Index Future	1757.1180	1771.6490	1757.1180	1,771.6490	0
27/02/2026	AL7T On 04-February-27			Index Future	1787.3670	1802.1680	1787.3670	1,802.1680	0
27/02/2026	AL7T On 06-May-27			Index Future	1817.4310	1832.4610	1817.4310	1,832.4610	0
27/02/2026	ALBI On 07-May-26			Index Future	1439.4240	1450.5460	1439.4240	1,450.5460	76
27/02/2026	ALBI On 06-August-26			Index Future	1464.7970	1476.2010	1464.7970	1,476.2010	0
27/02/2026	ALBI On 05-November-26			Index Future	1490.4090	1501.9630	1490.4090	1,501.9630	0
27/02/2026	ALBI On 04-February-27			Index Future	1516.0660	1527.8370	1516.0660	1,527.8370	0
27/02/2026	ALBI On 06-May-27			Index Future	1541.5670	1553.5190	1541.5670	1,553.5190	0
27/02/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	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
27/02/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/02/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/02/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/02/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	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
27/02/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	ES33 On 07-May-26			Bond Future	8.4709	8.3377	95.9367	96.6335	0
27/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15056.1700	15753.0000	15.0562	15.7530	0
27/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	ES33 On 06-August-26			Bond Future	8.5256	8.3851	97.6697	98.3849	0
27/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15801.0700	16516.2800	15.8011	16.5163	0
27/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	ES33 On 05-November-26			Bond Future	8.5899	8.4434	95.5896	96.3140	0
27/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10261.2100	10985.6100	10.2612	10.9856	0
27/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	ES33 On 04-February-27			Bond Future	8.6689	8.5148	97.2547	97.9929	0
27/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4758.1400	5496.3200	4.7581	5.4963	0
27/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	ES33 On 06-May-27			Bond Future	8.7584	8.5966	95.1168	95.8664	0
27/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	191.4700	941.0500	0.1915	0.9411	0
27/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	ES42 On 07-May-26			Bond Future	8.9233	8.7860	96.8219	97.9575	0
27/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	22180.5200	23316.1000	22.1805	23.3161	0
27/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	ES42 On 06-August-26			Bond Future	8.9724	8.8302	98.5707	99.7329	0
27/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	24096.4000	25258.5200	24.0964	25.2585	0
27/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	ES42 On 05-November-26			Bond Future	9.0252	8.8789	96.0343	97.2133	0
27/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	18069.4400	19248.4700	18.0694	19.2485	0
27/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	ES42 On 04-February-27			Bond Future	9.0848	8.9337	97.7059	98.9066	0
27/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	8845.9700	10046.6900	8.8460	10.0467	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	ES42 On 06-May-27			Bond Future	9.1527	8.9968	95.1033	96.3233	0
27/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	1360.9300	2580.9800	1.3609	2.5810	0
27/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	GOVI On 07-May-26			GOVI	1413.1030	1424.2560	1413.1030	1,424.2560	603
27/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2361030.0000	2472560.0000	236.1030	247.2560	0
27/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	GOVI On 06-August-26			GOVI	1438.0120	1449.4460	1438.0120	1,449.4460	0
27/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2490120.0000	2604460.0000	249.0120	260.4460	0
27/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	GOVI On 05-November-26			GOVI	1463.1560	1474.7410	1463.1560	1,474.7410	0
27/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1861560.0000	1977410.0000	186.1560	197.7410	0
27/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	GOVI On 04-February-27			GOVI	1488.3440	1500.1460	1488.3440	1,500.1460	0
27/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1193440.0000	1311460.0000	119.3440	131.1460	0
27/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	GOVI On 06-May-27			GOVI	1513.3780	1525.3630	1513.3780	1,525.3630	0
27/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	863780.0000	983630.0000	86.3780	98.3630	0
27/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/02/2026	I258 On 07-May-26			Bond Future	141.0899	137.4754	141.0899	137.4754	0
27/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	27359.8900	23745.4200	27.3599	23.7454	0
27/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	I258 On 06-August-26			Bond Future	140.7962	137.1251	140.7962	137.1251	0
27/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	27846.1600	24175.0612	27.8462	24.1751	0
27/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0012	0.0000	0.0000	0
27/02/2026	I258 On 05-November-26			Bond Future	143.2628	139.5224	143.2628	139.5224	0
27/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	28312.8068	24572.5809	28.3128	24.5726	0
27/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0068	0.1709	0.0000	0.0002	0
27/02/2026	I258 On 04-February-27			Bond Future	142.8726	139.0694	142.8726	139.0694	0
27/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	23975.2002	20186.5171	23.9752	20.1865	0
27/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	2.6002	17.1371	0.0026	0.0171	0
27/02/2026	I258 On 06-May-27			Bond Future	145.3028	141.4328	145.3028	141.4328	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	11187.2095	8127.6561	11.1872	8.1277	0
27/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	664.4595	1474.8661	0.6645	1.4749	0
27/02/2026	IGOV On 07-May-26			Index Future	458.1740	455.2490	458.1740	455.2490	256
27/02/2026	IGOV On 06-August-26			Index Future	466.3620	463.4120	466.3620	463.4120	0
27/02/2026	IGOV On 05-November-26			Index Future	474.6260	471.6080	474.6260	471.6080	0
27/02/2026	IGOV On 04-February-27			Index Future	482.9040	479.8380	482.9040	479.8380	0
27/02/2026	IGOV On 06-May-27			Index Future	491.1320	488.0090	491.1320	488.0090	0
27/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/02/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
27/02/2026	R033 On 07-May-26			Bond Future	7.6922	7.6206	113.2908	113.6976	9,512
27/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	14003.9600	14411.1700	14.0040	14.4112	0
27/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	1.4200	1.8000	0.0014	0.0018	0
27/02/2026	R033 On 06-August-26			Bond Future	7.7197	7.6432	115.3094	115.7303	223
27/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12933.8800	13364.7800	12.9339	13.3648	0
27/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	78.7300	88.7600	0.0787	0.0888	0
27/02/2026	R033 On 05-November-26			Bond Future	7.7530	7.6733	112.2631	112.6874	0
27/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8510.5900	8965.2000	8.5106	8.9652	0
27/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	524.3300	554.7200	0.5243	0.5547	0
27/02/2026	R033 On 04-February-27			Bond Future	7.7970	7.7127	114.1927	114.6255	0
27/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5696.2300	6162.4700	5.6962	6.1625	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1434.5100	1467.8600	1.4345	1.4679	0
27/02/2026	R033 On 06-May-27			Bond Future	7.8536	7.7648	111.0694	111.5083	0
27/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3067.2500	3492.5200	3.0673	3.4925	0
27/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2691.2900	2677.7000	2.6913	2.6777	0
27/02/2026	R035 On 07-May-26			Bond Future	8.0004	7.8725	107.1907	108.0202	104,494
27/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2248.3100	2898.9400	2.2483	2.8989	1,000
27/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	401.0400	222.1000	0.4010	0.2221	0
27/02/2026	R035 On 07-May-26	8.31	Call	Bond Future	2349.5900	3010.2200	2.3496	3.0102	0
27/02/2026	R035 On 07-May-26	8.31	Put	Bond Future	376.2800	207.3400	0.3763	0.2073	16,000
27/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3644.3600	4391.5200	3.6444	4.3915	0
27/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	173.9700	91.5600	0.1740	0.0916	16,000
27/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5019.6600	5809.8000	5.0197	5.8098	1,000
27/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	80.1900	40.7600	0.0802	0.0408	0
27/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7406.5400	8226.0600	7.4065	8.2261	0
27/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	20.5200	10.4700	0.0205	0.0105	1,000
27/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	9930.9200	10757.9100	9.9309	10.7579	250
27/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	5.1200	2.5400	0.0051	0.0025	0
27/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10044.0100	10871.1500	10.0440	10.8712	200
27/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	4.8200	2.3900	0.0048	0.0024	0
27/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10326.0400	11153.5100	10.3260	11.1535	350
27/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	4.1500	2.0500	0.0042	0.0021	0
27/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12708.7000	13538.2400	12.7087	13.5382	0
27/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	0.4400	0.4100	0.0004	0.0004	250
27/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12817.7200	13647.2600	12.8177	13.6473	0
27/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.3900	0.3600	0.0004	0.0004	200
27/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13089.5500	13919.1000	13.0896	13.9191	0
27/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.2900	0.2700	0.0003	0.0003	350
27/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15384.9900	16214.5600	15.3850	16.2146	0
27/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	250
27/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15489.9200	16319.4900	15.4899	16.3195	0
27/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	200
27/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15751.5400	16581.1100	15.7515	16.5811	0
27/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	350
27/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16530.3900	17359.9600	16.5304	17.3600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R035 On 06-August-26			Bond Future	8.0342	7.8999	109.1008	109.9514	156
27/02/2026	R035 On 06-August-26	7.70	Call	Bond Future	443.5800	811.2800	0.4436	0.8113	5,000
27/02/2026	R035 On 06-August-26	7.70	Put	Bond Future	2576.7700	2093.7800	2.5768	2.0938	0
27/02/2026	R035 On 06-August-26	7.90	Call	Bond Future	930.2500	1440.0800	0.9303	1.4401	0
27/02/2026	R035 On 06-August-26	7.90	Put	Bond Future	1780.1100	1439.2500	1.7801	1.4393	0
27/02/2026	R035 On 06-August-26	7.95	Call	Bond Future	1085.9000	1626.8100	1.0859	1.6268	5,000
27/02/2026	R035 On 06-August-26	7.95	Put	Bond Future	1618.0200	1308.2400	1.6180	1.3082	0
27/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2437.0900	3139.1400	2.4371	3.1391	1,000
27/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	840.8100	692.1700	0.8408	0.6922	0
27/02/2026	R035 On 06-August-26	8.34	Call	Bond Future	2668.0700	3386.2700	2.6681	3.3863	0
27/02/2026	R035 On 06-August-26	8.34	Put	Bond Future	763.4800	630.9900	0.7635	0.6310	5,000
27/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4526.8400	5322.0400	4.5268	5.3220	350
27/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	377.1900	321.7000	0.3772	0.3217	0
27/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	4951.8400	5756.5500	4.9518	5.7566	1,000
27/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	325.1000	279.1200	0.3251	0.2791	0
27/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6795.6800	7626.5100	6.7957	7.6265	200
27/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	173.6600	153.8000	0.1737	0.1538	0
27/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7233.3400	8068.1100	7.2333	8.0681	0
27/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	149.3400	133.4200	0.1493	0.1334	350
27/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7288.0900	8123.3700	7.2881	8.1234	250
27/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	146.5500	131.1400	0.1466	0.1311	0
27/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8220.3500	9061.5100	8.2204	9.0615	0
27/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	107.1600	97.6300	0.1072	0.0976	1,000
27/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9533.5500	10379.6400	9.5336	10.3796	0
27/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	69.9000	65.3000	0.0699	0.0653	200
27/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	9969.1900	10816.3700	9.9692	10.8164	0
27/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	60.8500	57.3400	0.0609	0.0573	350
27/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10023.5400	10870.8800	10.0235	10.8709	0
27/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	59.8000	56.4500	0.0598	0.0565	250
27/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12224.8000	13075.1600	12.2248	13.0752	0
27/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	25.6400	25.3100	0.0256	0.0253	200
27/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12700.1500	13550.8300	12.7002	13.5508	0
27/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	19.5200	19.5100	0.0195	0.0195	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17021.1000	17871.9600	17.0211	17.8720	0
27/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	1.1100	1.2800	0.0011	0.0013	0
27/02/2026	R035 On 05-November-26			Bond Future	8.0757	7.9363	106.4883	107.3501	0
27/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1411.6100	1835.5200	1.4116	1.8355	600
27/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2064.4300	1626.6000	2.0644	1.6266	0
27/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3398.4000	4012.8400	3.3984	4.0128	0
27/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	1009.3400	762.0400	1.0093	0.7620	600
27/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	4968.0500	5671.3100	4.9681	5.6713	200
27/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	633.0600	474.5800	0.6331	0.4746	0
27/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	5820.3700	6554.9600	5.8204	6.5550	0
27/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	501.5400	374.3900	0.5015	0.3744	600
27/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7507.8400	8295.3000	7.5078	8.2953	0
27/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	314.5300	240.2500	0.3145	0.2403	200
27/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10107.2600	10931.7600	10.1073	10.9318	0
27/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	160.2100	122.9700	0.1602	0.1230	200
27/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11296.2700	12133.7100	11.2963	12.1337	0
27/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	116.4300	92.1300	0.1164	0.0921	0
27/02/2026	R035 On 04-February-27			Bond Future	8.1273	7.9815	108.3194	109.1973	0
27/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	5904.9900	6642.8500	5.9050	6.6429	0
27/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	730.4800	590.4400	0.7305	0.5904	0
27/02/2026	R035 On 06-May-27			Bond Future	8.1849	8.0328	105.6386	106.5300	0
27/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	2613.0600	3160.1700	2.6131	3.1602	0
27/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	2234.2600	1890.0300	2.2343	1.8900	0
27/02/2026	R038 On 07-May-26			Bond Future	8.3993	8.2564	119.6177	120.8197	4,043
27/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	21768.5200	22970.5200	21.7685	22.9705	0
27/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R038 On 06-August-26			Bond Future	8.4441	8.2951	121.7492	122.9798	0
27/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	23393.2300	24623.8900	23.3932	24.6239	0
27/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.9700	0.9800	0.0010	0.0010	0
27/02/2026	R038 On 05-November-26			Bond Future	8.4931	8.3391	118.3732	119.6209	0
27/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	16269.1500	17506.4100	16.2692	17.5064	0
27/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	101.8700	91.3900	0.1019	0.0914	0
27/02/2026	R038 On 04-February-27			Bond Future	8.5504	8.3904	120.4076	121.6782	0
27/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	8738.7700	9811.6200	8.7388	9.8116	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	856.4900	658.7400	0.8565	0.6587	0
27/02/2026	R038 On 06-May-27			Bond Future	8.6166	8.4505	116.9476	118.2382	0
27/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	3698.9700	4455.4200	3.6990	4.4554	0
27/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2981.9000	2447.7400	2.9819	2.4477	0
27/02/2026	R053 On 07-May-26			Bond Future	8.5470	8.4253	133.5306	135.1610	76,855
27/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	32755.4200	34385.8600	32.7554	34.3859	0
27/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
27/02/2026	R053 On 06-August-26			Bond Future	8.5818	8.4562	135.9100	137.5775	0
27/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	36799.4900	38467.0400	36.7995	38.4670	0
27/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.8100	0.8500	0.0008	0.0009	0
27/02/2026	R053 On 05-November-26			Bond Future	8.6191	8.4904	132.4008	134.0925	0
27/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	27730.7400	29417.5800	27.7307	29.4176	0
27/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	105.6500	100.7800	0.1057	0.1008	0
27/02/2026	R053 On 04-February-27			Bond Future	8.6614	8.5291	134.6765	136.3990	0
27/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	16579.6100	18074.6200	16.5796	18.0746	0
27/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1176.3100	948.9000	1.1763	0.9489	0
27/02/2026	R053 On 06-May-27			Bond Future	8.7091	8.5731	131.0782	132.8281	0
27/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	7100.2800	8165.9400	7.1003	8.1659	0
27/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	4460.4900	3776.3100	4.4605	3.7763	0
27/02/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
27/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	68.5700	69.0600	0.0686	0.0691	0
27/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	68.5700	69.0600	0.0686	0.0691	0
27/02/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
27/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	71.2000	71.4200	0.0712	0.0714	0
27/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	71.2000	71.4200	0.0712	0.0714	0
27/02/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
27/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	44.1700	44.2500	0.0442	0.0443	0
27/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	44.1700	44.2500	0.0442	0.0443	0
27/02/2026	R202 On 07-May-26			Bond Future	306.3113	304.4733	306.3113	304.4733	772
27/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	28761.3300	26923.3000	28.7613	26.9233	0
27/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R202 On 06-August-26			Bond Future	306.4496	304.5965	306.4496	304.5965	253
27/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	27589.5700	25736.4900	27.5896	25.7365	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R202 On 05-November-26			Bond Future	311.8190	309.9231	311.8190	309.9231	0
27/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	31359.0200	29463.1100	31.3590	29.4631	0
27/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R202 On 04-February-27			Bond Future	311.7736	309.8489	311.7736	309.8489	0
27/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	17043.5900	15118.9000	17.0436	15.1189	0
27/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R202 On 06-May-27			Bond Future	317.0795	315.1185	317.0795	315.1185	0
27/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	10089.4700	8128.5100	10.0895	8.1285	0
27/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R209 On 07-May-26			Bond Future	8.1580	8.0254	87.9284	88.7475	45,556
27/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15758.5700	16577.6200	15.7586	16.5776	0
27/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R209 On 06-August-26			Bond Future	8.1941	8.0558	89.4951	90.3341	3,614
27/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	16829.3100	17668.4100	16.8293	17.6684	0
27/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.6900	0.7700	0.0007	0.0008	0
27/02/2026	R209 On 05-November-26			Bond Future	8.2344	8.0915	87.8926	88.7430	0
27/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11400.8500	12248.4800	11.4009	12.2485	0
27/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	95.3300	92.5400	0.0953	0.0925	0
27/02/2026	R209 On 04-February-27			Bond Future	8.2826	8.1341	89.4037	90.2699	0
27/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1243.4100	1757.9700	1.2434	1.7580	3,237
27/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2723.4800	2371.8700	2.7235	2.3719	0
27/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	4726.6300	5500.4900	4.7266	5.5005	0
27/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	908.1900	815.8800	0.9082	0.8159	3,237
27/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6182.3200	6991.8800	6.1823	6.9919	0
27/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	633.6700	577.0600	0.6337	0.5771	0
27/02/2026	R209 On 06-May-27			Bond Future	8.3394	8.1853	87.7550	88.6347	0
27/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	2555.8900	3083.9700	2.5559	3.0840	0
27/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	2156.2900	1804.6900	2.1563	1.8047	0
27/02/2026	R210 On 07-May-26			Bond Future	261.0218	260.9159	261.0218	260.9159	1,191
27/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5621.8100	5515.9200	5.6218	5.5159	0
27/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R210 On 06-August-26			Bond Future	265.7370	265.6447	265.7370	265.6447	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5896.9600	5804.6800	5.8970	5.8047	0
27/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R210 On 05-November-26			Bond Future	266.8761	266.7736	266.8761	266.7736	0
27/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13546.1000	13443.5600	13.5461	13.4436	0
27/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R210 On 04-February-27			Bond Future	271.5285	271.4273	271.5285	271.4273	0
27/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5498.5000	5397.2600	5.4985	5.3973	0
27/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R210 On 06-May-27			Bond Future	272.5789	272.4737	272.5789	272.4737	0
27/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1448.8800	1343.6600	1.4489	1.3437	0
27/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R213 On 07-May-26			Bond Future	7.3916	7.3351	99.8145	100.0378	82,402
27/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8969.8100	9193.0900	8.9698	9.1931	0
27/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.0400	0.0600	0.0000	0.0001	0
27/02/2026	R213 On 06-August-26			Bond Future	7.4046	7.3428	101.5932	101.8263	0
27/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8183.4600	8418.2100	8.1835	8.4182	0
27/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	6.4400	8.0500	0.0064	0.0081	0
27/02/2026	R213 On 05-November-26			Bond Future	7.4291	7.3642	99.8014	100.0352	0
27/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4770.2600	4987.2400	4.7703	4.9872	0
27/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	158.1900	141.4100	0.1582	0.1414	0
27/02/2026	R213 On 04-February-27			Bond Future	7.4674	7.3974	101.5179	101.7568	0
27/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2746.2100	2990.8600	2.7462	2.9909	0
27/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	485.2200	490.9200	0.4852	0.4909	0
27/02/2026	R213 On 06-May-27			Bond Future	7.5160	7.4411	99.6739	99.9158	0
27/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1321.9900	1540.0800	1.3220	1.5401	0
27/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1180.2800	1156.5100	1.1803	1.1565	0
27/02/2026	R214 On 07-May-26			Bond Future	8.5132	8.3761	84.5096	85.5244	39,547
27/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18566.1700	19580.9100	18.5662	19.5809	0
27/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R214 On 06-August-26			Bond Future	8.5509	8.4090	86.0156	87.0534	0
27/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20390.2700	21428.1600	20.3903	21.4282	0
27/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.5200	0.5700	0.0005	0.0006	0
27/02/2026	R214 On 05-November-26			Bond Future	8.5936	8.4479	84.2079	85.2608	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	14928.1200	15978.5200	14.9281	15.9785	0
27/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	71.3200	68.8100	0.0713	0.0688	0
27/02/2026	R214 On 04-February-27			Bond Future	8.6433	8.4930	85.6560	86.7281	0
27/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	8914.1400	9857.0200	8.9141	9.8570	0
27/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	649.6300	520.4400	0.6496	0.5204	0
27/02/2026	R214 On 06-May-27			Bond Future	8.6962	8.5415	83.7990	84.8881	0
27/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	3744.4500	4428.1000	3.7445	4.4281	0
27/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2476.0900	2070.6500	2.4761	2.0707	0
27/02/2026	R248 On 07-May-26			Bond Future	8.6533	8.5265	102.6553	103.9111	288,880
27/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	201.2500	450.4300	0.2013	0.4504	1,620
27/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	3761.3600	2754.7600	3.7614	2.7548	0
27/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1708.2400	2444.1200	1.7082	2.4441	1,620
27/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1251.3400	731.4400	1.2513	0.7314	0
27/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	5241.9500	6357.5300	5.2420	6.3575	0
27/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	276.7100	136.5100	0.2767	0.1365	0
27/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	5323.8200	6443.5600	5.3238	6.4436	0
27/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	268.0800	132.0400	0.2681	0.1320	0
27/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	24175.0300	25430.8100	24.1750	25.4308	0
27/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
27/02/2026	R248 On 06-August-26			Bond Future	8.6910	8.5601	104.4845	105.7688	0
27/02/2026	R248 On 06-August-26	9.00	Call	Bond Future	4259.1300	5147.4800	4.2591	5.1475	0
27/02/2026	R248 On 06-August-26	9.00	Put	Bond Future	1327.6900	931.7900	1.3277	0.9318	1,762
27/02/2026	R248 On 06-August-26	10.00	Call	Bond Future	11798.7400	13003.5800	11.7987	13.0036	0
27/02/2026	R248 On 06-August-26	10.00	Put	Bond Future	253.5900	174.1800	0.2536	0.1742	1,762
27/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	27635.8800	28920.1800	27.6359	28.9202	0
27/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.5600	0.6100	0.0006	0.0006	0
27/02/2026	R248 On 05-November-26			Bond Future	8.7332	8.5990	101.8556	103.1586	0
27/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	20708.8400	22009.5000	20.7088	22.0095	0
27/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	77.9900	75.6500	0.0780	0.0757	0
27/02/2026	R248 On 04-February-27			Bond Future	8.7815	8.6433	103.6070	104.9336	0
27/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	12280.6400	13447.6100	12.2806	13.4476	0
27/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	813.8500	654.2300	0.8139	0.6542	0
27/02/2026	R248 On 06-May-27			Bond Future	8.8325	8.6905	100.9103	102.2581	0
27/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	5183.8300	6026.2000	5.1838	6.0262	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	3173.2600	2667.7900	3.1733	2.6678	0
27/02/2026	R2R9 On 07-May-26			Bond Future	8.4894	8.3365	111.8455	113.1280	0
27/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	100995.8000	102278.3200	100.9958	102.2783	0
27/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R2R9 On 06-August-26			Bond Future	8.5344	8.3754	113.8384	115.1505	0
27/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	100718.8700	102031.0400	100.7189	102.0310	0
27/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R2R9 On 05-November-26			Bond Future	8.5833	8.4192	110.8297	112.1606	0
27/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	99859.6200	101190.5800	99.8596	101.1906	0
27/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R2R9 On 04-February-27			Bond Future	8.6399	8.4698	112.7345	114.0897	0
27/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9526.4600	10853.0100	9.5265	10.8530	0
27/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	244.4700	215.8100	0.2445	0.2158	0
27/02/2026	R2R9 On 06-May-27			Bond Future	8.7047	8.5285	109.6498	111.0265	0
27/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3659.3300	4690.3300	3.6593	4.6903	0
27/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2695.0000	2349.3300	2.6950	2.3493	0
27/02/2026	R4R2 On 07-May-26			Bond Future	8.6139	8.4818	114.0904	115.3395	3,310
27/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	103001.3100	104250.3700	103.0013	104.2504	0
27/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R4R2 On 06-August-26			Bond Future	8.6583	8.5212	116.1233	117.4015	0
27/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	102706.0500	103984.2400	102.7061	103.9842	0
27/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R4R2 On 05-November-26			Bond Future	8.7061	8.5650	113.0281	114.3244	0
27/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	101805.5100	103101.8400	101.8055	103.1018	0
27/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2026	R4R2 On 04-February-27			Bond Future	8.7606	8.6148	114.9707	116.2907	0
27/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	11572.4100	12878.9600	11.5724	12.8790	0
27/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	210.1000	196.6400	0.2101	0.1966	0
27/02/2026	R4R2 On 06-May-27			Bond Future	8.8223	8.6718	111.7975	113.1384	0
27/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4417.9800	5470.4000	4.4180	5.4704	0
27/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	2864.8600	2576.3400	2.8649	2.5763	0
27/02/2026	RR87 On 07-May-26			Bond Future	6.7725	6.7445	103.0459	103.0618	0
27/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	54.3413	69.3866	0.0543	0.0694	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	33.1113	32.2966	0.0331	0.0323	0
27/02/2026	RR87 On 06-August-26			Bond Future	6.4666	6.4017	101.1524	101.1754	0
27/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	62.7939	81.9470	0.0628	0.0819	0
27/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	40.3039	36.4270	0.0403	0.0364	0
27/02/2026	RR87 On 05-November-26			Bond Future	5.1862	5.0131	102.9005	102.9204	0
27/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	25.5996	38.5319	0.0256	0.0385	0
27/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	15.9696	9.0019	0.0160	0.0090	0
27/02/2026	RR88 On 07-May-26			Bond Future	6.8018	6.7700	106.4321	106.4808	0
27/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	167.6841	211.8745	0.1677	0.2119	0
27/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	109.4141	104.9245	0.1094	0.1049	0
27/02/2026	RR88 On 06-August-26			Bond Future	6.7358	6.6927	105.4124	105.4646	0
27/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	251.4822	300.9359	0.2515	0.3009	0
27/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	185.8822	183.1159	0.1859	0.1831	0
27/02/2026	RR88 On 05-November-26			Bond Future	6.6519	6.6020	106.6582	106.7108	0
27/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	275.2382	322.4776	0.2752	0.3225	0
27/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	214.0082	208.6276	0.2140	0.2086	0
27/02/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/02/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0